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LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2018
OF THE CONDITION AND AFFAIRS OF THE

BRIGHTHOUSE LIFE INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

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

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

Primary Location of Books and Records 18205 Crane Nest Drive, 5th Floor (Street and Number)
Tampa, FL 33647 (City or Town, State and Zip Code) 980-949-4100 (Area Code) (Telephone Number)

Internet Web Site Address www.brighthousefinancial.com

Statutory Statement Contact Timothy Lashoan Shaw (Name) 980-949-4100 (Area Code) (Telephone Number)
tshaw1@brighthousefinancial.com (Email Address) 813-983-5962 (Fax Number)

OFFICERS

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

OTHER

LYNN ANN DUMAIS, Vice President and Chief Accounting Officer		MEREDITH ALICIA RATAJCZAK, Appointed Actuary

DIRECTORS OR TRUSTEES

ANANT nmn BHALLA	PETER MARTIN CARLSON	MYLES JOSEPH LAMBERT
CONOR ERNAN MURPHY	JOHN LLOYD ROSENTHAL	ERIC THOMAS STEIGERWALT

State of North Carolina
County of Mecklenburg } SS

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

LDumais		
LYNN ANN DUMAIS, Vice President and Chief Accounting Officer		JIN SEUNG CHANG, Vice President and Treasurer

Subscribed and sworn to before me this
20th day of April, 2018.

Deborah L Matera
Notary for Dumais & Chang

Deborah L Matera
NOTARY PUBLIC
MECKLENBURG COUNTY, NC
My Commission Expires 3/15/22

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	43,662,044,953		43,662,044,953	44,335,829,273
2. Stocks:				
2.1 Preferred stocks	175,638,322		175,638,322	175,638,324
2.2 Common stocks	390,387,188	3,332,440	387,054,748	386,014,586
3. Mortgage loans on real estate:				
3.1 First liens	9,359,517,776		9,359,517,776	9,062,156,732
3.2 Other than first liens	46,313,392		46,313,392	55,163,392
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)	302,240		302,240	838,267
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....233,739,638), cash equivalents ($.....817,868,094) and short-term investments ($.....171,668,335)	1,223,276,067		1,223,276,067	1,170,125,098
6. Contract loans (including $..........0 premium notes)	1,106,645,638		1,106,645,638	1,106,120,174
7. Derivatives	2,163,745,325		2,163,745,325	2,276,756,732
8. Other invested assets	2,436,504,404	8,941,536	2,427,562,868	2,390,508,136
9. Receivables for securities	45,996,071		45,996,071	81,272,340
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	232,864,436	0	232,864,436	385,221,136
12. Subtotals, cash and invested assets (Lines 1 to 11)	60,843,235,812	12,273,976	60,830,961,836	61,425,644,190
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	516,629,641		516,629,641	502,644,630
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	94,134,946	11,293,608	82,841,338	67,392,393
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	79,156,757		79,156,757	80,148,956
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	273,197,824		273,197,824	280,554,139
16.2 Funds held by or deposited with reinsured companies	4,563,242		4,563,242	4,981,709
16.3 Other amounts receivable under reinsurance contracts	276,304,130		276,304,130	281,498,367
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	173,527,545		173,527,545	88,578,778
18.2 Net deferred tax asset	2,344,518,446	1,616,894,701	727,623,745	729,689,992
19. Guaranty funds receivable or on deposit	18,963,755		18,963,755	17,813,501
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	86,232,012		86,232,012	92,277,147
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	80,997,169	12,211,291	68,785,878	58,898,341
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	64,791,461,279	1,652,673,576	63,138,787,703	63,630,122,143
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	109,522,880,259		109,522,880,259	112,421,603,617
28. Total (Lines 26 and 27)	174,314,341,538	1,652,673,576	172,661,667,962	176,051,725,760

DETAILS OF WRITE-INS

1101. Cash collateral pledged on derivatives	228,176,612		228,176,612	381,746,445
1102. Deposits in connection with investments	4,687,824		4,687,824	3,474,691
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)	232,864,436	0	232,864,436	385,221,136
2501. Interest in annuity contracts	34,645,469		34,645,469	34,660,667
2502. Separate Account trade settlement	26,440,996		26,440,996	0
2503. Miscellaneous	19,910,704	12,211,291	7,699,413	8,654,600
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	15,583,074
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	80,997,169	12,211,291	68,785,878	58,898,341

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....41,870,413,406 less $..........0 included in Line 6.3 (including $.....186,852,685 Modco Reserve)	41,870,413,406	41,451,532,903
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	81,767,351	81,674,257
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	2,638,976,312	2,657,360,716
4.	Contract claims:		
	4.1 Life	184,109,164	175,704,082
	4.2 Accident and health	562,471	527,059
5.	Policyholders' dividends $.....(4,970,792) and coupons $..........0 due and unpaid	(4,970,792)	(6,412,005)
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $..........0 Modco)	3,506,074	3,207,957
	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 $.....78,990 accident and health premiums	12,950,095	12,342,059
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	1,244,034	523,870
	9.3 Other amounts payable on reinsurance, including $.....201,596 assumed and $.....53,624,564 ceded	53,826,160	645,514,865
	9.4 Interest Maintenance Reserve	283,517,718	315,679,822
10.	Commissions to agents due or accrued - life and annuity contracts $.....88,209,805, accident and health $..........0 and deposit-type contract funds $..........0	88,209,805	90,220,551
11.	Commissions and expense allowances payable on reinsurance assumed	29,526,101	29,038,687
12.	General expenses due or accrued	21,348,322	23,949,163
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(722,636,541) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(587,400,104)	(675,787,665)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	14,077,557	14,178,872
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	4,361,542	4,296,328
17.	Amounts withheld or retained by company as agent or trustee	13,733,166	18,086,152
18.	Amounts held for agents' account, including $.....288,929 agents' credit balances	288,929	289,319
19.	Remittances and items not allocated	70,465,071	81,215,129
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $..........0 and interest thereon $..........0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	354,528,313	515,850,595
	24.02 Reinsurance in unauthorized and certified ($..........0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	168,688,013	167,611,079
	24.04 Payable to parent, subsidiaries and affiliates	78,058,382	159,941,859
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	4,738,490,372	4,594,728,399
	24.08 Derivatives	3,281,439,422	3,535,294,711
	24.09 Payable for securities	67,315,319	68,291,153
	24.10 Payable for securities lending	3,778,347,180	3,791,576,098
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	555,331,844	484,584,904
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	57,802,711,227	58,241,020,919
27.	From Separate Accounts statement	109,280,508,405	112,216,415,082
28.	Total liabilities (Lines 26 and 27)	167,083,219,632	170,457,436,001
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		
33.	Gross paid in and contributed surplus	5,435,279,527	5,435,279,527
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	68,168,803	84,010,232
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 $.....242,371,854 in Separate Accounts Statement)	5,503,448,330	5,519,289,759
38.	Totals of Lines 29, 30 and 37	5,578,448,330	5,594,289,759
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	172,661,667,962	176,051,725,760

DETAILS OF WRITE-INS

2501.	Cash collateral received on derivatives	445,003,668	361,989,396
2502.	Miscellaneous	59,876,105	69,288,833
2503.	Obligations under structured settlement agreements	34,645,469	34,660,667
2598.	Summary of remaining write-ins for Line 25 from overflow page	15,806,602	18,646,008
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	555,331,844	484,584,904
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	1,354,190,281	7,552,504,576	11,351,101,803
2. Considerations for supplementary contracts with life contingencies	37,573,699	24,300,041	147,486,530
3. Net investment income	648,953,551	682,505,812	2,684,354,674
4. Amortization of Interest Maintenance Reserve (IMR)	7,494,963	9,487,993	38,293,138
5. Separate Accounts net gain from operations excluding unrealized gains or losses	46,317,245	(39,390,169)	(155,664,963)
6. Commissions and expense allowances on reinsurance ceded	48,432,489	48,931,713	669,146,424
7. Reserve adjustments on reinsurance ceded	(82,420,954)	(58,968,393)	(308,271,096)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	592,129,941	591,671,076	2,494,323,542
8.2 Charges and fees for deposit-type contracts	99,342	8,461	129,343
8.3 Aggregate write-ins for miscellaneous income	153,123,090	148,178,125	604,723,660
9. Totals (Lines 1 to 8.3)	2,805,893,647	8,959,229,235	17,525,623,055
10. Death benefits	159,540,426	126,984,946	600,337,502
11. Matured endowments (excluding guaranteed annual pure endowments)	209,378	191,932	897,961
12. Annuity benefits	638,864,859	620,296,245	2,395,822,967
13. Disability benefits and benefits under accident and health contracts	2,114,779	2,137,705	10,803,121
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	2,796,916,134	2,527,920,599	10,110,439,775
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	27,654,102	31,635,206	116,309,830
18. Payments on supplementary contracts with life contingencies	25,569,041	23,225,806	94,431,421
19. Increase in aggregate reserves for life and accident and health contracts	418,973,597	235,086,117	(307,660,501)
20. Totals (Lines 10 to 19)	4,069,842,316	3,567,478,556	13,021,382,076
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	178,636,887	184,721,123	727,131,685
22. Commissions and expense allowances on reinsurance assumed	20,384,605	268,559,051	319,607,721
23. General insurance expenses	243,402,743	224,525,396	1,112,018,796
24. Insurance taxes, licenses and fees, excluding federal income taxes	19,808,300	14,474,235	63,040,982
25. Increase in loading on deferred and uncollected premiums	(196,417)	(8,445,539)	(15,002,179)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(1,616,086,265)	(1,540,934,032)	(5,602,868,388)
27. Aggregate write-ins for deductions	(705,883,971)	6,580,357,069	5,979,872,484
28. Totals (Lines 20 to 27)	2,209,908,198	9,290,735,859	15,605,183,177
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	595,985,449	(331,506,624)	1,920,439,878
30. Dividends to policyholders	850,439	496,984	2,999,023
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	595,135,010	(332,003,608)	1,917,440,855
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(84,879,520)	(92,418,167)	662,046,570
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)	680,014,530	(239,585,441)	1,255,394,285
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....6,557,088 (excluding taxes of $.....(6,557,088) transferred to the IMR)	(1,018,279,699)	(465,060,304)	(1,680,242,358)
35. Net income (Line 33 plus Line 34)	(338,265,169)	(704,645,745)	(424,848,073)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	5,594,289,759	4,374,450,154	4,374,450,154
37. Net income (Line 35)	(338,265,169)	(704,645,745)	(424,848,073)
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....52,835,382	201,181,140	(330,205,742)	(1,095,349,982)
39. Change in net unrealized foreign exchange capital gain (loss)	(228,491)	(4,063,728)	3,041,375
40. Change in net deferred income tax	36,636,958	(37,519,134)	(788,399,874)
41. Change in nonadmitted assets	1,740,534	(89,188,678)	1,581,341,878
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	161,322,282	10,054,810	(195,594,771)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	(16,000,000)	(13,000,000)	10,000,000
47. Other changes in surplus in Separate Accounts Statement	(9,133,926)	10,675,062	(32,746,056)
48. Change in surplus notes	0	0	(750,000,000)
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	2,359,109,889
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(19,004,749)	(11,908,534)	788,622,245
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(34,090,008)	0	(235,337,026)
54. Net change in capital and surplus (Lines 37 through 53)	(15,841,429)	(1,169,801,689)	1,219,839,605
55. Capital and surplus as of statement date (Lines 36 + 54)	5,578,448,330	3,204,648,465	5,594,289,759

DETAILS OF WRITE-INS

08.301. Management and service fee income	128,928,892	124,428,245	512,592,761
08.302. Contract surrender charges	14,856,665	16,140,963	57,068,117
08.303. Rider benefits	9,151,754	7,643,273	31,545,539
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	185,779	(34,356)	3,517,243
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	153,123,090	148,178,125	604,723,660
2701. Realized loss on funds withheld on derivatives	(491,375,088)	0	(369,717,754)
2702. Reserves transferred under reinsurance agreements	(259,524,552)	6,582,052,033	6,088,176,434
2703. Interest credited to reinsurers	37,937,913	(11,332,062)	219,476,767
2798. Summary of remaining write-ins for Line 27 from overflow page	7,077,756	9,637,098	41,937,037
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(705,883,971)	6,580,357,069	5,979,872,484
5301. Unrealized change in funds withheld on derivatives	(34,090,008)	0	(254,270,712)
5302. Surplus adjustment to reset unassigned funds	0	0	430,720,961
5303. Voluntary reserve adjustment	0	0	(400,000,000)
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	(11,787,275)
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(34,090,008)	0	(235,337,026)

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	1,305,812,690	1,070,480,168	5,026,162,306
2.	Net investment income	575,046,248	887,134,565	2,714,836,245
3.	Miscellaneous income	772,702,139	800,289,522	3,273,604,890
4.	Total (Lines 1 through 3)	2,653,561,077	2,757,904,255	11,014,603,441
5.	Benefit and loss related payments	4,237,139,858	3,449,415,367	13,571,712,347
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,704,473,826)	(1,600,832,708)	(5,859,839,447)
7.	Commissions, expenses paid and aggregate write-ins for deductions	(246,802,093)	528,753,048	1,392,079,425
8.	Dividends paid to policyholders	(888,891)	(414,197)	4,567,315
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	69,247	678,324	(420,919,918)
10.	Total (Lines 5 through 9)	2,285,044,295	2,377,599,834	8,687,599,722
11.	Net cash from operations (Line 4 minus Line 10)	368,516,782	380,304,421	2,327,003,719
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	3,272,570,194	3,016,116,048	13,348,323,782
	12.2 Stocks	5,503,670	1,853,224	626,796,592
	12.3 Mortgage loans	156,711,189	74,402,425	630,087,748
	12.4 Real estate	725,090	0	4,500
	12.5 Other invested assets	116,533,067	135,394,162	628,035,598
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	338,080	4,153,188	9,821,052
	12.7 Miscellaneous proceeds	(592,089,573)	(254,528,254)	1,516,665,122
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,960,291,717	2,977,390,793	16,759,734,394
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,530,525,990	2,056,204,240	13,495,907,426
	13.2 Stocks	8,103,172	6,998,933	100,908,105
	13.3 Mortgage loans	441,067,833	395,682,441	1,266,913,480
	13.4 Real estate			
	13.5 Other invested assets	55,274,681	94,147,934	540,646,022
	13.6 Miscellaneous applications	254,831,123	180,513,016	3,855,103,795
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,289,802,799	2,733,546,564	19,259,478,828
14.	Net increase or (decrease) in contract loans and premium notes	525,464	(2,511,285)	13,613,558
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(330,036,546)	246,355,514	(2,513,357,992)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock	0	0	1,300,000,000
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(18,384,404)	(18,723,057)	(128,319,501)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	33,055,137	(144,526,597)	(2,258,244,565)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	14,670,733	(163,249,654)	(1,086,564,066)
	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)	53,150,969	463,410,281	(1,272,918,339)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	1,170,125,098	2,443,043,437	2,443,043,437
	19.2 End of period (Line 18 plus Line 19.1)	1,223,276,067	2,906,453,718	1,170,125,098

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

20.0001	Security exchanges	143,934,101	176,487,709	720,068,239
20.0002	Mortgage loan refinancings	23,272,432	16,000,000	82,419,406
20.0003	Joint venture distribution paid in the form of securities	3,614,542	1,696,016	6,868,755
20.0004	Capitalized interest on bonds	3,233,108	2,847,569	12,764,449
20.0005	Other invested assets adjustment to negative book value	56,593	69,748	277,345
20.0006	Reinsurance novations	0	6,707,981,276	6,707,981,276
20.0007	Initial reinsurance commissions	0	0	1,315,596,187
20.0008	Surplus note forgiveness	0	0	750,000,000
20.0009	Capital contributions	0	0	739,830,850
20.0010	Surplus adjustment to reset unassigned funds	0	0	430,720,961
20.0011	Voluntary reserve adjustment	0	0	400,000,000
20.0012	Reinsurance recapture	0	293,079,940	293,079,940
20.0013	Initial reinsurance funds withheld	0	0	67,522,191
20.0014	Prior period adjustments	0	0	18,134,530
20.0015	Prior period adjustment - taxes	0	0	6,347,255
20.0016	Transfer of mortgage loans to real estate	0	0	838,267
20.0017	Other invested assets sales offset to NII	0	23,454	159,248
20.0018	Loss on fixed assets	0	0	74,986
20.0019	Other invested asset purchases offset to NII	0	152	152
20.0020	Other invested assets sales offset to receivable	0	285,812,864	0

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	568,397,869	612,596,040	2,443,657,060
3. Ordinary individual annuities	934,021,913	945,868,528	3,682,803,596
4. Credit life (group and individual)			
5. Group life insurance	(720,164)	3,123,519	10,542
6. Group annuities	46,837,468	24,235,944	224,857,870
7. A&H - group	37,159	315,887	996,840
8. A&H - credit (group and individual)			
9. A&H - other	52,448,041	52,397,910	229,211,004
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	1,601,022,286	1,638,537,828	6,581,536,912
12. Deposit-type contracts	2,048,832	168,902	26,437,420
13. Total	1,603,071,118	1,638,706,730	6,607,974,332

DETAILS OF WRITE-INS

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

NOTES TO THE FINANCIAL STATEMENTS

1. *Summary of Significant Accounting Policies*

A. Accounting Practices

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

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

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

	SSAP Number [1]	Financial Statement Page	Financial Statement Line Number	For the Three Months Ended March 31, 2018	For the Year Ended December 31, 2017
Net income (loss), DE SAP				$ (338,265,169)	$ (424,848,073)
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Net income (loss), NAIC SAP				$ (338,265,169)	$ (424,848,073)
				March 31, 2018	**December 31, 2017**
Statutory capital and surplus, DE SAP				$ 5,578,448,330	$ 5,594,289,759
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Statutory capital and surplus, NAIC SAP				$ 5,578,448,330	$ 5,594,289,759

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

B. No significant change.

C. Accounting Policy

(1-5) No significant change.

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

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

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

(7-13) No significant change.

D. Going Concern

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

2. *Accounting Changes and Corrections of Errors*

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

3. *Business Combinations and Goodwill*

No significant change.

4. *Discontinued Operations*

No significant change.

5. *Investments*

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1-4) No significant change.

(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. March 31, 2018							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No allowance for credit losses	$ —	$ —	$ 7,425,627	$ —	$ —	$ —	$ 7,425,627
3. Total (1+2)	$ —	$ —	$ 7,425,627	$ —	$ —	$ —	$ 7,425,627
4. Subject to a participating or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. December 31, 2017							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No allowance for credit losses	$ —	$ —	$ 6,080,700	$ —	$ —	$ —	$ 6,080,700
3. Total (1+2)	$ —	$ —	$ 6,080,700	$ —	$ —	$ —	$ 6,080,700
4. Subject to a participating or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ —	$ —	$ —	$ —	$ —	$ —	$ —

(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. March 31, 2018							
1. Average recorded investment	$ —	$ —	$ 3,376,582	$ —	$ —	$ —	$ 3,376,582
2. Interest income recognized	$ —	$ —	$ 97,390	$ —	$ —	$ —	$ 97,390
3. Recorded investment on nonaccrual status	$ —	$ —	$ 26,183,693	$ —	$ —	$ —	$ 26,183,693
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ 2,402	$ —	$ —	$ —	$ 2,402
b. December 31, 2017							
1. Average recorded investment	$ —	$ —	$ 3,928,423	$ —	$ —	$ —	$ 3,928,423
2. Interest income recognized	$ —	$ —	$ 231,229	$ —	$ —	$ —	$ 231,229
3. Recorded investment on nonaccrual status	$ —	$ —	$ 32,285,930	$ —	$ —	$ —	$ 32,285,930
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ 10,622	$ —	$ —	$ —	$ 10,622

(7) No significant change.

(8) The Company's derecognized mortgage loans as a result of foreclosure, were as follows:

		2018	2017
a.	Aggregate amount of mortgage loans derecognized	$ —	$ 838,267
b.	Real estate collateral recognized	$ —	$ 838,267
c.	Other collateral recognized	$ —	$ —
d.	Receivables recognized from a government guarantee of the foreclosed mortgage loan	$ —	$ —

(9) No significant change.

B. Debt Restructuring

		2018		2017
(1) The total recorded investments in restructured loans	$	1,000,517	$	1,301,374
(2) The realized capital losses related to these loans	$	169,218	$	49,250
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$	—	$	—

(4) No significant change.

C. No significant change.

D. Loan-backed Securities

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

(2) a. The Company did not recognize any OTTI on the basis of the intent to sell during the three months ended March 31, 2018.

b. The Company did not recognize any OTTI on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis during the three months ended March 31, 2018.

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

(3) As of March 31, 2018, the Company has not recognized OTTI on its loan-backed securities based on cash flow analysis.

(4) At March 31, 2018, 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	$	83,620,386
2. 12 Months or Longer	$	52,163,619
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	4,243,182,226
2. 12 Months or Longer	$	1,030,488,059

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

E. Repurchase Agreements and/or Securities Lending Transactions

(1-2) No significant change.

NOTES TO THE FINANCIAL STATEMENTS

(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 March 31, 2018, was as follows:

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

2.

Securities Lending	Fair Value
Open[(1)]	$ 1,253,217,813
30 days or less	1,413,504,121
31 to 60 days	598,715,658
61 to 90 days	511,133,263
Greater than 90 days	—
Sub Total	$ 3,776,570,855
Securities received	41,761,579
Total collateral received	$ 3,818,332,434

(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 March 31, 2018, the Company did not have collateral that was sold or repledged.

c. As the Company did not have collateral that was sold or repledged, as of March 31, 2018, there is no associated information about the sources and uses of that collateral.

(4) No significant change.

(5) Collateral Reinvestment

a. The aggregate amount of cash collateral reinvested as of March 31, 2018 was as follows:

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

2.

Securities Lending	Amortized Cost	Fair Value
Open	$ —	$ —
30 days or less	80,388,333	80,390,213
31 to 60 days	39,060,649	39,056,047
61 to 90 days	116,983,297	116,981,840
91 to 120 days	3,499,562	3,501,680
121 to 180 days	17,505,319	17,522,643
181 to 365 days	40,993,360	40,950,725
1 to 2 years	139,091,148	139,229,711
2 to 3 years	347,835,285	346,662,902
Greater than 3 years	2,946,834,801	2,936,793,707
Total Bonds	3,732,191,754	3,721,089,468
Additional collateral reinvested		
Common stocks	2,646	2,646
Preferred stocks	15,000,000	15,000,000
Derivatives	8,033,476	9,481,544
Other invested assets	4	4
Cash	43,943,845	43,943,845
Payables, receivables and all other, net	(1,041,745)	(1,041,745)
Total other	65,938,226	67,386,294
Security collateral received	41,761,579	41,761,579
Grand total reinvestment portfolio and security collateral	$ 3,839,891,559	$ 3,830,237,341
Portion of reinvestment portfolio invested in U.S. Treasury securities, agency securities and certain agency RMBS	$ 2,185,598,908	$ 2,163,611,869

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

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

(6-7) No significant change.

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

The Company did not have any repurchase or reverse repurchase agreements transactions accounted for as secured borrowing or as a sale as of the three months ended March 31, 2018.

J. Real Estate

(1) No significant change.

(2) a) No significant change.

b) For the three months ended March 31, 2018 and the year ended December 31, 2017, the gain/(loss) on real estate was $189,064 and $4,500, respectively.

(3-5) No significant change.

K-L. No significant change.

M. Working Capital Finance Investments

The Company had no working capital finance investments during the three months ended March 31, 2018.

N. Offsetting and Netting of Assets and Liabilities

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

O. No significant change.

P. 5* Securities

The Company's 5* Securities, as of March 31, were as follows:

	Number of 5* Securities		**Aggregate BACV**		**Aggregate Fair Value**	
Investment	**2018**	**2017**	**2018**	**2017**	**2018**	**2017**
Bonds - AC [1]	3	4	$ 20,571,497	$ 25,572,705	$ 20,499,542	$ 25,684,446
LB&SS - AC	4	4	2,112,119	2,387,749	2,112,119	2,387,749
Preferred Stock - AC	—	—	—	—	—	—
Preferred Stock - FV [2]	—	—	—	—	—	—
Total	7	8	$ 22,683,616	$ 27,960,454	$ 22,611,661	$ 28,072,195

[1] AC - Amortized Cost
[2] FV - Fair Value

Q. No significant change.

R. Prepayment Penalty and Acceleration Fees

During the three months ended March 31, 2018, the Company had securities sold, redeemed or otherwise disposed of as a result of a callable feature. The number of securities sold, disposed or otherwise redeemed and the aggregate amount of investment income generated as a result of a prepayment penalty and/or acceleration fee is as follows:

	General Account	**Separate Account**
Number of CUSIPs	26	26
Aggregate Amount of Investment Income	$ 9,270,364	$ 2,360,946

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No significant change.

B. The Company recognized write-downs and recorded adjustments totaling $11,146,341 and $24,156,824 on investments in joint ventures, partnerships and LLCs during the three months ended March 31, 2018 and the year ended December 31, 2017, respectively. Impairments are recognized when a investment's net asset value or management's estimate of value, based on available information, is less than the carrying amount or if, in management's judgment, the investment will not be able to absorb prior losses classified as unrealized losses. These losses are deemed to be other than temporary and the value of these impairments was recorded as a realized loss.

7. *Investment Income*

A. No significant change.

B. The total amount excluded was $0 and $1,422,888 as of March 31, 2018 and December 31, 2017, respectively.

8. *Derivative Instruments*

As of March 31, 2018, there were no significant changes in the Company's derivative policy or investments other than those described below.

Credit Risk

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

The table below summarizes the collateral pledged by the Company in connection with its OTC and exchange-traded derivatives as of:

	Cash (1)		Securities (2)		Total	
	March 31, 2018	December 31, 2017	March 31, 2018	December 31, 2017	March 31, 2018	December 31, 2017
Initial Margin:						
OTC-cleared	$ —	$ —	$ 132,078,744	$ 358,555,772	$ 132,078,744	$ 358,555,772
Variation Margin:						
OTC-bilateral	—	—	1,788,600,958	1,521,501,991	1,788,600,958	1,521,501,991
OTC-cleared	228,176,612	381,746,445	—	—	228,176,612	381,746,445
Total OTC	$ 228,176,612	$ 381,746,445	$ 1,920,679,702	$ 1,880,057,763	$ 2,148,856,314	$ 2,261,804,208
Initial Margin:						
Futures (3)	$ —	$ —	$ 85,950,722	$ 99,374,483	$ 85,950,722	$ 99,374,483

(1) Cash collateral pledged for OTC-cleared 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 by the Company in connection with its OTC derivatives as of:

	Cash (1)		Securities (2)		Total	
	March 31, 2018	December 31, 2017	March 31, 2018	December 31, 2017	March 31, 2018	December 31, 2017
Initial Margin:						
OTC-bilateral	$ —	$ —	$ 120,248,525	$ 119,928,452	$ 120,248,525	$ 119,928,452
Variation Margin:						
OTC-bilateral	426,046,000	316,982,055	179,310,827	248,122,197	605,356,827	565,104,252
OTC-cleared	18,957,668	45,007,341	—	—	18,957,668	45,007,341
Total OTC	$ 445,003,668	$ 361,989,396	$ 299,559,352	$ 368,050,649	$ 744,563,020	$ 730,040,045

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

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

Certain of the Company's derivative contracts require premiums to be paid at a series of specified future dates over the life of the contract or at maturity. The discounted value of these future settled premiums is included in the measurement of the estimated fair value of each derivative along with all other contractual cash flows.

The table below summarizes the net amount of undiscounted future settled premium payments (receipts), by year, as of March 31, 2018:

Fiscal Year	Net Undiscounted Future Settled Premium Payments (Receipts)
2018	$ 446,758,818
2019	453,621,549
2020	1,029,228,881
2021	446,982,495
2022	198,861,665
Thereafter	228,691,921
Total	$ 2,804,145,329

NOTES TO THE FINANCIAL STATEMENTS

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

	March 31, 2018	December 31, 2017
Net undiscounted future premium payments (receipts)	$ 2,804,145,329	$ 2,877,887,263
Estimated fair value of derivative net assets (liabilities), including discounted future premiums	$ (1,374,726,746)	$ (1,423,868,663)
Estimated fair value of derivative net assets (liabilities), excluding discounted future premiums	$ 1,292,962,437	$ 1,328,613,870

9. Income Taxes

A-B. No significant change.

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

	March 31, 2018	December 31, 2017
Federal	$ (84,948,767)	$ 643,879,128
Foreign	69,247	18,167,442
Subtotal	(84,879,520)	662,046,570
Federal income tax on net capital gains/(losses)	—	(856,437,870)
Federal and foreign income taxes incurred	$ (84,879,520)	$ (194,391,300)

NOTES TO THE FINANCIAL STATEMENTS

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

	March 31, 2018	December 31, 2017	Change
DTA:			
Ordinary:			
Discounting of unpaid losses	$ —	$ —	$ —
Unearned premium reserve	—	—	—
Policyholder reserves	926,760,444	919,353,054	7,407,390
Investments	—	—	—
Deferred acquisition costs	202,932,891	202,785,738	147,153
Policyholder dividends accrual	—	—	—
Fixed assets	—	—	—
Compensation and benefits accrual	4,666,259	4,727,006	(60,747)
Pension accrual	—	—	—
Receivables - nonadmitted	—	—	—
Net operating loss carryforward	386,392,798	280,416,666	105,976,132
Tax credit carryforwards	115,143,815	194,643,644	(79,499,829)
Other (including items <5% of total ordinary tax assets)	52,941,128	46,520,365	6,420,763
Ceding commissions	112,971,055	112,971,055	—
Nonadmitted assets	5,254,570	4,867,204	387,366
Tax intangibles	75,408,316	84,216,692	(8,808,376)
Unrealized capital gains (losses)	1,009,874,904	1,053,648,388	(43,773,484)
Subtotal	2,892,346,180	2,904,149,812	(11,803,632)
Statutory valuation allowance adjustment	(11,296,563)	(11,296,563)	—
Nonadmitted	(1,271,191,858)	(1,396,812,750)	125,620,892
Admitted ordinary DTA	1,609,857,759	1,496,040,499	113,817,260
Capital:			
Investments	345,702,843	225,152,227	120,550,616
Net capital loss carryforward	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax assets)	—	—	—
Subtotal	345,702,843	225,152,227	120,550,616
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	(345,702,843)	(225,152,227)	(120,550,616)
Admitted capital DTA	—	—	—
Admitted DTA	$ 1,609,857,759	$ 1,496,040,499	$ 113,817,260
DTL:			
Ordinary			
Investments	$ (803,242,933)	$ (711,924,227)	$ (91,318,706)
Fixed assets	—	—	—
Deferred and uncollected premiums	(69,235,395)	(34,458,114)	(34,777,281)
Policyholder reserves	—	—	—
Other (including items <5% of total ordinary tax liabilities)	—	—	—
Other liabilities	(9,088,692)	(8,860,163)	(228,529)
Separate Account adjustments	(666,994)	(11,108,003)	10,441,009
Subtotal	(882,234,014)	(766,350,507)	(115,883,507)
Capital:			
Investments	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax liabilities)	—	—	—
Subtotal	—	—	—
DTL	$ (882,234,014)	$ (766,350,507)	$ (115,883,507)
Net DTA/ (DTL)	$ 727,623,745	$ 729,689,992	$ (2,066,247)
		Change in nonadmitted DTA	(5,070,276)
		Tax effect of unrealized gains (losses)	52,835,382
		Income tax effect of change in unrealized gains (losses)	(9,061,901)
		Change in net DTA	$ 36,636,958

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:

		March 31, 2018
Net gain (loss) from operations after dividends to policyholders and before Federal income tax @ 21%	$	124,978,363
Net realized capital gains (losses) @ 21%		(219,018,837)
Tax effect of:		
Nondeductible Expenses		336
Change in nonadmitted assets		(387,366)
Tax exempt income		(430,679)
Interest maintenance reserve		(2,483,884)
SSAP 61		(3,929,644)
Other		(4,646,246)
Tax credits		(4,969,790)
Separate Account dividend received deduction		(10,628,731)
Total statutory income taxes (benefit)	$	(121,516,478)
Federal and foreign income taxes incurred including tax on realized capital gains	$	(84,879,520)
Change in net DTA		(36,636,958)
Total statutory income taxes (benefit)	$	(121,516,478)

E-G. No significant change.

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

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 March 31, 2018, the Company holds stock of the FHLB of Boston, Des Moines and Pittsburgh and maintains advances with each of these FHLBs. It is part of the Company's strategy to utilize these funds as a source of contingent liquidity as well as for spread margin businesses. The Company has determined the actual or estimated maximum borrowing capacity as $17,266,166,796. The Company calculated this amount in accordance with FHLB of Pittsburgh regulatory and or FHLB specific borrowing limits.

(2) FHLB Capital Stock

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

	March 31, 2018					
		Total		General Account		Separate Account
Membership stock - Class A	$	—	$	—	$	—
Membership stock - Class B		36,717,400		36,717,400		—
Activity stock		33,050,000		33,050,000		—
Excess stock		—		—		—
Aggregate total	$	69,767,400	$	69,767,400	$	—
Actual or estimated borrowing capacity as determined by the insurer	$	17,266,166,796	$	17,266,166,796	$	—

	December 31, 2017					
		Total		General Account		Separate Account
Membership stock - Class A	$	—	$	—	$	—
Membership stock - Class B		36,717,400		36,717,400		—
Activity stock		34,050,000		34,050,000		—
Excess stock		—		—		—
Aggregate total	$	70,767,400	$	70,767,400	$	—
Actual or estimated borrowing capacity as determined by the insurer	$	17,605,172,576	$	17,605,172,576	$	—

NOTES TO THE FINANCIAL STATEMENTS

b. The Company's membership stock (Class A and B) eligible for redemption at March 31, 2018 was as follows:

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

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

a. Amount pledged as of:

	March 31, 2018		
	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged - total General and Separate Accounts	$ 1,887,825,420	$ 1,825,775,868	$ 595,000,000
Total collateral pledged - General Account	$ 1,887,825,420	$ 1,825,775,868	$ 595,000,000
Total collateral pledged - Separate Account	$ —	$ —	$ —
	December 31, 2017		
Total collateral pledged - General and Separate Accounts	$ 945,630,497	$ 877,026,710	$ 595,000,000

b. Maximum amount pledged during the reporting period ended:

	March 31, 2018		
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Maximum collateral pledged - total General and Separate Accounts	$ 1,939,493,065	$ 1,875,745,287	$ 595,000,000
2. Maximum collateral pledged - General Account	$ 1,939,493,065	$ 1,875,745,287	$ 595,000,000
3. Maximum collateral pledged - Separate Account	$ —	$ —	$ —
	December 31, 2017		
4. Maximum collateral pledged - total General and Separate Accounts	$ 2,516,258,847	$ 2,379,548,643	$ 645,000,000

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

a. Amount borrowed as of:

	March 31, 2018			
	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	$ —	$ —	$ —	$ —
Funding agreements	595,000,000	595,000,000	—	45,000,000
Other	—	—	—	—
Aggregate total	$ 595,000,000	$ 595,000,000	$ —	$ 45,000,000

	December 31, 2017			
	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	$ —	$ —	$ —	$ —
Funding agreements	595,000,000	595,000,000	—	45,000,000
Other	—	—	—	—
Aggregate total	$ 595,000,000	$ 595,000,000	$ —	$ 45,000,000

b. Maximum amount borrowed during the reporting period ended:

	March 31, 2018		
	Total	General Account	Separate Account
Debt	$ —	$ —	$ —
Funding agreements	595,000,000	595,000,000	—
Other	—	—	—
Aggregate total	$ 595,000,000	$ 595,000,000	$ —

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 March 31, 2018, the Company did not sponsor any retirement plans, deferred compensation plans, postemployment benefit plans or other postretirement plans.

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

(1-9) No significant change.

(10) The portion of unassigned funds (surplus) represented by cumulative unrealized gains (losses) was $(608,615,867) at March 31, 2018.

(11-13) No significant change.

14. Liabilities, Contingencies and Assessments

A-E. No significant change.

F. All Other Contingencies

Uncollectible Premium Receivables

The Company had admitted assets of $82,841,338 and $67,392,393 at March 31, 2018 and December 31, 2017, 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 $670,030,092 as of March 31, 2018. The Company does not hold any collateral related to this guarantee.

Litigation

The Company is a defendant in a number of litigation matters. In some of the matters, large and/or indeterminate amounts, including punitive and treble damages, are sought. Modern pleading practice in the U.S. permits considerable variation in the assertion of monetary damages or other relief. Jurisdictions may permit claimants not to specify the monetary damages sought or may permit claimants to state only that the amount sought is sufficient to invoke the jurisdiction of the trial court. In addition, jurisdictions may permit plaintiffs to allege monetary damages in amounts well exceeding reasonably possible verdicts in the jurisdiction for similar matters. This variability in pleadings, together with the actual experience of the Company in litigating or resolving through settlement numerous claims over an extended period of time, demonstrates to management that the monetary relief which may be specified in a lawsuit or claim bears little relevance to its merits or disposition value.

Due to the vagaries of litigation, the outcome of a litigation matter and the amount or range of potential loss at particular points in time may normally be difficult to ascertain. Uncertainties can include how fact finders will evaluate documentary evidence and the credibility and effectiveness of witness testimony, and how trial and appellate courts will apply the law in the context of the pleadings or evidence presented, whether by motion practice, or at trial or on appeal. Disposition valuations are also subject to the uncertainty of how opposing parties and their counsel will themselves view the relevant evidence and applicable law.

The Company establishes liabilities for litigation and regulatory loss contingencies when it is probable that a loss has been incurred and the amount of the loss can be reasonably estimated. It is possible that some matters could require the Company to pay damages or make other expenditures or establish accruals in amounts that could not be reasonably estimated at March 31, 2018.

Matters as to Which an Estimate Can Be Made. For some loss contingency matters, the Company is able to estimate a reasonably possible range of loss. For such matters where a loss is believed to be reasonably possible, but not probable, no accrual has been made. As of March 31, 2018, the aggregate range of reasonably possible losses in excess of amounts accrued for these matters was not material for the Company.

Matters as to Which an Estimate Cannot Be Made. For other matters, the Company is not currently able to estimate the reasonably possible loss or range of loss. The Company is often unable to estimate the possible loss or range of loss until developments in such matters have provided sufficient information to support an assessment of the range of possible loss, such as quantification of a damage demand from plaintiffs, discovery from other parties and investigation of factual allegations, rulings by the court on motions or appeals, analysis by experts, and the progress of settlement negotiations. On a quarterly and annual basis, the Company reviews relevant information with respect to litigation contingencies and updates its accruals, disclosures and estimates of reasonably possible losses or ranges of loss based on such reviews.

Sales Practice Claims. Over the past several years, the Company has faced claims and regulatory inquiries and investigations, alleging improper marketing or sales of individual life insurance policies, annuities, or other products. The Company continues to defend vigorously against the claims in these matters. The Company believes adequate provision has been made in its consolidated financial statements for all probable and reasonably estimable losses for sales practices matters.

Unclaimed Property Litigation. Total Asset Recovery Services, LLC on its own behalf and on behalf of the State of New York v. Brighthouse Financial, Inc. et al. (Supreme Court, New York County, NY, second amended complaint filed November 17, 2017). Total Asset Recovery Services, LLC (the “Relator”) has brought a qui tam action against Brighthouse Financial, Inc., and its subsidiaries and affiliates, under the New York False Claims Act seeking to recover damages on behalf of the State of New York. The action originally was filed under seal on or about December 3, 2010. The State of New York declined to intervene in this action and the Relator is now prosecuting the action. The Relator alleges that from on or about April 1, 1986 and continuing annually through on or about September 10, 2017, the defendants violated New York State Finance Law Section 189 (1)(g) by failing to timely report and deliver unclaimed insurance property to the State of New York. The Relator is seeking, among other things, treble damages, penalties, expenses and attorneys' fees and prejudgment interest. No specific dollar amount of damages is specified by the Relator who also is suing numerous insurance companies and John Doe defendants. Brighthouse Financial, Inc. has filed a motion to dismiss. The Brighthouse defendants intend to defend this action vigorously.

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

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

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	
	March 31, 2018	December 31, 2017	March 31, 2018	December 31, 2017
Swaps	$ 1,131,247,740	$ 2,131,428,235	$ 46,562,406	$ 147,964,356
Futures	—	—	—	—
Options	—	—	—	—
Total	$ 1,131,247,740	$ 2,131,428,235	$ 46,562,406	$ 147,964,356

(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 $29,726,593 and $52,950,283 at March 31, 2018 and December 31, 2017, respectively.

(4) At March 31, 2018 and December 31, 2017, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives as variation margin was $179,310,827 and $248,122,197, respectively. The Company also received, as initial margin on its OTC-bilateral derivatives, various securities with an estimated fair value of $120,248,525 and $119,928,452 at March 31, 2018 and December 31, 2017, respectively. Securities collateral received was held in separate custodial accounts and is not reflected in the financial statements. The collateral agreements between the Company and the counterparties apply to derivatives held by both the General Account and Separate Accounts.

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

A. 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 $3,278,704,597 and an estimated fair value of $3,765,740,727 were on loan under the securities lending program at March 31, 2018. The Company was liable for cash collateral under its control of $3,776,570,855 at March 31, 2018.

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 $41,761,579 at March 31, 2018, which may not be sold or repledged unless the counterparty is in default, is not reflected in the accompanying financial statements.

C. Wash Sales

(1) In the course of the Company's asset management, securities are not 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 March 31, 2018.

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

No significant change.

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

No significant change.

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:

	March 31, 2018			
	Fair Value Measurements at Reporting Date Using			
	Level 1	Level 2	Level 3	Total
Assets				
Bonds				
Industrial & Miscellaneous	$ —	$ —	$ 1,731,673	$ 1,731,673
Common stocks				
Industrial & Miscellaneous [1]	14,482,495	69,767,400	6,325,192	90,575,087
Derivative assets [2]				
Interest rate	—	813,362,057	—	813,362,057
Foreign currency exchange rate	—	49,075,019	—	49,075,019
Equity market	—	1,038,249,376	146,024,258	1,184,273,634
Total derivative assets	—	1,900,686,452	146,024,258	2,046,710,710
Separate Account assets [3]	692,865,316	102,137,626,473	43,369,298	102,873,861,087
Total assets	$ 707,347,811	$ 104,108,080,325	$ 197,450,421	$ 105,012,878,557
Liabilities				
Derivative liabilities [2]				
Interest rate	$ —	$ 1,197,535,143	$ —	$ 1,197,535,143
Foreign currency exchange rate	—	25,253,233	—	25,253,233
Credit	—	610,724	—	610,724
Equity market	—	1,560,070,798	429,014,918	1,989,085,716
Total derivative liabilities	—	2,783,469,898	429,014,918	3,212,484,816
Separate Account liabilities [3]	—	21,678	—	21,678
Total liabilities	$ —	$ 2,783,491,576	$ 429,014,918	$ 3,212,506,494

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

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

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

Transfers between Levels 1 and 2

During the quarter ended March 31, 2018, transfers between Levels 1 and 2 were not significant. Transfers between levels are assumed to occur at the beginning of the annual 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, January 1, 2018	Transfer into Level 3 [1]	Transfer out of Level 3 [1]	Total Gains and Losses included in Net Income [2]	Total Gains and Losses included in Capital and Surplus	Purchases [3]	Sales [3]	Issuances [3]	Settlements [3]	Balance, March 31, 2018
Assets										
Bonds - Industrial & miscellaneous	$ 2,103	$1,731,658	$ —	$ —	$ (2,088)	$ —	$ —	$ —	$ —	$ 1,731,673
Common stocks - Industrial & miscellaneous	6,038,911	—	—	—	286,281	—	—	—	—	6,325,192
Derivatives - Equity market [2]	(289,585,609)	—	—	(1,365,548)	7,960,497	—	—	—	—	(282,990,660)
Separate Account assets	36,304,136	210,918	(201,988)	257,879	(616,759)	9,404,640	(1,085,122)	3,923	(908,329)	43,369,298
Total	$(247,240,459)	$1,942,576	$ (201,988)	$ (1,107,669)	$ 7,627,931	$ 9,404,640	$(1,085,122)	$ 3,923	$ (908,329)	$(231,564,497)

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

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

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

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

Transfers into or out of Level 3

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

During the three months ended March 31, 2018, transfers into Level 3, for Separate Accounts of $210,918 resulted primarily from current market conditions characterized by a lack of trading activity and decreased liquidity. These current market conditions have resulted in decreased transparency of valuations and an increased use of broker quotations and unobservable inputs to determine estimated fair value.

During the three months ended March 31, 2018, transfers out of Level 3, for Separate Accounts of $(201,988) resulted primarily from increased transparency of: (i) new issuances which, subsequent to issuance and establishment of trading activity, became priced by pricing services and (ii) existing issuances for which the Company, over time, was able to corroborate with pricing received from independent pricing services with observable inputs or increases in market activity.

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

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

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

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

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

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

NOTES TO THE FINANCIAL STATEMENTS

Determination of Fair Value

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

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

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

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

Common stock: For stock classified as Level 2 or Level 3 assets, estimated fair values are determined using a market or income approach. The estimated fair value is determined using third-party commercial pricing services, with the primary input being quoted prices in markets that are not active.

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

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

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

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

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

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

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

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:

	March 31, 2018					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$ 46,773,882,095	$ 43,662,044,953	$ 4,564,506,459	$ 39,707,395,428	$ 2,501,980,208	$ —
Preferred stocks	328,501,065	175,638,322	—	43,887,275	284,613,790	—
Common stock - unaffiliated	90,575,087	90,575,087	14,482,495	69,767,400	6,325,192	—
Mortgage loans	9,522,629,598	9,405,831,168	—	49,826,707	9,472,802,891	—
Cash, cash equivalents and short-term investments	1,223,511,471	1,223,276,067	851,424,596	372,086,875	—	—
Contract loans	1,174,037,229	1,106,645,638	—	748,231,086	425,806,143	—
Derivative assets (1)	2,138,755,577	2,163,745,325	—	1,982,608,999	156,146,578	—
Other invested assets	189,630,267	178,577,122	—	90,334,074	99,296,193	—
Investment income due and accrued	516,629,641	516,629,641	—	516,629,641	—	—
Receivables for cash collateral on derivatives	228,176,612	228,176,612	—	228,176,612	—	—
Separate Account assets	109,320,951,636	109,319,158,421	1,481,911,262	106,299,923,900	1,539,116,474	—
Total assets	$171,507,280,278	$168,070,298,356	$ 6,912,324,812	$150,108,867,997	$ 14,486,087,469	$ —
Liabilities						
Investment contracts included in:						
Reserves for life and health insurance and annuities	$ 12,797,620,950	$ 14,829,249,205	$ —	$ —	$ 12,797,620,950	$ —
Liability for deposit-type contracts	1,105,254,444	1,102,731,115	—	—	1,105,254,444	—
Derivative liabilities (1)	3,319,837,276	3,281,439,422	—	2,889,978,451	429,858,825	—
Payable for collateral under securities loaned and other transactions	4,223,350,848	4,223,350,848	—	4,223,350,848	—	—
Investment contracts included in Separate Account liabilities	1,179,992,832	1,179,992,832	—	1,179,992,832	—	—
Separate Account liabilities	38,751,915	38,751,918	—	38,751,915	—	—
Total liabilities	$ 22,664,808,265	$ 24,655,515,340	$ —	$ 8,332,074,046	$ 14,332,734,219	$ —

	December 31, 2017					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$ 48,743,324,816	$ 44,335,829,273	$ 6,266,652,051	$ 39,843,785,789	$ 2,632,886,976	$ —
Preferred stocks	319,007,656	175,638,324	—	43,835,511	275,172,145	—
Common stock - unaffiliated	91,726,022	91,726,022	14,919,710	70,767,401	6,038,911	—
Mortgage loans	9,321,793,535	9,117,320,124	—	51,502,763	9,270,290,772	—
Cash, cash equivalents and short-term investments	1,170,103,773	1,170,125,098	790,010,538	366,861,235	13,232,000	—
Contract loans	1,184,446,170	1,106,120,174	—	745,905,486	438,540,684	—
Derivative assets (1)	2,308,147,838	2,276,756,732	15,583,074	2,134,196,178	158,368,586	—
Other invested assets	194,461,693	179,978,317	—	93,795,332	100,666,361	—
Investment income due and accrued	502,644,630	502,644,630	—	502,644,630	—	—
Receivables for cash collateral on derivatives	381,746,445	381,746,445	—	381,746,445	—	—
Separate Account assets	112,291,948,119	112,252,938,583	1,632,107,423	109,399,907,815	1,259,932,881	—
Total assets	$176,509,350,697	$171,590,823,722	$ 8,719,272,796	$153,634,948,585	$ 14,155,129,316	$ —
Liabilities						
Investment contracts included in:						
Reserves for life and health insurance and annuities	$ 13,602,095,412	$ 15,134,183,571	$ —	$ —	$ 13,602,095,412	$ —
Liability for deposit-type contracts	1,158,693,300	1,104,768,955	—	—	1,158,693,300	—
Derivative liabilities (1)	3,552,350,691	3,535,294,711	—	3,114,142,846	438,207,845	—
Payable for collateral under securities loaned and other transactions	4,153,565,494	4,153,565,494	—	4,153,565,494	—	—
Investment contracts included in Separate Account liabilities	1,206,190,870	1,206,190,870	—	1,206,190,870	—	—
Separate Account liabilities	22,795,381	22,795,384	22,795,381	—	—	—
Total liabilities	$ 23,695,691,148	$ 25,156,798,985	$ 22,795,381	$ 8,473,899,210	$ 15,198,996,557	$ —

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

Assets and Liabilities

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

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

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

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

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

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

Mortgage Loans

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

Contract Loans

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

Derivatives

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

Other Invested Assets

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

Investment Income Due and Accrued

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

Receivables for Cash Collateral on Derivatives

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

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

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

Payable for Collateral Under Securities Loaned and Other Transactions

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

Separate Accounts

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

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

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

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

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

D. At March 31, 2018, the Company had no investments where it was not practicable to estimate fair value.

21. Other Items

No significant change.

22. Events Subsequent

In April 2018, the Company entered into a committed repurchase facility (the “Repurchase Facility”) where the Company may enter into repurchase transactions in an aggregate amount up to $2,000,000,000 in respect of certain eligible securities. The Repurchase Facility has a term of 3 years, beginning on July 31, 2018 and ending on July 31, 2021. The Company may borrow up to $750,000,000 per day under the Repurchase facility which bears interest at London Interbank Offered Rate plus a spread which is based on the collateral securities.

The Company has evaluated events subsequent to March 31, 2018 through May 10, 2018, which is the date these financial statements were available to be issued, and other than the above items, has determined there are no material subsequent events requiring adjustment to or disclosure in the financial statements.

As of March 31, 2018, the Company is not subject to the annual fee imposed under section 9010 of the Affordable Care Act (“ACA”) due to the Company’s health insurance premium falling below the $25 million threshold at which the fee applies.

23. Reinsurance

No significant change.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A-D. No significant change.

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

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2017 were $68,710,461. As of March 31, 2018, $1,784,126 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $66,358,602 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $567,733 favorable prior-year development from December 31, 2017 to March 31, 2018. 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.

B. The Company has not made any significant changes to its methodologies or assumptions for calculating unpaid loss liabilities and loss adjustment expenses for the three months ended March 31, 2018.

26. Intercompany Pooling Arrangements

No significant change.

27. Structured Settlements

No significant change.

28. Health Care Receivables

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

29. Participating Policies

No significant change.

30. Premium Deficiency Reserves

No significant change.

31. Reserves for Life Contracts and Deposit-Type Contracts

No significant change.

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

No significant change.

33. Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

34. Separate Accounts

No significant change.

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 Part 1, Organization Chart - regarding information concerning activities of insurer members of a holding company group.

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No [ ]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001685040

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

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

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

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

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

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

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

6.4 By what department or departments?

Delaware Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Brighthouse Investment Advisers, LLC	Boston, MA				YES
MetLife Investment Advisors, LLC	Whippany, NJ				YES
MetLife Investors Distribution Company	New York, NY				YES
Brighthouse Securities, LLC	Charlotte, NC				YES
MetLife Investment Securities, LLC	Whippany, NJ				YES
Logan Circle Partners, L.P.	Philadelphia, PA				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]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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).

FINANCIAL

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

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

INVESTMENT

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

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

Pledged as collateral - excluding collateral pledged to an FHLB $2,309,232,878. Pledged as collateral to FHLB - including assets backing funding agreements $1,825,775,868.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 566,302,125

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	297,621,141	299,812,102
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	345,166,506	456,469,911
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 642,787,647	$ 756,282,013
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: $ 3,789,517,507

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 3,799,171,725

16.3 Total payable for securities lending reported on the liability page: $ 3,778,347,180

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
Northern Trust Corp.	50 S. LaSalle, Chicago, IL 60603
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 [X] No [ ]

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

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
N/A	Northern Trust Corp.	07/24/2017	New BLIC Trust Agreement

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

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

18.2 If no, list exceptions:

As of March 31, 2018, one issue did not meet the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office. The issue has not been filed due to lack of final documentation.

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

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	$1,915,413,568
1.12	Residential mortgages	$1,153,765,774
1.13	Commercial mortgages	$6,302,911,853
1.14	Total mortgages in good standing	$9,372,091,195
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$7,425,627
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$17,210,588
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$17,210,588
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$
1.42	Residential mortgages	$9,103,758
1.43	Commercial mortgages	$
1.44	Total mortgages in process of foreclosure	$9,103,758
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$9,405,831,168
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	236.0
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	310.0

3.1	Do you act as a custodian for health savings accounts?	Yes [ ]	No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$	
3.3	Do you act as an administrator for health savings accounts?	Yes [ ]	No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$	
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X]	No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile or the reporting entity?	Yes [ ]	No [ ]

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 Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	9,224,922	9,094,135	131,959		18,451,016	19,997
2.	Alaska AK	L	602,860	283,125	9,003		894,988	
3.	Arizona AZ	L	7,199,179	23,483,644	593,365		31,276,188	
4.	Arkansas AR	L	2,375,210	18,191,681	67,534		20,634,425	
5.	California CA	L	65,343,931	107,683,506	2,959,020		175,986,457	66,943
6.	Colorado CO	L	7,160,141	15,755,434	513,260	3,164,377	26,593,212	171,346
7.	Connecticut CT	L	18,335,104	24,426,654	3,882,338	57,396	46,701,492	349,942
8.	Delaware DE	L	5,913,991	3,191,378	138,274	3,345	9,246,988	
9.	District of Columbia DC	L	1,874,311	1,243,987	98,712		3,217,010	
10.	Florida FL	L	46,253,111	99,611,713	5,155,504		151,020,328	
11.	Georgia GA	L	13,700,629	16,305,109	407,285		30,413,023	
12.	Hawaii HI	L	1,568,884	4,439,650	249,959		6,258,493	
13.	Idaho ID	L	1,048,061	1,215,764	54,959		2,318,784	
14.	Illinois IL	L	26,894,362	23,890,565	1,003,777	60,088	51,848,792	
15.	Indiana IN	L	6,702,190	23,215,922	597,096		30,515,208	403,633
16.	Iowa IA	L	4,831,138	14,193,127	317,093		19,341,358	
17.	Kansas KS	L	2,942,219	7,555,580	205,933		10,703,732	
18.	Kentucky KY	L	3,747,242	17,329,745	124,130		21,201,117	
19.	Louisiana LA	L	7,404,825	12,177,322	103,221	21,904	19,707,272	74,988
20.	Maine ME	L	2,066,696	3,328,594	311,245		5,706,535	
21.	Maryland MD	L	12,099,620	24,128,881	1,768,560		37,997,061	
22.	Massachusetts MA	L	23,207,632	21,234,287	2,054,048		46,495,967	225,634
23.	Michigan MI	L	13,543,197	33,677,064	360,625	191,395	47,772,281	
24.	Minnesota MN	L	25,699,962	23,723,452	789,527		50,212,941	99,984
25.	Mississippi MS	L	3,493,900	3,023,049	62,914		6,579,863	
26.	Missouri MO	L	10,427,252	11,329,199	440,705	168,181	22,365,337	
27.	Montana MT	L	618,077	89,178	41,013		748,268	
28.	Nebraska NE	L	2,487,582	5,553,611	157,853		8,199,046	
29.	Nevada NV	L	2,769,715	5,817,235	113,641		8,700,591	
30.	New Hampshire NH	L	2,919,057	3,359,053	241,326		6,519,436	
31.	New Jersey NJ	L	47,649,329	71,159,237	3,997,352	21,474	122,827,392	
32.	New Mexico NM	L	1,788,540	3,286,631	91,634		5,166,805	
33.	New York NY	N	22,014,753	11,776,069	9,086,402	492,752	43,369,976	
34.	North Carolina NC	L	13,889,902	31,066,338	1,630,403		46,586,643	
35.	North Dakota ND	L	593,601	5,104,420	7,419	455,702	6,161,142	
36.	Ohio OH	L	16,475,490	38,096,484	909,726		55,481,700	41,543
37.	Oklahoma OK	L	3,478,714	6,242,841	62,904	385,993	10,170,452	110,351
38.	Oregon OR	L	2,726,615	4,205,056	174,226		7,105,897	
39.	Pennsylvania PA	L	37,445,588	55,357,973	1,539,532	56,866	94,399,959	95,985
40.	Rhode Island RI	L	3,799,370	4,865,022	250,123		8,914,515	
41.	South Carolina SC	L	7,033,224	16,746,389	746,438		24,526,051	139,978
42.	South Dakota SD	L	776,329	2,950,060	66,103		3,792,492	
43.	Tennessee TN	L	10,765,567	17,703,539	269,217		28,738,323	211,822
44.	Texas TX	L	37,106,921	42,999,422	814,505	10,692	80,931,540	
45.	Utah UT	L	4,322,422	4,317,334	65,237	2,395	8,707,388	
46.	Vermont VT	L	1,202,004	7,218,826	249,556		8,670,386	
47.	Virginia VA	L	14,733,841	24,135,086	975,533		39,844,460	
48.	Washington WA	L	7,607,302	11,336,779	379,142		19,323,223	
49.	West Virginia WV	L	1,560,142	3,795,315	23,048		5,378,505	36,686
50.	Wisconsin WI	L	8,970,316	24,493,760	230,189	644,275	34,338,540	
51.	Wyoming WY	L	576,372	108,645	26,318		711,335	
52.	American Samoa AS	N	373				373	
53.	Guam GU	L	8,378	(1,662)	984		7,700	
54.	Puerto Rico PR	L	2,949,198	698,906	40,752		3,688,856	
55.	US Virgin Islands VI	L	59,694		8,007		67,701	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N	53,350	81			53,431	
58.	Aggregate Other Alien OT	XXX	1,254,686	552	34	0	1,255,272	0
59.	Subtotal	XXX	581,297,021	946,214,747	44,598,663	5,736,835	1,577,847,266	2,048,832
90.	Reporting entity contributions for employee benefit plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	5,456,559				5,456,559	
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	655,249		10,635,564		11,290,813	
94.	Aggregate other amounts not allocable by State	XXX	0	13,429,877	0	0	13,429,877	0
95.	Totals (Direct Business)	XXX	587,408,829	959,644,624	55,234,227	5,736,835	1,608,024,515	2,048,832
96.	Plus Reinsurance Assumed	XXX	18,837,120	194,875,705	2,860		213,715,685	
97.	Totals (All Business)	XXX	606,245,949	1,154,520,329	55,237,087	5,736,835	1,821,740,200	2,048,832
98.	Less Reinsurance Ceded	XXX	498,486,929	11,162,158	59,429,773		569,078,860	
99.	Totals (All Business) less Reinsurance Ceded	XXX	107,759,020	1,143,358,171	(4,192,686)	5,736,835	1,252,661,340	2,048,832

DETAILS OF WRITE-INS

58001.	Bahamas	XXX	1,232,726		(35)		1,232,691	
58002.	Other	XXX	1,807	552	69		2,428	
58003.	Mexico	XXX	20,153				20,153	
58998.	Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	1,254,686	552	34	0	1,255,272	0
9401.	Internal policy exchanges	XXX		13,429,877			13,429,877	
9402.		XXX					0	
9403.		XXX					0	
9498.	Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	13,429,877	0	0	13,429,877	0

(a) Active Status Count

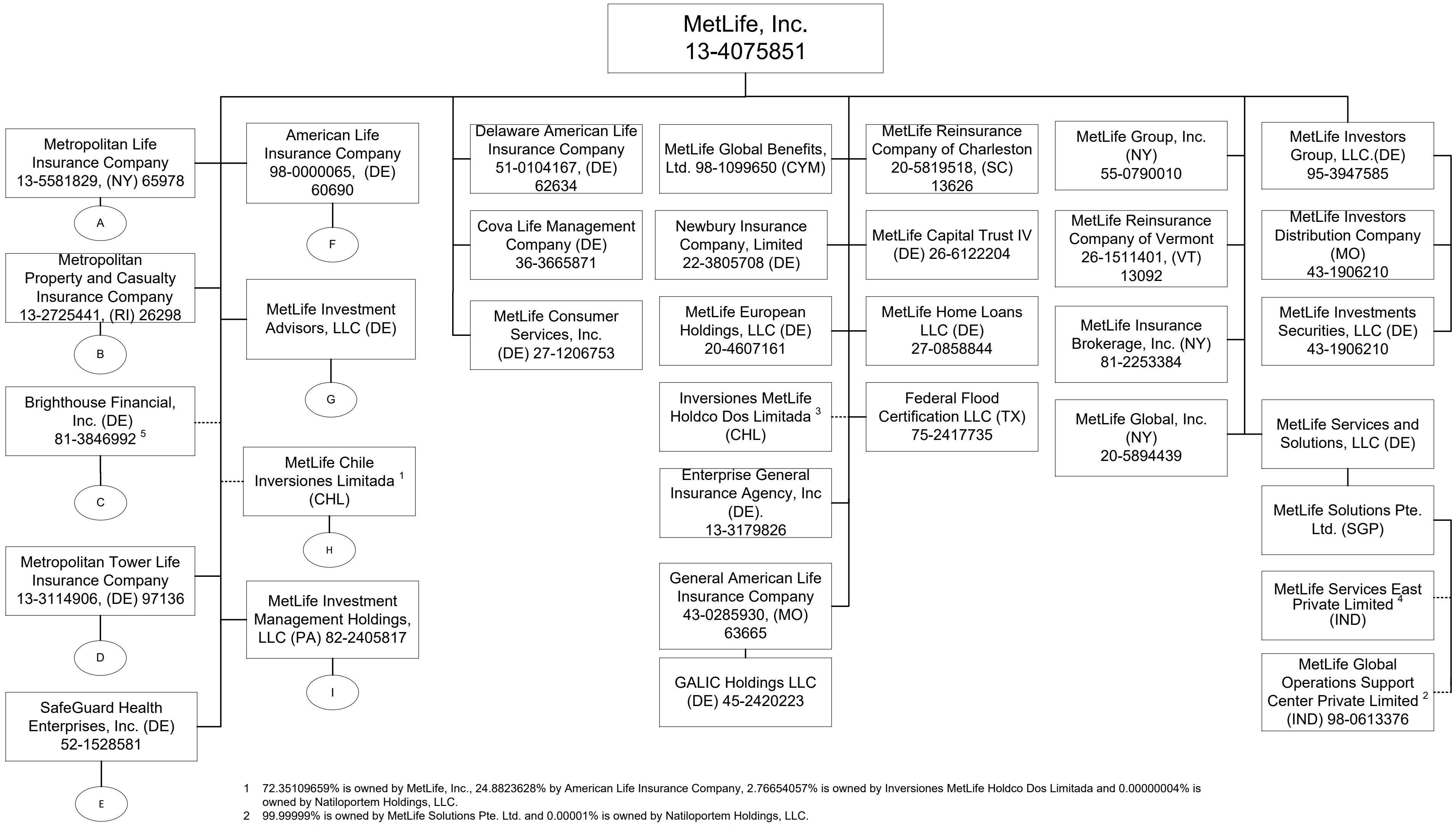
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	53	R - Registered - Non-domiciled RRGs	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	0	Q - Qualified - Qualified or accredited reinsurer	0
		N - None of the above - Not allowed to write business in the state	4

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

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

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

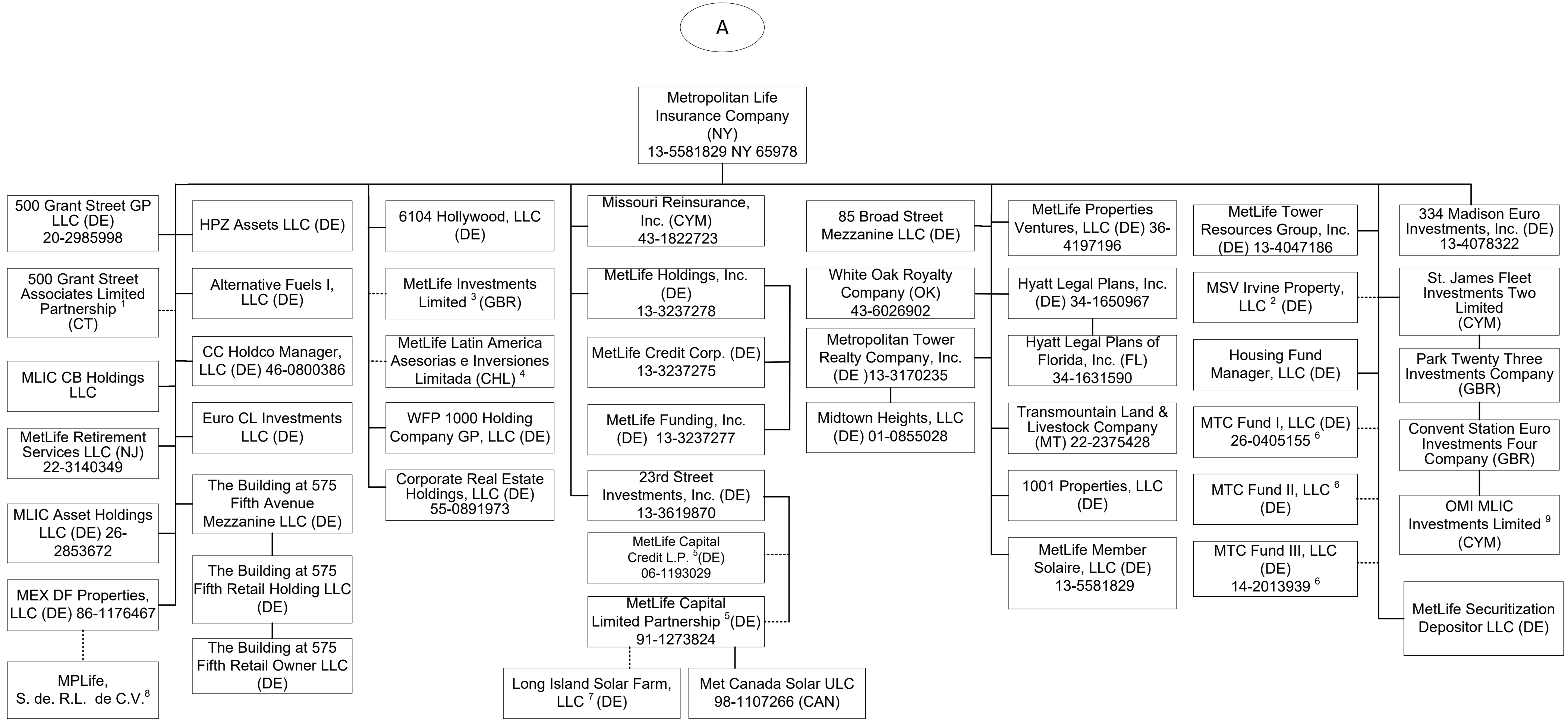
PART 1 - ORGANIZATIONAL CHART



1 72.35109659% is owned by MetLife, Inc., 24.8823628% by American Life Insurance Company, 2.76654057% is owned by Inversiones MetLife Holdco Dos Limitada and 0.00000004% is owned by Natiloportem Holdings, LLC.
2 99.99999% is owned by MetLife Solutions Pte. Ltd. and 0.00001% is owned by Natiloportem Holdings, LLC.
3 99.99946% of Inversiones MetLife Holdco Dos Limitada is owned by MetLife, Inc., 0.000535% is owned by MetLife International Holdings, LLC. and 0.0000054% is owned by Natiloportem Holdings, LLC.
4 99.99% of MetLife Services East Private Limited is owned by MetLife Solutions Pte. Ltd and .01% is owned by Natiloportem Holdings, LLC.
5 On August 4, 2017, MetLife, Inc. ("MET") distributed approximately 80.8% of the shares of Brighthouse Financial, Inc.'s ("BHF") common stock to MET's common shareholders. As a result, MET's ownership of the BHF shares of common stock decreased to approximately 19.2%. MET granted BHF an irrevocable proxy to vote all of its remaining shares of BHF's common stock in proportion to the votes of BHF's other common shareholders. Consequently MET does not have any voting power over any BHF shares that it still owns. Nevertheless, for the BHF subsidiary insurance companies domiciled in Delaware and New York (Brighthouse Life Insurance Company and Brighthouse Life Insurance Company of NY, respectively) BHF and its affiliates (including these insurance companies) are deemed to be affiliates of MET by their domiciliary state insurance regulators. Accordingly, BHF and its affiliates continue to appear on the MET organizational chart.

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

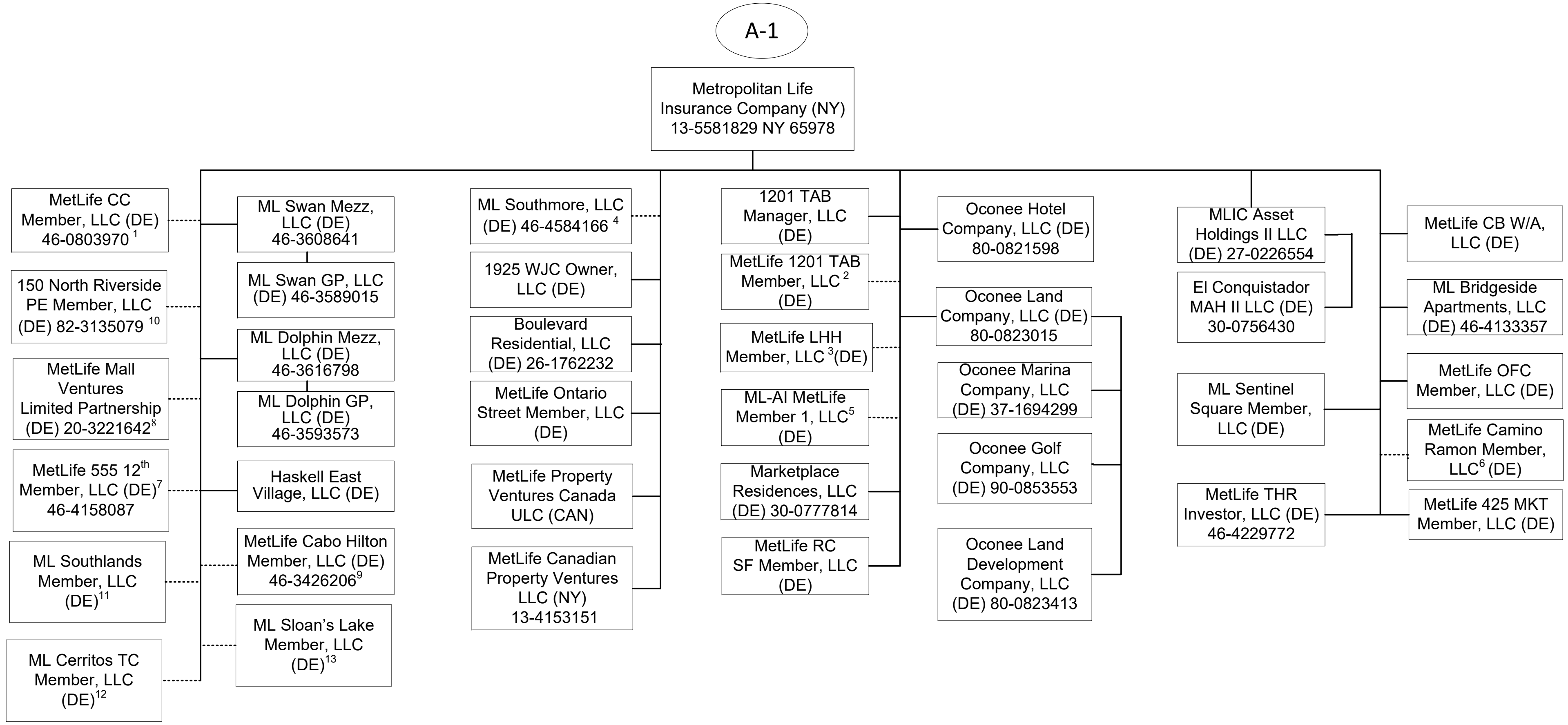
PART 1 - ORGANIZATIONAL CHART



1 99% of 500 Grant Street Associates Limited Partnership is held by Metropolitan Life Insurance Company and 1% by 500 Grant Street GP LLC.
2 4% of MSV Irvine Property, LLC is owned by Metropolitan Tower Realty Company, Inc. and 96% is owned by Metropolitan Life Insurance Company.
3 23rd Street Investments, Inc. holds one share of MetLife Investments Limited.
4 23rd Street Investments, Inc. holds .01% of MetLife Latin American Asesorias e Inversiones Limitada.
5 1% General Partnership interest is held by 23rd Street Investment, Inc. and 99% Limited Partnership interest is held by Metropolitan Life Insurance Company.
6 Housing Fund Manager, LLC is the managing member and the remaining interests are held by a third party member.
7 9.61% membership interest is held by Brighthouse Renewables Holding, LLC and 90.39% membership interest is held by LISF Solar Trust in which MetLife Capital Limited Partnership has a 100% beneficial interest.
8 99% of MPLife, S. de. R.L. de C.V. is owned by MEX DF Properties, LLC and .01% is owned by Euro CL Investments, LLC
9 99.9765% of OMI MLIC Investments Limited is owned by St. James Fleet Investments Two Limited and .0235% is owned by Convent Station Euro Investments Four Company.

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

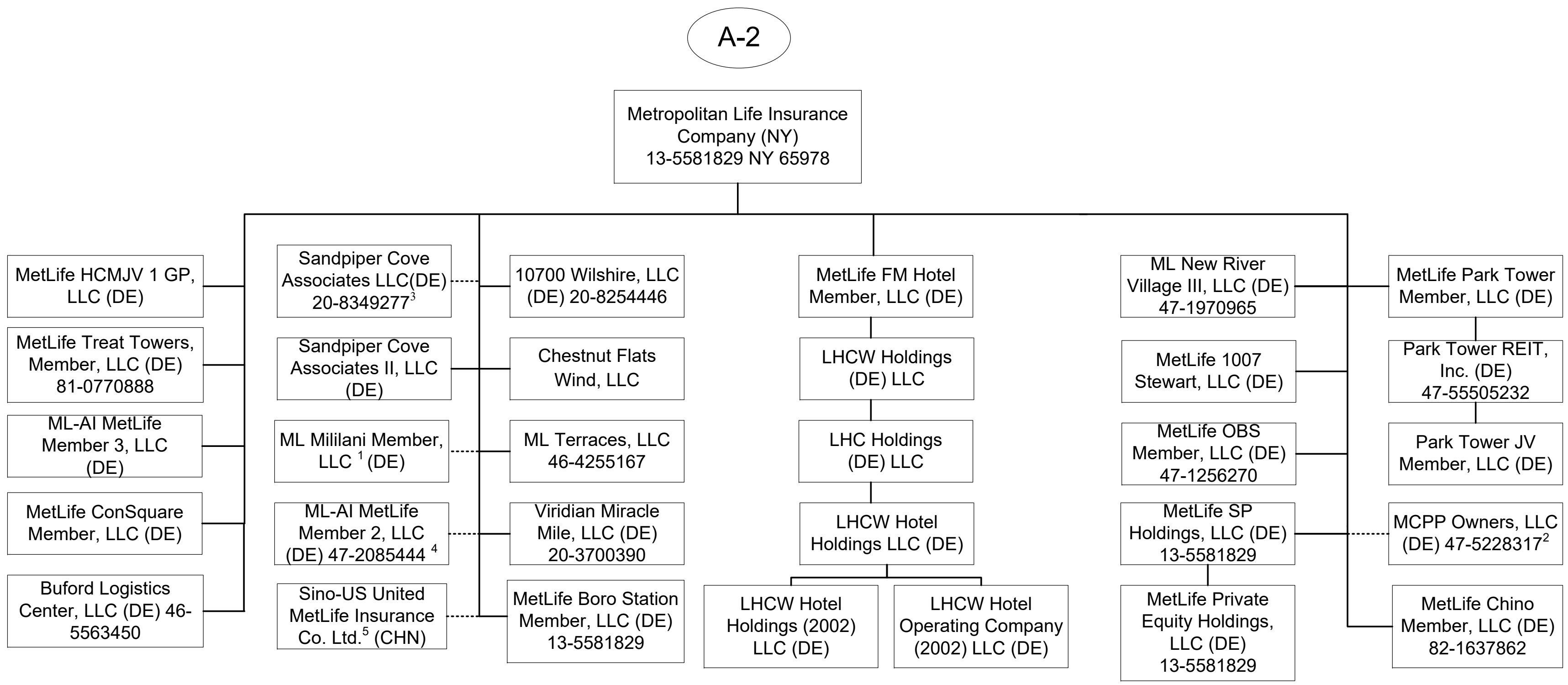
PART 1 - ORGANIZATIONAL CHART



1 95.122% of MetLife CC Member, LLC is held by Metropolitan Life Insurance Company and 4.878% by General American Life Insurance Company.
2 96.9% of MetLife 1201 TAB Member, LLC is owned by Metropolitan Life Insurance Company and 3.10% is owned by Metropolitan Property and Casualty Insurance Company.
3 99% of MetLife LHH Member, LLC is owned by Metropolitan Life Insurance Company and 1% by General American Life Insurance Company.
4 99% of ML Southmore, LLC is owned by Metropolitan Life Insurance Company and 1% by General American Life Insurance Company.
5 95.199% of the membership interest is owned by Metropolitan Life Insurance Company and 4.801% by Metropolitan Property and Casualty Insurance Company.
6 99% of MetLife Camino Ramon Member, LLC is owned by Metropolitan Life Insurance Company and 1% by General American Life Insurance Company.
7 94.6% of MetLife 555 12th Member, LLC is owned by Metropolitan Life Insurance Company and 5.4% is owned by General American Life Insurance Company.
8 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.
9 83.1% of MetLife Cabo Hilton Member, LLC is owned by Metropolitan Life Insurance Company and 16.9% by General American Life Insurance Company.
10 81.45% of 150 North Riverside PE Member, LLC is owned by Metropolitan Life Insurance Company, 13.32% is owned by General American Life Insurance Company and 5.23% is owned by Metropolitan Tower Life Insurance Company.
11 60% of ML Southlands Member, LLC is owned by Metropolitan Life Insurance Company and 40% is owned by Metropolitan Tower Life Insurance Company.
12 60% of ML Cerritos TC Member, LLC is owned by Metropolitan Life Insurance Company and 40% is owned by Metropolitan Tower Life Insurance Company.
13 55% of ML Sloan's Lake Member, LLC is owned by Metropolitan Life Insurance Company and 45% is owned by Metropolitan Tower Life Insurance Company.

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

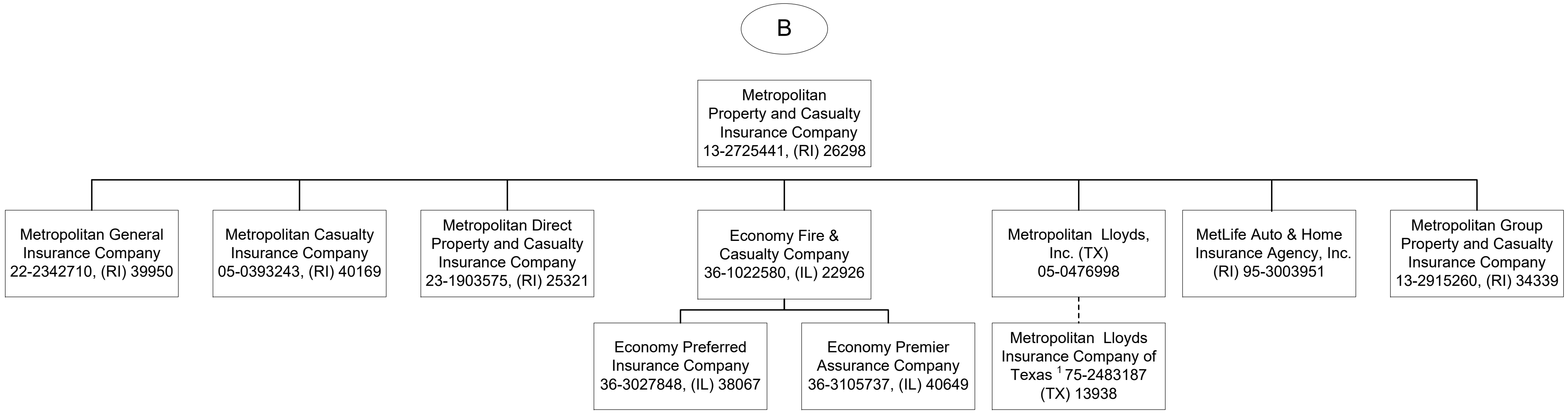
PART 1 - ORGANIZATIONAL CHART



1 95% of ML Mililani Member, LLC is owned by Metropolitan Life Insurance Company and 5% is owned by General American Life Insurance Company.
2 84.503% of MCPP Owners, LLC is owned by Metropolitan Life Insurance Company, 0.603% by General American Life Insurance Company, 1.616% by Metropolitan Tower Life Insurance Company, 13.278% by MTL Leasing, LLC.
3 90.59% of the membership interest is owned by Metropolitan Life Insurance Company and 9.41% of the membership interest is owned by Metropolitan Tower Realty Company, Inc.
4 98.97% of ML-AI MetLife Member 2, LLC is owned by Metropolitan Life Insurance Company and 1.03% by General American Life Insurance Company.
5 50% of Sino-US United MetLife Insurance Co. Ltd. is owned by Metropolitan Life Insurance Company and 50% is owned by a third party.

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

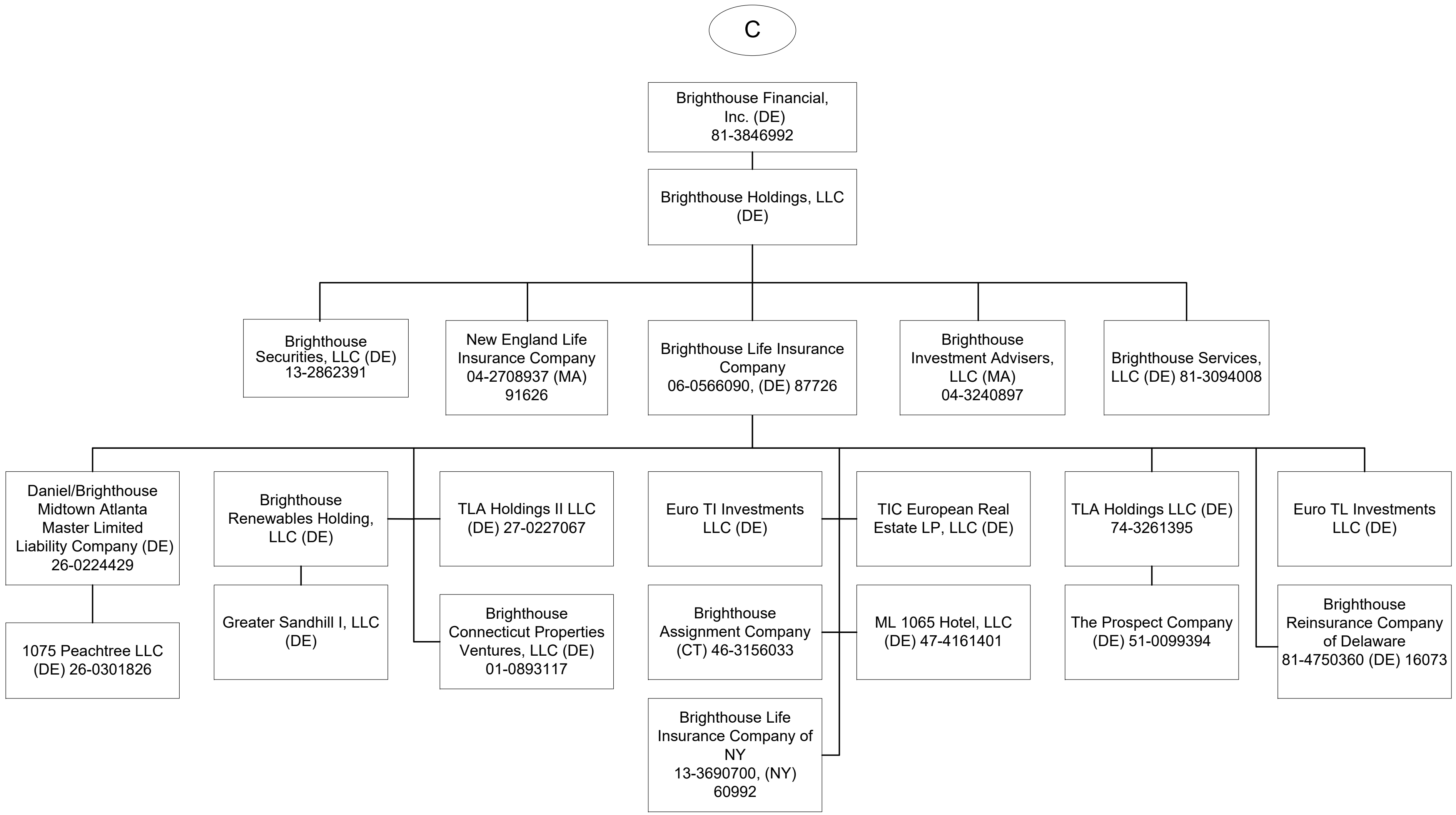
PART 1 - ORGANIZATIONAL CHART



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

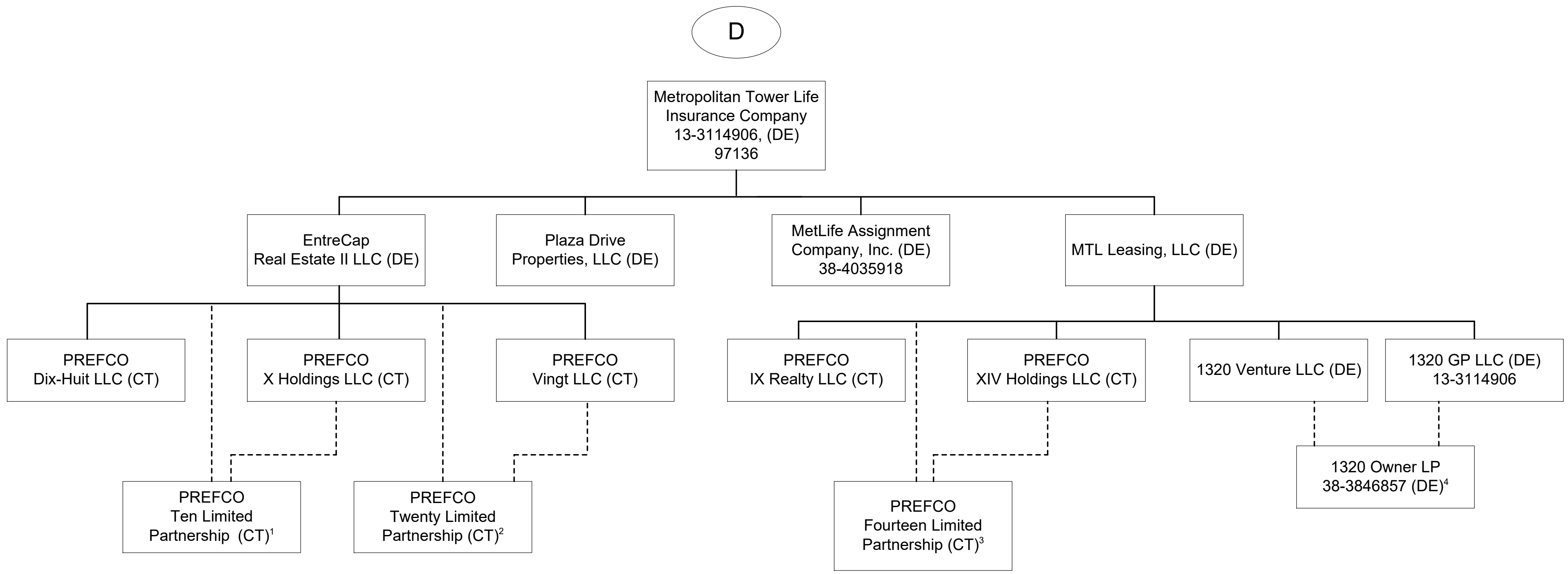
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



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

PART 1 - ORGANIZATIONAL CHART



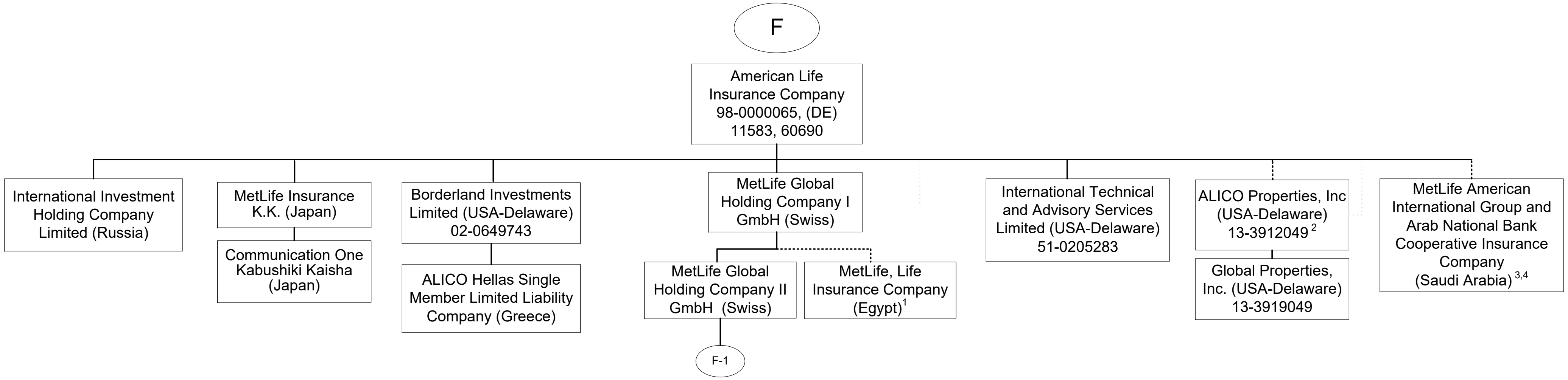
1 99.9% of PREFCO Ten Limited Partnership is owned by EntreCap Real Estate II, LLC and .10% is owned by PREFCO X Holdings LLC.
2 99% of PREFCO Twenty Limited Partnership. is owned by EntreCap Real Estate II, LLC and 1% is owned by PREFCO Vingt LLC.
3 99.9% of PREFCO Fourteen Limited Partnership is owned by MTL Leasing, LLC and .10% is owned by PREFCO XIV Holdings LLC.
4 99.9% of 1320 Owner LP is owned by 1320 Venture LLC and .10% is owned by 1320 GP LLC.

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

PART 1 - ORGANIZATIONAL CHART

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

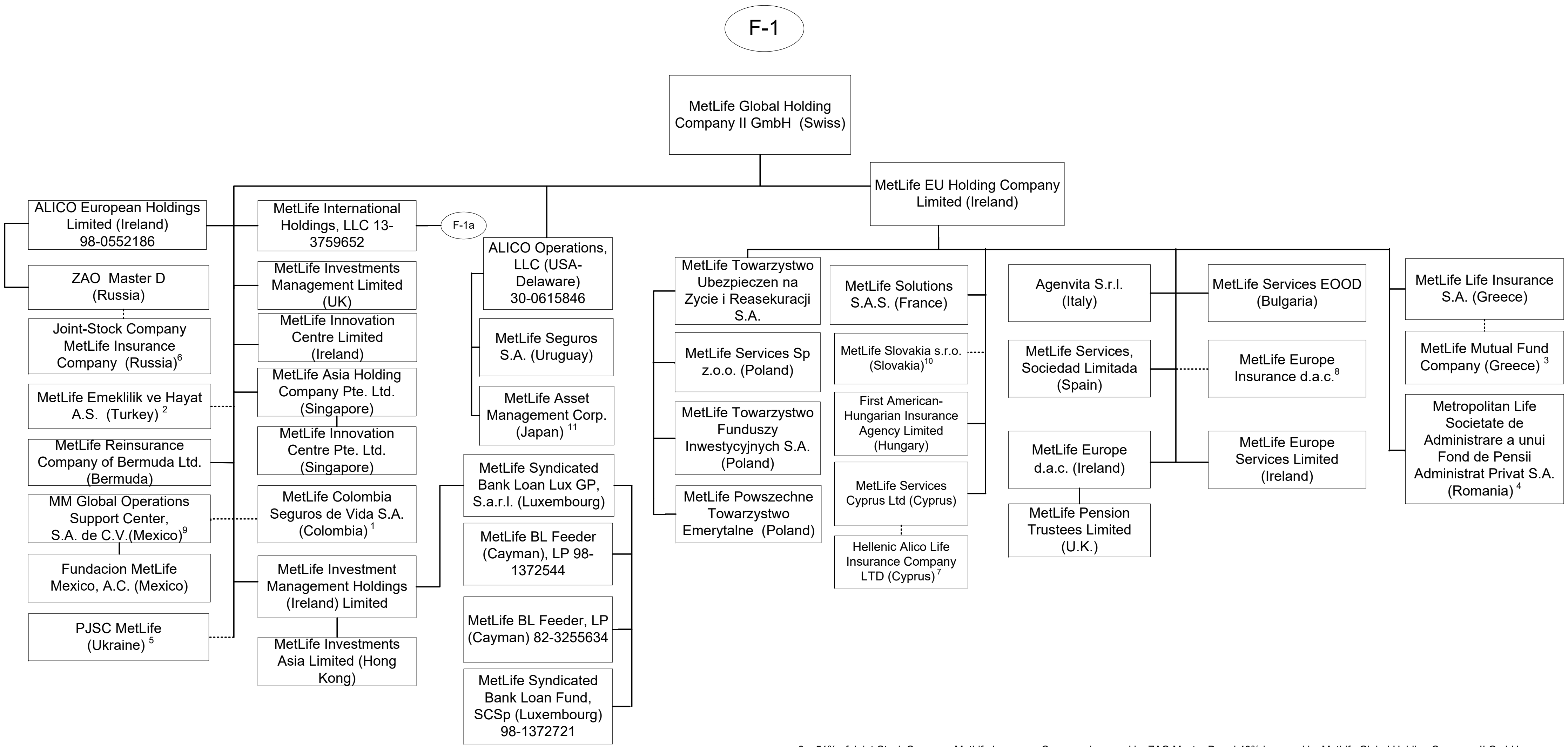
PART 1 - ORGANIZATIONAL CHART



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

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

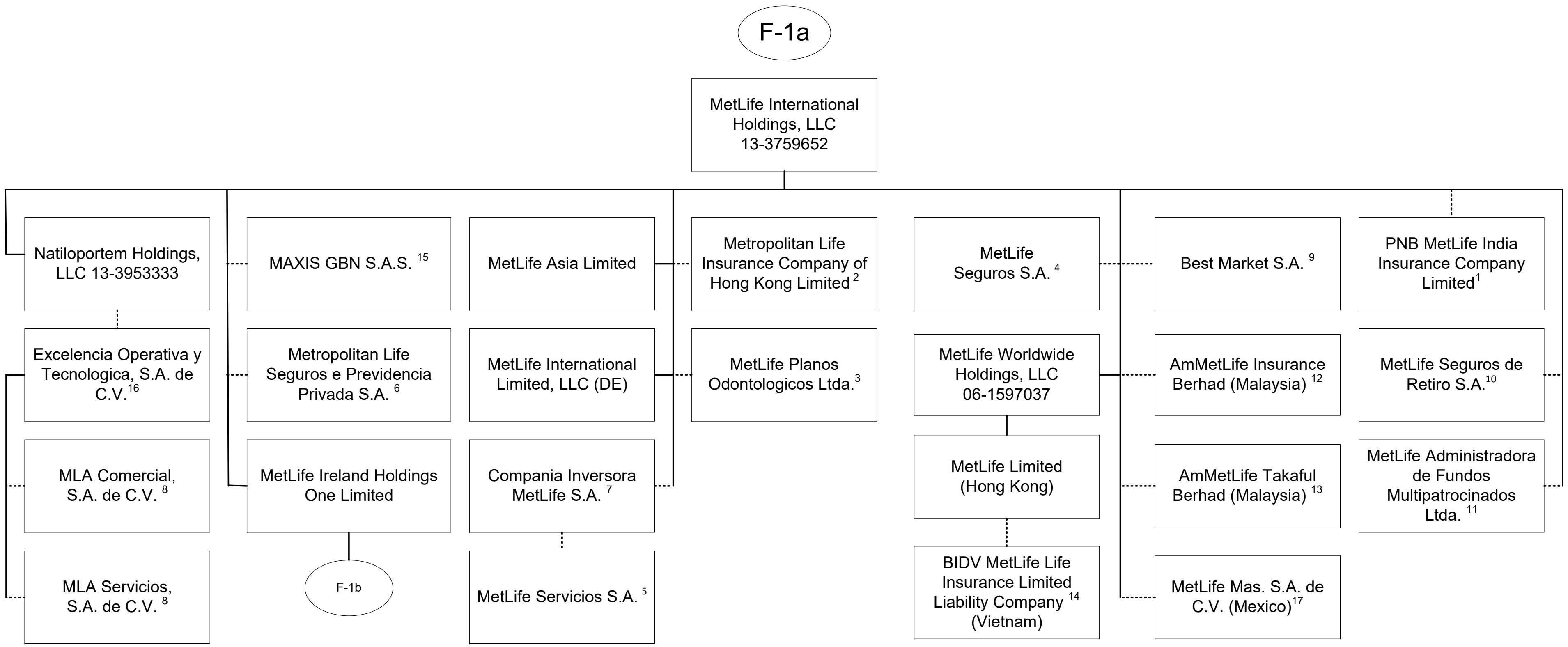
PART 1 - ORGANIZATIONAL CHART



1 89.999965974777145% of MetLife Colombia Seguros de Vida S.A. is owned by MetLife Global Holding Company II GmbH, 10.0000311579287926% is owned by MetLife Global Holding Company I GmbH, International Technical and Advisory Services Limited, Borderland Investments Limited and Natiloportem Holdings, LLC each own 0.000000955764687%.
2 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.
3 90% of MetLife Mutual Fund Company is owned by MetLife Life Insurance S.A. and the remaining interest by a third party.
4 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.
5 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
6 51% of Joint-Stock Company MetLife Insurance Company is owned by ZAO Master D and 49% is owned by MetLife Global Holding Company II GmbH.
7 27.5% of Hellenic Alico Life Insurance Company Ltd. is owned by MetLife Services Cyprus Ltd (Cyprus) and the remaining by a third party.
8 93% MetLife Europe Insurance d.a.c. is held by MetLife EU Holding Company Limited and the remaining 7% is held by American Life Insurance Company.
9 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).
10 99.956% of MetLife Slovakia s.r.o. (Slovakia) is owned by MetLife EU Holding Company Limited and 0.044% is owned by ITAS.
11 The official entity name is “MetLife Asset Management Corp. (Japan)” and it is domiciled in Japan.

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

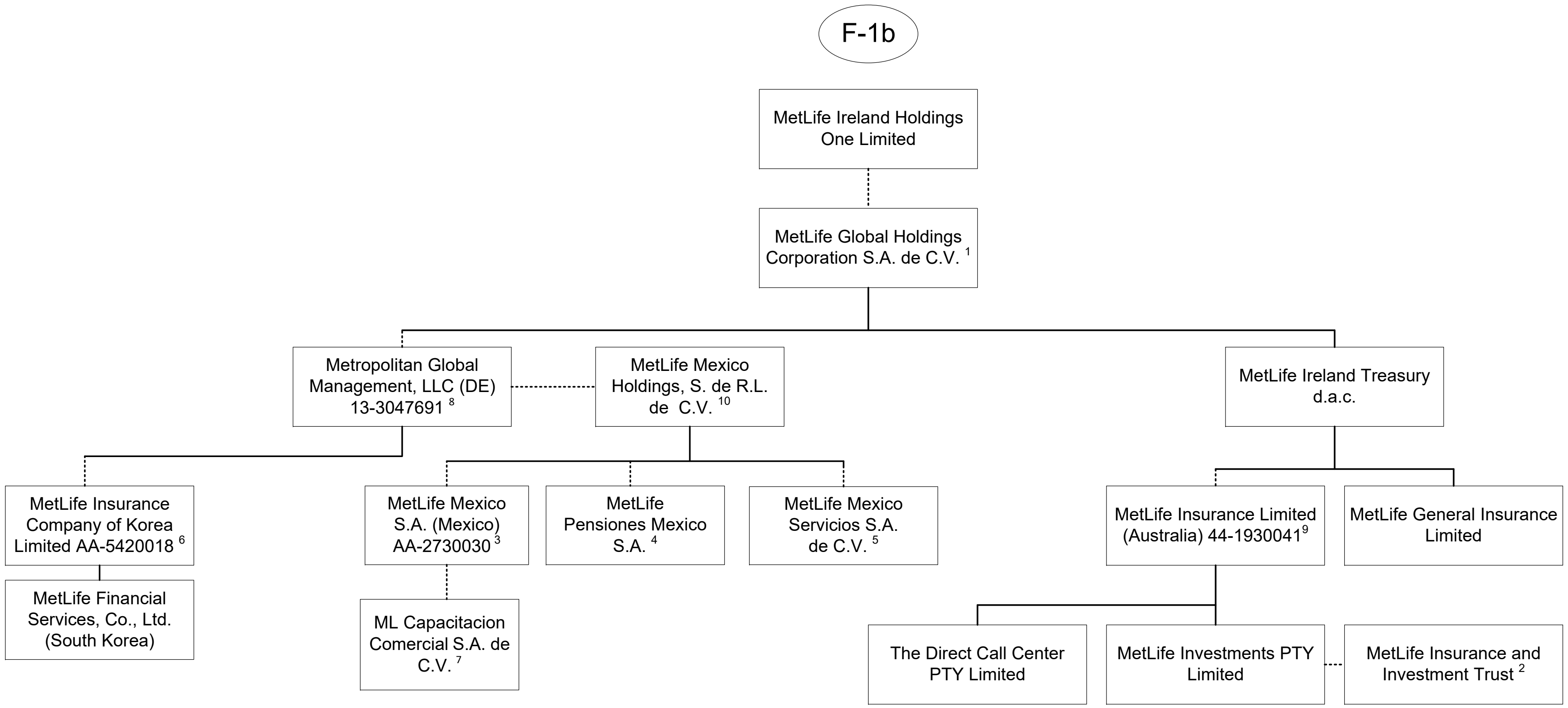
PART 1 - ORGANIZATIONAL CHART



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 50.0000002% of AmMetLife Insurance Berhad is owned by MetLife International Holdings, LLC and the remainder by a third party.
13 49.9999996% of AmMetLife Takaful Berhad is owned by MetLife International Holdings, LLC and the remainder by a third party.
14 60% of BIDV MetLife Life Insurance Limited Liability Company is held by MetLife Limited (Hong Kong) and the remainder by third parties.
15 50% of MAXIS GBN S.A.S. is held by MetLife International Holdings, LLC and the remainder by third parties.
16 99% of Excelencia Operativa y Tecnologica, S.A. de C.V. is held by Natiloportem Holdings, LLC and 1% by MetLife Mexico Servicios S.A. de C.V.
17 99.99964399% MetLife Mas, SA de C.V. is owned by MetLife International Holdings, LLC and.00035601% is owned by International Technical and Advisory Services Limited.

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

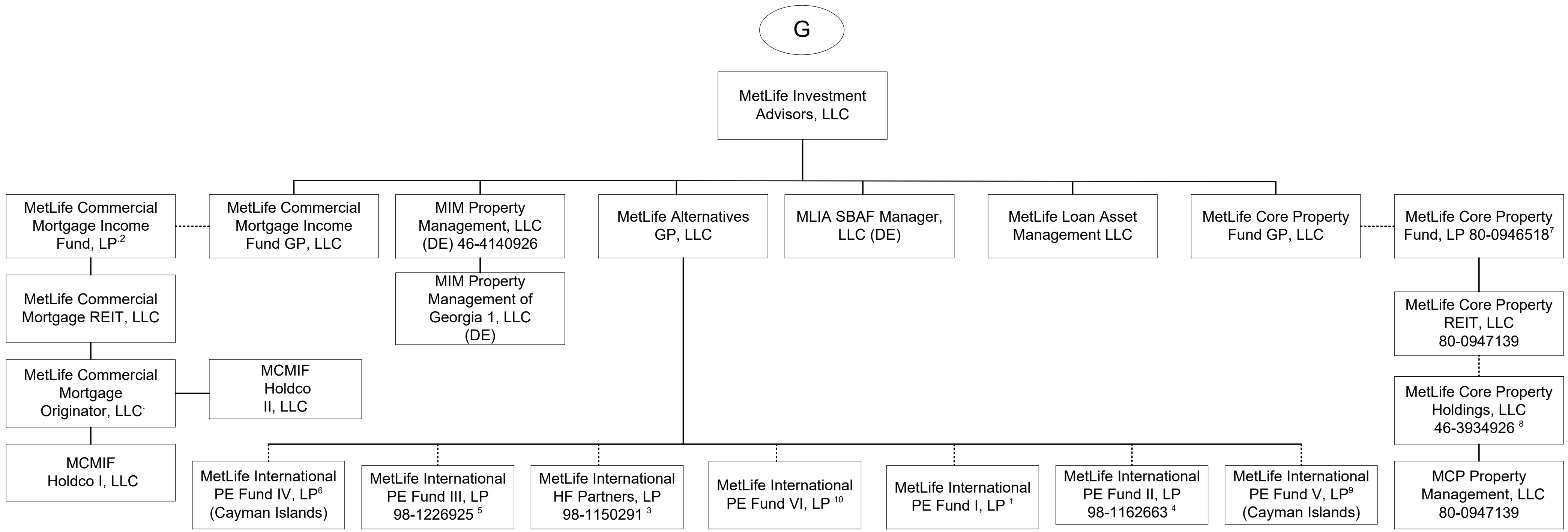
PART 1 - ORGANIZATIONAL CHART



1 98.9% is owned by MetLife Ireland Holdings One Limited and 1.1% is owned by MetLife International Limited, LLC.
2 MetLife Insurance and Investment Trust is a trust vehicle, the trustee of which is MetLife Investments PTY Limited ("MIPL"). MIPL is a wholly owned subsidiary of MetLife Insurance Limited.
3 99.050271% is owned by MetLife Mexico Holdings, S. de R.L. de C.V. and .949729% is owned by MetLife International Holdings, LLC.
4 97.5125% is owned by MetLife Mexico Holdings, S. de R.L. de C.V.and 2.4875% is owned by MetLife International Holdings, LLC.
5 98% is owned by MetLife Mexico Holdings, S. de R.L. de C.V. 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% is owned by MetLife Mexico S.A. and 1% is owned by MetLife Mexico Servicios, S.A. de C.V.
8 99.7% is owned by MetLife Global Holdings Corporation S.A. de C.V. and 0.3% is owned by MetLife International Holdings, LLC.
9 91.16468% of MetLife Insurance Limited (Australia) is owned by MetLife Ireland Treasury d.a.c. and 8.83532% by MetLife Global Holdings Corp. S.A. de C.V..
10 99.99995% is owned by Metropolitan Global Management, LLC and .00005% 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 33.20%, MetLife Limited owns 3.54% , MetLife Insurance Company of Korea Limited owns 2.96%, Metropolitan Life Insurance Company of Hong Kong Limited owns 0.41% and Brighthouse Life Insurance Company owns 11.14%.

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

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

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

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

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

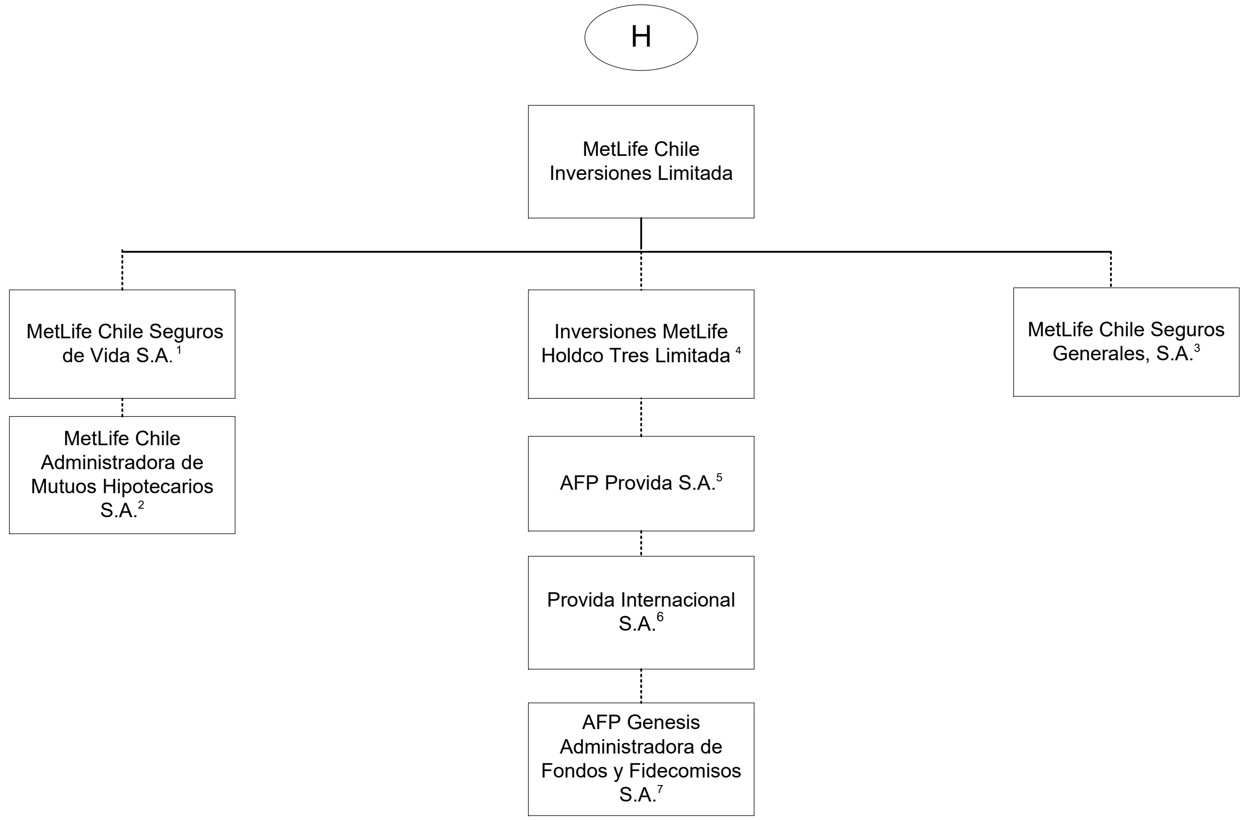
8 MetLife Core Property Holdings, LLC holds the following single-property LLC's: Magnolia Park Greenville Venture, LLC; Magnolia Park Greenville, LLC; MCP 100 Congress Member, LLC; MCP 1900 McKinney, LLC; MCP 22745 & 22755 Relocation Drive, LLC; MCP 3040 Post Oak, LLC; MCP 4600 South Syracuse, LLC; MCP 550 West Washington, LLC; MCP 60 11th Street, LLC; MCP 60th 11th Street Member, LLC; MCP 7 Riverway, LLC; MCP 9020 Murphy Road, LLC; MCP Alley 24 East, LLC; MCP Ashton South End, LLC; MCP Block 23 Members, LLC; MCP Buford Logistics Center 2 Member LLC; MCP Buford Logistics Center, Bldg B, LLC; MCP Burnside Member, LLC; MCP Denver Pavilions Member, LLC; MCP DMCBP Phase II Member LLC; MCP EnV Chicago, LLC; MCP Fife Enterprise Center, LLC; MCP Highland Park Lender, LLC; MCP Lodge at Lakecrest, LLC; MCP Magnolia Park Member, LLC; MCP Main Street Village, LLC; MCP Mountain Technology Center Member TRS, LLC; MCP Northyards Holdco, LLC; MCP Northyards Master Lessee, LLC; MCP Northyards Owner, LLC; MCP One Westside, LLC; MCP Paragon Point, LLC; MCP Plaza at Legacy, LLC; MCP Property Management , LLC; MCP Seattle Gateway I Member, LLC; MCP Seattle Gateway II Member, LLC; MCP Seventh and Osborne MF Member, LLC; MCP Seventh and Osborne Retail Member, LLC; MCP SoCal Industrial Kellwood, LLC; MCP SoCal Industrial-Anaheim, LLC; MCP SoCal Industrial-Bernardo, LLC; MCP SoCal Industrial-Concourse, LLC; MCP SoCal Industrial-Fullerton, LLC; MCP SoCal Industrial-LAX, LLC; MCP SoCal Industrial-Loker, LLC; MCP SoCal Industrial-Ontario, LLC; MCP SoCal Industrial-Springdale, LLC; MCP SoCal Industry-Redondo, LLC; MCP The Palms Doral, LLC; MCP Trimble Campus, LLC; MCP VOA Holdings, LLC; MCP VOA I & III, LLC; MCP VOA II, LLC; MCP Waterford Atrium, LLC; MCPF Acquisition, LLC; MetLife Core Property TRS, LLC.

9 81.699% of the Limited Partnership interests of this entity is owned by MetLife Insurance K.K., 15.033% is owned by MetLife Limited (Hong Kong) and 3.268% is owned by MetLife Insurance Company of Korea, Limited.

10 95.652% of the Limited Partnership interests of MetLife International PE Fund VI, LP is owned by MetLife Insurance K.K, and 4.348% is owned by MetLife Insurance Company of Korea.

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

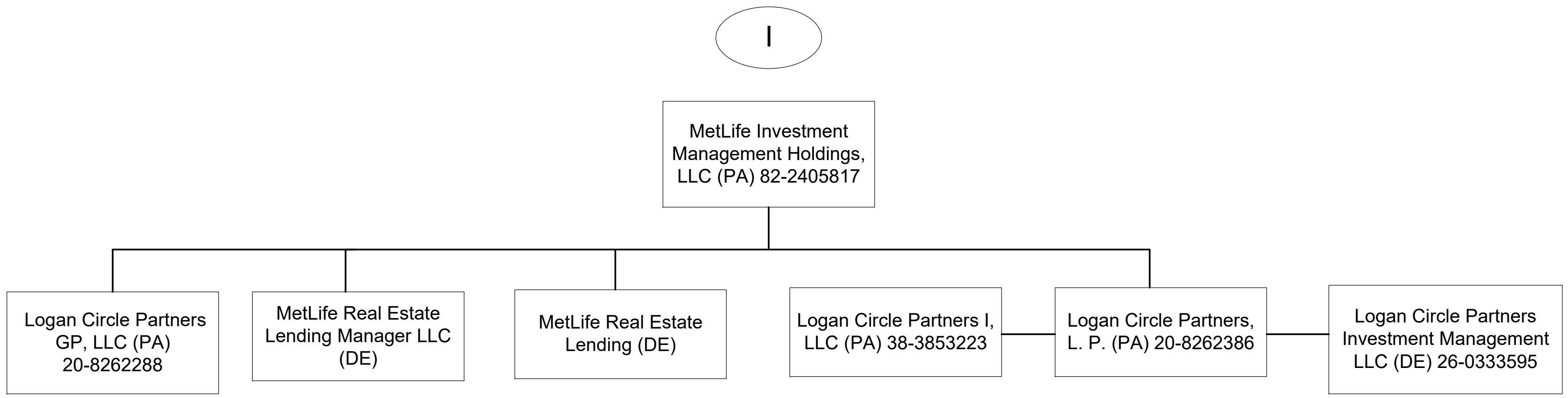
PART 1 - ORGANIZATIONAL CHART



1 99.997% is held by MetLife Chile Inversiones Limitada and .003% by International Technical and Advisory Services Limited.
2 99.9% is held by MetLife Chile Seguros de Vida S.A. and 0.1% by MetLife Chile Inversiones Limitada.
3 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.
4 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.
5 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.
6 99.99% of Provida Internacional S.A. is owned by AFP Provida S.A. and .01% by MetLife Chile Inversiones Limitade.
7 99.9% of AFP Genesis Administradora de Fondos y Fidecomisos S.A. is owned by Provida Internacional S.A. and 0.1% by AFP Provida S.A.

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

PART 1 - ORGANIZATIONAL CHART



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

PART 1 - ORGANIZATIONAL CHART

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
0241	MetLife	00000	13-4075851	2945824	1099219	NYSE, ISE	MetLife, Inc.	DE	UIP	Board of Directors	Board of Directors		Board of Directors	Y	
0241	MetLife	65978	13-5581829	1583845	937834		Metropolitan Life Insurance Company	NY	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	20-2985998				500 Grant Street GP, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					500 Grant Street Associates Limited Partnership	CT	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000					500 Grant Street Associates Limited Partnership	CT	NIA	500 Grant Street GP LLC	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000	22-3140349				MetLife Retirement Services LLC	NJ	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	63665	43-0285930		728240		General American Life Insurance Company	MO	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	45-2420223				GALIC Holdings LLC	DE	NIA	General American Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MLIC CB Holdings LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					HPZ Assets LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Alternative Fuels I, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-0800386				CC Holdco Manager, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-5581829				MetLife Private Equity Holdings, LLC	DE	NIA	MetLife SP Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Euro CL Investments LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-5581829				1001 Properties, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	26-0291767				6104 Hollywood, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					The Building at 575 Fifth Avenue Mezzanine LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					The Building at 575 Fifth Retail Holding LLC	DE	NIA	The Building at 575 Fifth Avenue Mezzanine LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					The Building at 575 Fifth Retail Owner LLC	DE	NIA	The Building at 575 Fifth Retail Holding LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	20-8254446				10700 Wilshire, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	20-8342977				Sandpiper Cove Associates II, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-3741955				ML Mililani Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	95.000	MetLife, Inc.	N	
0241	MetLife	00000	47-3741955				ML Mililani Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	5.000	MetLife, Inc.	N	
0241	MetLife	00000	47-5228317				MCPP Owners, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	84.503	MetLife, Inc.	N	
0241	MetLife	00000	47-5228317				MCPP Owners, LLC	DE	NIA	General American Life Insurance Company	Ownership	0.603	MetLife, Inc.	N	
0241	MetLife	00000	47-5228317				MCPP Owners, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	1.616	MetLife, Inc.	N	
0241	MetLife	00000	47-5228317				MCPP Owners, LLC	DE	NIA	MTL Leasing, LLC	Ownership	13.278	MetLife, Inc.	N	
0241	MetLife	00000	20-3700390				Viridian Miracle Mile, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	98-1107266				MetLife Canada Solar ULC	CAN	NIA	MetLife Capital, Limited Partnership	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4275534			MetLife Investments Asia Limited (Hong Kong)	HKG	NIA	MetLife Investment Management Holdings (Ireland) Limited	Ownership	100.000	MetLife, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0241	MetLife	00000		4254427			MetLife Investments Limited (UK)	GBR	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	Y	
0241	MetLife	00000		4254427			MetLife Investments Limited (UK)	GBR	NIA	23rd Street Investments, Inc.	Ownership	1.000	MetLife, Inc.	Y	
0241	MetLife	00000		4254445			MetLife Latin America Asesorias e Inversiones Limitada (Chile)	CHL	NIA	Metropolitan Life Insurance Company	Ownership	99.990	MetLife, Inc.	N	
0241	MetLife	00000		4254445			MetLife Latin America Asesorias e Inversiones Limitada (Chile)	CHL	NIA	23rd Street Investments, Inc.	Ownership	0.010	MetLife, Inc.	N	
0241	MetLife	00000	86-1176467				MEX DF Properties, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MPLife, S. de. R. L. de C.V.	MEX	NIA	MEX DF Properties, LLC	Ownership	99.990	MetLife, Inc.	N	
0241	MetLife	00000					MPLife, S. de. R. L. de C.V.	MEX	NIA	Euro CL Investments LLC	Ownership	0.010	MetLife, Inc.	N	
0241	MetLife	00000	55-0891973				Corporate Real Estate Holdings, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					WFP 1000 Holding Company GP, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MSV Irvine Property, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	96.000	MetLife, Inc.	N	
0241	MetLife	00000					MSV Irvine Property, LLC	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	4.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3619870				23rd Street Investments, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	06-1193029				MetLife Capital Credit L.P.	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000	06-1193029				MetLife Capital Credit L.P.	DE	NIA	23rd Street Investments, Inc.	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000	91-1273824				MetLife Capital, Limited Partnership	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000	91-1273824				MetLife Capital, Limited Partnership	DE	NIA	23rd Street Investments, Inc.	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000					Long Island Solar Farm, LLC	DE	DS	Brighthouse Renewables Holding, LLC	Ownership	9.610	MetLife, Inc.	N	
0241	MetLife	00000					Long Island Solar Farm, LLC	DE	NIA	MetLife Capital, Limited Partnership	Ownership	90.390	MetLife, Inc.	N	
0241	MetLife	00000	43-1822723	4275507			Missouri Reinsurance, Inc.	CYM	IA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	13-3237278				MetLife Holdings, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	13-3237275				MetLife Credit Corp.	DE	NIA	MetLife Holdings, Inc. (DE)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3237277				MetLife Funding, Inc.	DE	NIA	MetLife Holdings, Inc. (DE)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					85 Broad Street Mezzanine LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-5563450				Buford Logistics Center, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Park Tower Member , LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-5505232				Park Tower REIT, Inc.	DE	NIA	MetLife Park Tower Member, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Park Tower JV Member, LLC	DE	NIA	Park Tower REIT, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	82-1637862				MetLife Chino Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-5581829				MetLife Boro Station Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3170235				Metropolitan Tower Realty Company, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	01-0855028				Midtown Heights, LLC	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	43-6026902				White Oak Royalty Company	OK	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	30-0777814				Marketplace Residences, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	26-2853672				MLIC Asset Holdings LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	36-4197196				MetLife Properties Ventures, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife	00000	22-2375428				Transmountain Land & Livestock Company	MT	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	34-1650967				Hyatt Legal Plans, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	34-1631590				Hyatt Legal Plans of Florida, Inc.	FL	NIA	Hyatt Legal Plans, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	27-0226554				MLIC Asset Holdings II LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	30-0756430				El Conquistador MAH II LLC	DE	NIA	MLIC Asset Holdings II LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife RC SF Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	20-3221642				MetLife Mall Ventures Limited Partnership	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000	20-3221642				MetLife Mall Ventures Limited Partnership	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000	20-8349277				Sandpiper Cove Associates, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	90.590	MetLife, Inc.	N	
0241	MetLife	00000	20-8349277				Sandpiper Cove Associates, LLC	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	9.410	MetLife, Inc.	N	
0241	MetLife	00000	13-4047186				MetLife Tower Resources Group, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000					Housing Fund Manager, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	26-0405155				MTC Fund I, LLC	DE	NIA	Housing Fund Manager, LLC	Management		MetLife, Inc.	N	
0241	MetLife	00000					MTC Fund II, LLC	DE	NIA	Housing Fund Manager, LLC	Management		MetLife, Inc.	N	
0241	MetLife	00000	14-2013939				MTC Fund III, LLC	DE	NIA	Housing Fund Manager, LLC	Management		MetLife, Inc.	N	
0241	MetLife	00000	13-4078322				334 Madison Euro Investments, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000		4254454			St. James Fleet Investments Two Limited	CYM	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000		4254472			Park Twenty Three Investments Company (UK)	GBR	NIA	St. James Fleet Investments Two Limited	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4254481			Convent Station Euro Investments Four Company (UK)	GBR	NIA	Park Twenty Three Investments Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	98-0391368	4254520			OMI MLIC Investments Limited	CYM	NIA	Convent Station Euro Investments Four Company	Ownership	0.024	MetLife, Inc.	N	
0241	MetLife	00000	98-0391368	4254520			OMI MLIC Investments Limited	CYM	NIA	St. James Fleet Investments Two Limited	Ownership	99.977	MetLife, Inc.	N	
0241	MetLife	00000	46-3608641				ML Swan Mezz, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-3589015				ML Swan GP, LLC	DE	NIA	ML Swan Mezz, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-3616798				ML Dolphin Mezz, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	82-4889675				ML Southlands Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	60.000	MetLife, Inc.	N	
0241	MetLife	00000	82-4889675				ML Southlands Member, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	40.000	MetLife, Inc.	N	
0241	MetLife	00000	82-4019470				ML Cerritos TC Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	60.000	MetLife, Inc.	N	
0241	MetLife	00000	82-4019470				ML Cerritos TC Member, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	40.000	MetLife, Inc.	N	
0241	MetLife	00000					ML Sloan's Lake Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	55.000	MetLife, Inc.	N	
0241	MetLife	00000					ML Sloan's Lake Member, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	45.000	MetLife, Inc.	N	
0241	MetLife	00000					ML Sentinel Square Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Securitization Depositor LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-3593573				ML Dolphin GP, LLC	DE	NIA	ML Dolphin Mezz, LLC	Ownership	100.000	MetLife, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0241	MetLife	00000					Haskell East Village, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-3426206				MetLife Cabo Hilton Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	83.100	MetLife, Inc.	N	
0241	MetLife	00000	46-3426206				MetLife Cabo Hilton Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	16.900	MetLife, Inc.	N	
0241	MetLife	00000	46-0803970				MetLife CC Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	95.122	MetLife, Inc.	N	
0241	MetLife	00000	46-0803970				MetLife CC Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	4.878	MetLife, Inc.	N	
0241	MetLife	00000	13-5581829				MetLife SP Holdings, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	80-0821598				Oconee Hotel Company, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	80-0823015				Oconee Land Company, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	80-0823413				Oconee Land Development Company, LLC	DE	NIA	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	90-0853553				Oconee Golf Company, LLC	DE	NIA	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	37-1694299				Oconee Marina Company, LLC	DE	NIA	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					1201 TAB Manager, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-2460801				MetLife 1201 TAB Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	96.900	MetLife, Inc.	N	
0241	MetLife	00000	46-2460801				MetLife 1201 TAB Member, LLC	DE	NIA	Metropolitan Property and Casualty Insurance Company	Ownership	3.100	MetLife, Inc.	N	
0241	MetLife	00000	46-2477278				MetLife LHH Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000	46-2477278				MetLife LHH Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000					1925 WJC Owner, LLC (DE)	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	26-1762232				Boulevard Residential, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Ontario Street Member, LLC (DE)	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4158087				MetLife 555 12th Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	94.600	MetLife, Inc.	N	
0241	MetLife	00000	46-4158087				MetLife 555 12th Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	5.400	MetLife, Inc.	N	
0241	MetLife	00000	82-3135079				150 North Riverside PE Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	81.450	MetLife, Inc.	N	
0241	MetLife	00000	82-3135079				150 North Riverside PE Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	13.320	MetLife, Inc.	N	
0241	MetLife	00000	82-3135079				150 North Riverside PE Member, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	5.230	MetLife, Inc.	N	
0241	MetLife	00000	47-2085444				ML-AI MetLife Member 2, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	98.970	MetLife, Inc.	N	
0241	MetLife	00000	47-2085444				ML-AI MetLife Member 2, LLC	DE	NIA	General American Life Insurance Company	Ownership	1.030	MetLife, Inc.	N	
0241	MetLife	00000					ML-AI MetLife Member 3, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	81-3382498				MetLife ConSquare Member, LLC (DE)	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-5581829				MetLife Member Solaire, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	81-0770888				MetLife Treat Towers Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4133357				ML Bridgeside Apartments, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4283517				MetLife Camino Ramon Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4283517				MetLife Camino Ramon Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4255167				ML Terraces, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife CB W/A, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	

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0241	MetLife	00000	47-1970965				ML New River Village III, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife 1007 Stewart, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Chestnut Flats Wind, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4129811				MetLife 425 MKT Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4229772				MetLife THR Investor, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife OFC Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-1256270				MetLife OBS Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife FM Hotel Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					LHCW Holdings (U.S.) LLC	DE	NIA	MetLife FM Hotel Member, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					LHC Holdings (U.S.) LLC	DE	NIA	LHCW Holdings (U.S.) LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					LHCW Hotel Holding (U.S.) LLC	DE	NIA	LHC Holdings (U.S.) LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					LHCW Hotel Holding (2002) LLC	DE	NIA	LHCW Hotel Holding (U.S.) LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					LHCW Hotel Operating Company (2002) LLC	DE	NIA	LHCW Hotel Holding (U.S.) LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4584166				ML Southmore, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4584166				ML Southmore, LLC	DE	NIA	General American Life Insurance Company	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife HCMJV 1 GP, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4196012				ML-AI MetLife Member 1, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	95.199	MetLife, Inc.	N	
0241	MetLife	00000	46-4196012				ML-AI MetLife Member 1, LLC	DE	NIA	Metropolitan Property and Casualty Insurance Company	Ownership	4.801	MetLife, Inc.	N	
0241	MetLife	00000	13-3759652	3166279			MetLife International Holdings, LLC	DE	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3953333	3166372			Natiloportem Holdings, LLC	DE	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		3166402			Excelencia Operativa y Tecnologica, S.A. de C.V. (Mexico)	MEX	NIA	Natiloportem Holdings, LLC	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000		3166402			Excelencia Operativa y Tecnologica, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico Servicios, S.A. de C.V.	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000		3373705			MLA Comercial, S.A. de C.V. (Mexico)	MEX	NIA	Excelencia Operativa y Tecnologica, S.A. de C.V.	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000		3373705			MLA Comercial, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico Servicios, S.A. de C.V.	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000		3373714			MLA Servicios S.A. de C.V. (Mexico)	MEX	NIA	Excelencia Operativa y Tecnologica, S.A. de C.V.	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000		3373714			MLA Servicios S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico Servicios, S.A. de C.V.	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000		4240907			MM Global Operations Support Center, S.A. de C.V.	MEX	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4240907			MM Global Operations Support Center, S.A. de C.V.	MEX	NIA	MetLife Global Holding Company I GmbH (Swiss)	Ownership		MetLife, Inc.	N	
0241	MetLife	00000		4254995			Fundacion MetLife Mexico, A.C.	MEX	NIA	MM Global Operations Support Center, S.A. de C.V., S.A. de C.V.	Ownership	100.000	MetLife, Inc.	N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0241	MetLife	00000		3166318			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA	IA	MetLife International Holdings, LLC	Ownership	66.662	MetLife, Inc.	N	
0241	MetLife	00000		3166318			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA	IA	MetLife Worldwide Holdings, LLC	Ownership	33.337	MetLife, Inc.	N	
0241	MetLife	00000		3166318			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA	IA	Natiloportem Holdings, LLC	Ownership	0.001	MetLife, Inc.	N	
0241	MetLife	00000		4191616			MetLife Ireland Holdings One Limited	IRL	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4189846			MetLife Global Holdings Corporation S.A. de C.V. (Mexico)	MEX	NIA	MetLife Ireland Holdings One Limited	Ownership	98.900	MetLife, Inc.	N	
0241	MetLife	00000		4189846			MetLife Global Holdings Corporation S.A. de C.V. (Mexico)	MEX	NIA	MetLife International Limited, LLC	Ownership	1.100	MetLife, Inc.	N	
0241	MetLife	00000	13-3047691				Metropolitan Global Management, LLC	IRL	NIA	MetLife Global Holdings Corporation S.A. de C.V.	Ownership	99.700	MetLife, Inc.	N	
0241	MetLife	00000	13-3047691				Metropolitan Global Management, LLC	IRL	NIA	MetLife International Holdings, LLC	Ownership	0.300	MetLife, Inc.	N	
0241	MetLife	00000	AA-2730030	3165740			MetLife Mexico Holding S. de R.L. de C.V.	MEX	IA	Metropolitan Global Management , LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-2730030	3165740			MetLife Mexico Holding S. de R.L. de C.V.	MEX	IA	Excelencia Operativa y Tecnologica, S.A. de C.V.	Ownership		MetLife, Inc.	N	
0241	MetLife	00000	AA-2730030	3165740			MetLife Mexico S.A.	MEX	IA	MetLife Mexico Holdings, S. de R.L. de C.V.	Ownership	99.050	MetLife, Inc.	N	
0241	MetLife	00000	AA-2730030	3165740			MetLife Mexico S.A.	MEX	IA	MetLife International Holdings, LLC	Ownership	0.950	MetLife, Inc.	N	
0241	MetLife	00000		4241061			ML Capacitacion Comercial S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000		4241061			ML Capacitacion Comercial S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico Servicios, S.A. de C.V.	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000		3165795			MetLife Pensiones Mexico S.A.	MEX	IA	MetLife Mexico Holdings, S. de R.L. de C.V.	Ownership	97.513	MetLife, Inc.	N	
0241	MetLife	00000		3165795			MetLife Pensiones Mexico S.A.	MEX	IA	MetLife International Holdings, LLC	Ownership	2.488	MetLife, Inc.	N	
0241	MetLife	00000		3267390			MetLife Mexico Servicios S.A. de C.V.	MEX	NIA	MetLife Mexico Holdings, S. de R.L. de C.V.	Ownership	98.000	MetLife, Inc.	N	
0241	MetLife	00000		3267390			MetLife Mexico Servicios S.A. de C.V.	MEX	NIA	MetLife International Holdings, LLC	Ownership	2.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-5420018	3166288			MetLife Insurance Company of Korea, Limited	KOR	IA	MetLife Mexico S.A.	Ownership	14.640	MetLife, Inc.	N	
0241	MetLife	00000	AA-5420018	3166288			MetLife Insurance Company of Korea, Limited	KOR	IA	Metropolitan Global Management , LLC	Ownership	85.360	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Financial Services, Co., Ltd. (South Korea)	KOR	NIA	MetLife Insurance Company of Korea, Limited	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4200880			MetLife Ireland Treasury d.a.c.	IRL	NIA	MetLife Global Holdings Corporation S.A. de C.V.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-1930041	1173714			MetLife Insurance Limited (Australia)	AUS	IA	MetLife Ireland Treasury d.a.c.	Ownership	91.165	MetLife, Inc.	N	
0241	MetLife	00000	AA-1930041	1173714			MetLife Insurance Limited (Australia)	AUS	IA	MetLife Global Holdings Corporation S.A. de C.V.	Ownership	8.835	MetLife, Inc.	N	

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0241	MetLife	00000					The Direct Call Center PTY Limited (Australia).	AUS	NIA	MetLife Insurance Limited (Australia)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4239358			MetLife Investments PTY Limited (Australia)	AUS	NIA	MetLife Insurance Limited (Australia)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4239367			MetLife Insurance and Investment Trust (Australia)	AUS	NIA	MetLife Investments PTY Limited	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		1173732			MetLife General Insurance Limited (Australia)	AUS	IA	MetLife Ireland Treasury d.a.c.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International Limited, LLC (DE)	DE	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					AmMetLife Insurance Berhad	MYS	IA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc.	N	
0241	MetLife	00000					MAXIS GBN S.A.S.	FRA	NIA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-5480033				AmMetLife Takaful Berhad	MYS	IA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Asia Limited (Hong Kong)	HKG	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		3166309			Metropolitan Life Insurance Company of Hong Kong Limited	HKG	IA	MetLife International Holdings, LLC	Ownership	99.999	MetLife, Inc.	N	
0241	MetLife	00000		3166309			Metropolitan Life Insurance Company of Hong Kong Limited	HKG	IA	Natiloportem Holdings, LLC	Ownership	0.001	MetLife, Inc.	N	
0241	MetLife	00000		4195913			MetLife Planos Odontologicos Ltda. (Brazil)	BRA	IA	MetLife International Holdings, LLC	Ownership	99.999	MetLife, Inc.	N	
0241	MetLife	00000		4195913			MetLife Planos Odontologicos Ltda. (Brazil)	BRA	IA	Natiloportem Holdings, LLC	Ownership	0.001	MetLife, Inc.	N	
0241	MetLife	00000	20-5894439	3373639			MetLife Global, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4189837			Inversiones MetLife Holdco Dos Limitada (Chile)	CHL	NIA	MetLife International Holdings, LLC	Ownership	0.001	MetLife, Inc.	N	
0241	MetLife	00000		4189837			Inversiones MetLife Holdco Dos Limitada (Chile)	CHL	NIA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	N	
0241	MetLife	00000		4189837			Inversiones MetLife Holdco Dos Limitada (Chile)	CHL	NIA	MetLife, Inc.	Ownership	99.999	MetLife, Inc.	N	
0241	MetLife	00000	AA-2130012	1641857			MetLife Seguros S.A. (Argentina)	ARG	IA	MetLife International Holdings, LLC	Ownership	95.524	MetLife, Inc.	N	
0241	MetLife	00000	AA-2130012	1641857			MetLife Seguros S.A. (Argentina)	ARG	IA	Natiloportem Holdings, LLC	Ownership	2.675	MetLife, Inc.	N	
0241	MetLife	00000	AA-2130012	4251145			MetLife Seguros S.A. (Argentina)	ARG	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	1.801	MetLife, Inc.	N	
0241	MetLife	00000		2327738			Compania Inversora MetLife S.A. (Argentina)	ARG	NIA	MetLife International Holdings, LLC	Ownership	95.460	MetLife, Inc.	N	
0241	MetLife	00000		2327738			Compania Inversora MetLife S.A. (Argentina)	ARG	NIA	Natiloportem Holdings, LLC	Ownership	4.540	MetLife, Inc.	N	
0241	MetLife	00000		4247296			MetLife Servicios S.A. (Argentina)	ARG	NIA	Compania Inversora MetLife S.A.	Ownership	18.870	MetLife, Inc.	N	
0241	MetLife	00000		4247296			MetLife Servicios S.A. (Argentina)	ARG	NIA	MetLife Seguros S.A.	Ownership	79.880	MetLife, Inc.	N	
0241	MetLife	00000		4247296			MetLife Servicios S.A. (Argentina)	ARG	NIA	Natiloportem Holdings, LLC	Ownership	0.990	MetLife, Inc.	N	
0241	MetLife	00000		4247296			MetLife Servicios S.A. (Argentina)	ARG	NIA	MetLife Seguros de Retiro S.A.	Ownership	0.260	MetLife, Inc.	N	
0241	MetLife	00000	06-1597037	2985727			MetLife Worldwide Holdings, LLC	DE	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-5324104	3144558			MetLife Limited (Hong Kong)	HKG	IA	MetLife Worldwide Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					BIDV MetLife Life Insurance Limited Liability Company	VNM	IA	MetLife Limited (Hong Kong)	Ownership	60.000	MetLife, Inc.	N	

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0241	MetLife	00000		2704610			Best Market S.A. (Argentina)	ARG	NIA	MetLife International Holdings, LLC	Ownership	95.000	MetLife, Inc.	N	
0241	MetLife	00000		2704610			Best Market S.A. (Argentina)	ARG	NIA	Natiloportem Holdings, LLC	Ownership	5.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-5344102.	3166411			PNB MetLife India Insurance Company Limited	IND	IA	MetLife International Holdings, LLC	Ownership	26.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-2130046.	1388303			MetLife Seguros de Retiro S.A. (Argentina)	ARG	IA	MetLife International Holdings, LLC	Ownership	96.890	MetLife, Inc.	N	
0241	MetLife	00000	AA-2130046.	1388303			MetLife Seguros de Retiro S.A. (Argentina)	ARG	IA	Natiloportem Holdings, LLC	Ownership	3.110	MetLife, Inc.	N	
0241	MetLife	00000	AA-2130046.	4321758			MetLife Seguros de Retiro S.A. (Argentina)	ARG	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership		MetLife, Inc.	N	
0241	MetLife	00000		3373648			MetLife Administradora de Fundos Multipatrocinados Ltda. (Brazil)	BRA	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		3373648			MetLife Administradora de Fundos Multipatrocinados Ltda. (Brazil)	BRA	NIA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	N	
0241	MetLife	26298	13-2725441	3219728			Metropolitan Property and Casualty Insurance Company	RI	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	39950	22-2342710				Metropolitan General Insurance Company	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	40169	05-0393243				Metropolitan Casualty Insurance Company	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	25321	23-1903575				Metropolitan Direct Property and Casualty Insurance Company	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	22926	36-1022580				Economy Fire & Casualty Company	IL	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	38067	36-3027848				Economy Preferred Insurance Company	IL	IA	Economy Fire & Casualty Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	40649	36-3105737				Economy Premier Assurance Company	IL	IA	Economy Fire & Casualty Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	95-3003951				MetLife Auto & Home Insurance Agency, Inc.	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	34339	13-2915260				Metropolitan Group Property and Casualty Insurance Company	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	05-0476998				Metropolitan Lloyds, Inc.	TX	NIA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	13938	75-2483187				Metropolitan Lloyds Insurance Company of Texas	TX	IA	Metropolitan Lloyds, Inc.	Attorney-in-fact		MetLife, Inc.	N	
0241	MetLife	87726	06-0566090	1546103	733076		Brighthouse Life Insurance Company	DE	RE	Brighthouse Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-2862391				Brighthouse Securities, LLC	DE	NIA	Brighthouse Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	91626	04-2708937		1030011		New England Life Insurance Company	MA	IA	Brighthouse Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	04-3240897	4288440	1071039		Brighthouse Investment Advisers, LLC	MA	NIA	Brighthouse Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	81-3094008				Brighthouse Services, LLC	DE	NIA	Brighthouse Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0241	MetLife	00000	47-4161401				ML 1065 Hotel, LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Brighthouse Renewables Holding, LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Greater Sandhill I, LLC	DE	DS	Brighthouse Renewables Holding, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	01-0893117				Brighthouse Connecticut Properties Ventures, LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Sino-US United MetLife Insurance Co. Ltd.	CHN	IA	Metropolitan Life Insurance Company	Ownership	50.000	MetLife, Inc.	N	
0241	MetLife	00000					Euro TI Investments LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-3156033		937869		Brighthouse Assignment Company	CT	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	26-0224429				Daniel/Brighthouse Midtown Atlanta Master Limited Liability Company	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	26-0301826				1075 Peachtree, LLC	DE	DS	Daniel/Brighthouse Midtown Limited Liability Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	27-0227067				TLA Holdings II LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					TIC European Real Estate LP, LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	74-3261395				TLA Holdings LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	51-0099394				The Prospect Company	DE	DS	TLA Holdings LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	16073	81-4750360				Brighthouse Reinsurance Company of Delaware (DE)	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Euro TL Investments LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-4153151				MetLife Canadian Property Ventures LLC	NY	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Property Ventures Canada ULC	CAN	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	97136	13-3114906	3219773			Metropolitan Tower Life Insurance Company	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	38-4035918				MetLife Assignment Company, Inc (DE)	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000					EntreCap Real Estate II, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Dix-Huit LLC	CT	NIA	EntreCap Real Estate II, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO X Holdings LLC	CT	NIA	EntreCap Real Estate II, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Ten Limited Partnership	CT	NIA	EntreCap Real Estate II, LLC	Ownership	99.900	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Ten Limited Partnership	CT	NIA	PREFCO X Holdings LLC	Ownership	0.100	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Vingt LLC	CT	NIA	EntreCap Real Estate II, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Twenty Limited Partnership	CT	NIA	EntreCap Real Estate II, LLC	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Twenty Limited Partnership	CT	NIA	PREFCO Vingt LLC	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000					Plaza Drive Properties, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MTL Leasing, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO IX Realty LLC	CT	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO XIV Holdings LLC	CT	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Fourteen Limited Partnership	CT	NIA	MTL Leasing, LLC	Ownership	99.900	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Fourteen Limited Partnership	CT	NIA	PREFCO XIV Holdings LLC	Ownership	0.100	MetLife, Inc.	N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0241	MetLife	00000					1320 Venture LLC	DE	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3114906				1320 GP LLC	DE	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	38-3846857				1320 Owner LP	DE	NIA	1320 Venture LLC	Ownership	99.900	MetLife, Inc.	N	
0241	MetLife	00000	38-3846857				1320 Owner LP	DE	NIA	1320 GP LLC	Ownership	0.100	MetLife, Inc.	N	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	MetLife, Inc.	Ownership	72.351	MetLife, Inc.	N	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	2.767	MetLife, Inc.	N	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	N	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	American Life Insurance Company	Ownership	24.882	MetLife, Inc.	N	
0241	MetLife	00000	82-2405817				MetLife Investment Management Holdings, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	20-8262386				Logan Circle Partners, L.P.	PA	NIA	MetLife Investment Management Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	20-8262288				Logan Circle Partners GP, LLC	PA	NIA	MetLife Investment Management Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Real Estate Lending Manager LLC	DE	NIA	MetLife Investment Management Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Real Estate Lending LLC	DE	NIA	MetLife Investment Management Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	38-3853223				Logan Circle Partners I LLC	PA	NIA	Logan Circle Partners, L.P.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	26-0333595				Logan Circle Partners Investment Management LLC	DE	NIA	Logan Circle Partners, L.P.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-2280000	3179774			MetLife Chile Seguros de Vida S.A.	CHL	IA	MetLife Chile Inversiones Limitada	Ownership	99.997	MetLife, Inc.	N	
0241	MetLife	00000	AA-2280000	3179774			MetLife Chile Seguros de Vida S.A.	CHL	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	0.003	MetLife, Inc.	N	
0241	MetLife	00000					Inversiones MetLife Holdco Tres Limitada (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	97.130	MetLife, Inc.	N	
0241	MetLife	00000					Inversiones MetLife Holdco Tres Limitada (Chile)	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	2.870	MetLife, Inc.	N	
0241	MetLife	00000					AFP Provida S.A. (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	10.922	MetLife, Inc.	N	
0241	MetLife	00000					AFP Provida S.A. (Chile)	CHL	NIA	Inversiones MetLife Holdco Tres Limitada	Ownership	42.382	MetLife, Inc.	N	
0241	MetLife	00000					AFP Provida S.A. (Chile)	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	42.382	MetLife, Inc.	N	
0241	MetLife	00000		4255282			MetLife Chile Administradora de Mutuos Hipotecarios S.A.	CHL	NIA	MetLife Chile Seguros de Vida S.A.	Ownership	99.900	MetLife, Inc.	N	
0241	MetLife	00000		4255282			MetLife Chile Administradora de Mutuos Hipotecarios S.A.	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	0.100	MetLife, Inc.	N	
0241	MetLife	00000					Provida Internacional S.A. (Chile)	CHL	NIA	AFP Provida S.A.	Ownership	99.990	MetLife, Inc.	N	

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0241	MetLife	00000					Provida Internacional S.A. (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	0.010	MetLife, Inc.	N	
0241	MetLife	00000					AFP Genesis Administradora de Fondos y Fidecomisos S.A. (Ecuador)	ECU	NIA	Provida Internacional S.A.	Ownership	99.900	MetLife, Inc.	N	
0241	MetLife	00000					AFP Genesis Administradora de Fondos y Fidecomisos S.A. (Ecuador)	ECU	NIA	AFP Provida S.A.	Ownership	0.100	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Chile Seguros Generales S.A. (Chile)	CHL	IA	MetLife Chile Inversiones Limitada	Ownership	99.980	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Chile Seguros Generales S.A. (Chile)	CHL	IA	Inversiones MetLife Holdco Dos Limitada	Ownership	0.020	MetLife, Inc.	N	
0241	MetLife	00000	52-1528581	3921834	727303		SafeGuard Health Enterprises, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	14170	33-0733552				MetLife Health Plans, Inc.	NJ	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	95-2879515				SafeGuard Health Plans, Inc. (CA)	CA	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	79014	33-0515751				SafeHealth Life Insurance Company	CA	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	52009	65-0073323				SafeGuard Health Plans, Inc. (FL)	FL	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	95051	75-2046497				SafeGuard Health Plans, Inc. (TX)	TX	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	98-1099650				MetLife Global Benefits, Ltd.	CYM	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	36-3665871	3165900			Cova Life Management Company	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	20-5707084	3817825			MetLife Services and Solutions, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		3818523			MetLife Solutions Pte. Ltd.	SGP	NIA	MetLife Services and Solutions, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	98-0613376	3818550			MetLife Global Operations Support Center Private Limited	IND	NIA	MetLife Solutions Pte. Ltd.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	98-0613376	3818550			MetLife Global Operations Support Center Private Limited	IND	NIA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	N	
0241	MetLife	00000		3818541			MetLife Services East Private Limited	IND	NIA	MetLife Solutions Pte. Ltd.	Ownership	99.990	MetLife, Inc.	N	
0241	MetLife	00000		3818541			MetLife Services East Private Limited	IND	NIA	Natiloportem Holdings, LLC	Ownership	0.010	MetLife, Inc.	N	
0241	MetLife	00000	22-3805708	3302488			Newbury Insurance Company, Limited	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	60992	13-3690700	3302479	1167609		Brighthouse Life Insurance Company of NY	NY	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3179826	3219782			Enterprise General Insurance Agency, Inc.	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	13626	20-5819518	3921870			MetLife Reinsurance Company of Charleston	SC	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	26-6122204	4254959			MetLife Capital Trust IV	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	27-0858844	4278786			MetLife Home Loans LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	75-2417735	2602211			Federal Flood Certification LLC	TX	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	55-0790010	3165807			MetLife Group, Inc.	NY	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-4075851	3576355			MetLife Investment Advisors, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MLIA SBAF Manager, LLC (DE)	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	20-4607161				MetLife European Holdings, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Core Property Fund GP, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	80-0946518				MetLife Core Property Fund, LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	20.060	MetLife, Inc.	N	
0241	MetLife	00000	80-0946518				MetLife Core Property Fund, LP	DE	NIA	Metropolitan Life Insurance Company (on behalf of Sep Acct 746)	Ownership	3.240	MetLife, Inc.	N	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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0241	MetLife	00000	80-0946518				MetLife Core Property Fund, LP	DE	NIA	MetLife Insurance Company of Korea, Limited	Ownership	2.910	MetLife, Inc.	N	
0241	MetLife	00000	80-0946518				MetLife Core Property Fund, LP	DE	NIA	General American Life Insurance Company	Ownership	0.070	MetLife, Inc.	N	
0241	MetLife	00000	80-0946518				MetLife Core Property Fund, LP	DE	DS	Brighthouse Life Insurance Company	Ownership	0.140	MetLife, Inc.	N	
0241	MetLife	00000	80-0947139				MetLife Core Property REIT, LLC	DE	NIA	MetLife Core Property Fund, LP	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-3934926				MetLife Core Property Holdings, LLC	DE	NIA	MetLife Core Property REIT, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MCP Property Management LLC (DE)	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-4075851				MetLife Commercial Mortgage Income Fund GP, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-2630137				MetLife Commercial Mortgage Income Fund LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	33.200	MetLife, Inc.	N	
0241	MetLife	00000	47-2630137				MetLife Commercial Mortgage Income Fund LP	DE	DS	Brighthouse Life Insurance Company	Ownership	11.140	MetLife, Inc.	N	
0241	MetLife	00000	47-2630137				MetLife Commercial Mortgage Income Fund LP	DE	NIA	MetLife Insurance Company of Korea, Limited	Ownership	2.960	MetLife, Inc.	N	
0241	MetLife	00000	47-2630137				MetLife Commercial Mortgage Income Fund LP	DE	NIA	MetLife Limited	Ownership	3.540	MetLife, Inc.	N	
0241	MetLife	00000	47-2630137				MetLife Commercial Mortgage Income Fund LP	DE	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.410	MetLife, Inc.	N	
0241	MetLife	00000	47-2688528				MetLife Commercial Mortgage REIT, LLC	DE	NIA	MetLife Commercial Mortgage Income Fund, LP	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-2703778				MetLife Commercial Mortgage Originator, LLC	DE	NIA	MetLife Commercial Mortgage REIT, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-5495603				MCMIF Holdco I, LLC	DE	NIA	MetLife Commercial Mortgage Originator, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MCMIF Holdco II, LLC	DE	NIA	MetLife Commercial Mortgage Originator, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund I, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	92.593	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund I, LP	CYM	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.576	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund I, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.716	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund I, LP	CYM	NIA	MetLife Mexico S.A.	Ownership	4.115	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Alternatives GP, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	88.220	MetLife, Inc.	N	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	9.470	MetLife, Inc.	N	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.290	MetLife, Inc.	N	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Alternatives GP, LLC	Ownership	0.020	MetLife, Inc.	N	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	94.540	MetLife, Inc.	N	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.770	MetLife, Inc.	N	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	MetLife Mexico S.A.	Ownership	2.100	MetLife, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.590	MetLife, Inc.	N	
0241	MetLife	00000	98-1226825				MetLife International PE Fund III, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	88.930	MetLife, Inc.	N	
0241	MetLife	00000	98-1226825				MetLife International PE Fund III, LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	7.910	MetLife, Inc.	N	
0241	MetLife	00000	98-1226825				MetLife International PE Fund III, LP	CYM	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.550	MetLife, Inc.	N	
0241	MetLife	00000	98-1226825				MetLife International PE Fund III, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.610	MetLife, Inc.	N	
0241	MetLife	00000	98-1277596				MetLife International PE Fund IV, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	94.700	MetLife, Inc.	N	
0241	MetLife	00000	98-1277596				MetLife International PE Fund IV, LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	3.790	MetLife, Inc.	N	
0241	MetLife	00000	98-1277596				MetLife International PE Fund IV, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	1.510	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund V, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	81.699	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund V, LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	3.268	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund V, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	15.033	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund VI, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	95.652	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund VI, LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	4.348	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Loan Asset Management, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4140926				MIM Property Management, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MIM Property Management of Georgia 1, LLC	DE	NIA	MIM Property Management, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	13092	26-1511401	4300892			MetLife Reinsurance Company of Vermont	VT	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	62634	51-0104167	4255107			Delaware American Life Insurance Company	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	27-1206753				MetLife Consumer Services, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	81-3846992		1685040	NASDAQ	Brighthouse Financial, Inc.	DE	UIP	MetLife, Inc.	Ownership	19.200	MetLife, Inc.	N	
0241	MetLife	00000					Brighthouse Holdings, LLC	DE	UDP	Brighthouse Financial, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	81-2253384				MetLife Insurance Brokerage, Inc.	NY	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	60690	98-0000065	4247326			American Life Insurance Company	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-1580066				MetLife Insurance K.K. (Japan)	JPN	IA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4255330			Communication One Kabushiki Kaisha (Japan)	JPN	NIA	MetLife Insurance K.K. (Japan)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4250018			MetLife Life Insurance Company (Egypt)	EGY	IA	MetLife Global Holding Company I GmbH (Swiss)	Ownership	84.125	MetLife, Inc.	N	
0241	MetLife	00000	AA-1860015				MetLife Emeklilik ve Hayat A.S. (Turkey)	TUR	IA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	99.980	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Life Insurance S.A. (Greece)	GRC	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4255349			MetLife Mutual Fund Company (Greece)	GRC	NIA	MetLife Life Insurance Company S.A.	Ownership	90.000	MetLife, Inc.	N	
0241	MetLife	00000		4304032			International Investment Holding Company Limited (Russia)	RUS	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0241	MetLife	00000					MetLife American International Group and Arab National Bank Cooperative Insurance Company	SAU	IA	American Life Insurance Company	Ownership	30.000	MetLife, Inc.	N	
0241	MetLife	00000		4250072			PJSC MetLife (Ukraine)	UKR	IA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	99.999	MetLife, Inc.	N	
0241	MetLife	00000		4250072			PJSC MetLife (Ukraine)	UKR	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	0.001	MetLife, Inc.	N	
0241	MetLife	00000		4250072			PJSC MetLife (Ukraine)	UKR	IA	Borderland Investments Limited (USA-Delaware)	Ownership	0.001	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Innovation Centre Limited	IRL	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	99.999	MetLife, Inc.	N	
0241	MetLife	00000	51-0205283				International Technical and Advisory Services Limited (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	02-0649743				Borderland Investments Limited (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					ALICO Hellas Single Member Limited Liability Company (Greece)	GRC	NIA	Borderland Investments Limited (USA-Delaware)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Asset Management Corp. (Japan)	JPN	NIA	ALICO Operations, LLC (DE)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4249311			MetLife Mas, S.A. de C.V (Mexico)	MEX	IA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4249311			MetLife Mas, S.A. de C.V (Mexico)	MEX	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership		MetLife, Inc.	N	
0241	MetLife	00000		4251293			MetLife Seguros S.A. (Uruguay)	URY	IA	ALICO Operations, LLC (DE)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	90.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	MetLife Global Holding Company I GmbH (Swiss)	Ownership	10.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership		MetLife, Inc.	N	
0241	MetLife	00000					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	Borderland Investments Limited (USA-Delaware)	Ownership		MetLife, Inc.	N	
0241	MetLife	00000					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	N	
0241	MetLife	00000	13-3912049				ALICO Properties, Inc. (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	51.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3919049				Global Properties, Inc. (USA-Delaware)	DE	NIA	ALICO Properties, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Global Holding Company I GmbH (Swiss)	CHE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Global Holding Company II GmbH (Swiss)	CHE	NIA	MetLife Global Holding Company I GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	

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0241	MetLife	00000					MetLife Investment Management Holdings (Ireland) Limited	IRL	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Syndicated Bank Loan Lux GP, S.à.r.l.	LUX	NIA	MetLife Investment Management Holdings (Ireland) Limited	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	98-1372544				MetLife BL Feeder (Cayman), LP	CYM	NIA	MetLife Syndicated Bank Loan Lux GP, S.à.r.l.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	82-3255634				MetLife BL Feeder , LP	DE	NIA	MetLife Syndicated Bank Loan Lux GP, S.à.r.l.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	98-1372721				MetLife Syndicated Bank Loan Fund, SCSp (Luxembourg)	LUX	NIA	MetLife Syndicated Bank Loan Lux GP, S.à.r.l.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	30-0615846				ALICO Operations, LLC (DE)	DE	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife EU Holding Company Limited (Ireland)	IRL	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	98-0552186	4249302			ALICO European Holding Limited (Ireland)	IRL	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-1780108				MetLife Europe d.a.c.	IRL	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Services EOOD (Bulgaria)	BGR	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Pension Trustees Limited (UK)	GBR	IA	MetLife Europe d.a.c.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4255367			First American-Hungarian Insurance Agency Limited (Hungary)	HUN	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4258407			MetLife Solutions S.A.S. (France)	FRA	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Asia Holding Company Pte. Ltd.	SGP	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Innovation Centre Pte. Ltd	SGP	NIA	MetLife Asia Holding Company Pte. Ltd.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Reinsurance Company of Bermuda Ltd.	BMU	IA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Investment Management Limited (UK)	GBR	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4255246			Metropolitan Life Societate de Administrare a unui Fond de Pensii Administrat Privat S.A. (Romania)	ROU	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	99.984	MetLife, Inc.	N	
0241	MetLife	00000		4255246			Metropolitan Life Societate de Administrare a unui Fond de Pensii Administrat Privat S.A. (Romania)	ROU	IA	MetLife Services Sp. z o.o	Ownership	0.016	MetLife, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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0241	MetLife	00000		4249469			ZAO Master D (Russia)	RUS	NIA	ALICO European Holding Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4249991			Joint-Stock Company MetLife Insurance Company (Russia)	RUS	IA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	49.000	MetLife, Inc.	N	
0241	MetLife	00000		4249991			Joint-Stock Company MetLife Insurance Company (Russia)	RUS	IA	ZAO Master D (Russia)	Ownership	51.000	MetLife, Inc.	N	
0241	MetLife	00000		4255198			MetLife Slovakia s.r.o.	SVK	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	99.956	MetLife, Inc.	N	
0241	MetLife	00000		4255198			MetLife Slovakia s.r.o.	SVK	NIA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	0.044	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Services Cyprus Ltd.	CYP	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Hellenic Alico Life Insurance Company Ltd. (Cyprus)	CYP	IA	MetLife Services Cyprus Ltd.	Ownership	27.500	MetLife, Inc.	N	
0241	MetLife	00000		4247335			MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	POL	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4255264			MetLife Services Sp. z o.o	POL	NIA	MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4251154			MetLife Powszechne Towarzystwo Emerytalne (Poland)	POL	IA	MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-9640009	4255255			MetLife Towarzystwo Funduszy Inwestycyjnych S.A.	POL	NIA	MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4258331			Agenvita S.r.l. (Italy)	ITA	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Services, Sociedad Limitada (Spain)	ESP	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Europe Insurance d.a.c	IRL	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	93.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Europe Insurance d.a.c	IRL	IA	American Life Insurance Company	Ownership	7.000	MetLife, Inc.	N	
0241	MetLife	00000		4189864			MetLife Europe Services Limited (Ireland)	IRL	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	95-3947585	3166064			MetLife Investors Group, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	43-1906210	3373563	1130412		MetLife Investments Securities LLC (DE)	DE	NIA	MetLife Investors Group, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	43-1906210				MetLife Investors Distribution Company	MO	NIA	MetLife Investors Group, LLC	Ownership	100.000	MetLife, Inc.	N	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

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Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Futures receivable	0		0	15,583,074
2597. Summary of remaining write-ins for Line 25	0	0	0	15,583,074

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Derivative instruments expense payable	15,806,602	18,646,008
2597. Summary of remaining write-ins for Line 25	15,806,602	18,646,008

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous	185,779	(3,534,356)	17,243
08.305. Reinsurance recapture fee income	0	3,500,000	3,500,000
08.397. Summary of remaining write-ins for Line 8.3	185,779	(34,356)	3,517,243

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Ceded rider benefits	6,262,612	8,408,219	32,399,933
2705. Rider benefit payments	799,069	0	5,595,088
2706. Other deductions	16,075	1,228,879	3,942,016
2797. Summary of remaining write-ins for Line 27	7,077,756	9,637,098	41,937,037

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
5304. Prior period adjustments	0	0	(11,787,275)
5397. Summary of remaining write-ins for Line 53	0	0	(11,787,275)

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	838,267	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		838,267
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals	189,064	4,500
5. Deduct amounts received on disposals	725,090	4,500
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other-than-temporary impairment recognized		
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	302,241	838,267
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	302,241	838,267

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	9,117,320,124	8,461,658,030
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	446,539,658	1,273,798,239
2.2 Additional investment made after acquisition	17,800,607	75,534,647
3. Capitalized deferred interest and other		
4. Accrual of discount	1,337,038	9,766,699
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(1,124,900)	(2,201,491)
7. Deduct amounts received on disposals	179,983,621	713,345,421
8. Deduct amortization of premium and mortgage interest points and commitment fees	1,820,626	5,564,100
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	5,962,529	18,268,596
10. Deduct current year's other-than-temporary impairment recognized	199,641	595,075
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	9,405,831,168	9,117,320,124
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	9,405,831,168	9,117,320,124
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	9,405,831,168	9,117,320,124

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	2,404,215,807	2,407,729,812
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	1,789,002	23,507,615
2.2 Additional investment made after acquisition	53,485,679	517,138,559
3. Capitalized deferred interest and other		
4. Accrual of discount	13,220	41,073
5. Unrealized valuation increase (decrease)	50,231,313	(29,391,280)
6. Total gain (loss) on disposals	50,611,231	115,860,783
7. Deduct amounts received on disposals	112,975,118	621,284,940
8. Deduct amortization of premium and depreciation	968,988	4,645,572
9. Total foreign exchange change in book/adjusted carrying value	1,248,604	19,416,581
10. Deduct current year's other-than-temporary impairment recognized	11,146,341	24,156,824
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,436,504,409	2,404,215,807
12. Deduct total nonadmitted amounts	8,941,535	13,707,670
13. Statement value at end of current period (Line 11 minus Line 12)	2,427,562,874	2,390,508,137

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	44,900,814,757	44,424,443,737
2. Cost of bonds and stocks acquired	2,682,181,829	14,769,530,374
3. Accrual of discount	77,243,575	312,877,808
4. Unrealized valuation increase (decrease)	898,275	(405,081)
5. Total gain (loss) on disposals	(30,262,290)	5,161,172
6. Deduct consideration for bonds and stocks disposed of	3,431,728,329	14,695,188,613
7. Deduct amortization of premium	16,772,014	82,621,541
8. Total foreign exchange change in book/adjusted carrying value	35,974,297	172,277,383
9. Deduct current year's other-than-temporary impairment recognized		5,260,482
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	9,720,364	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	44,228,070,464	44,900,814,757
12. Deduct total nonadmitted amounts	3,332,440	3,332,575
13. Statement value at end of current period (Line 11 minus Line 12)	44,224,738,024	44,897,482,182

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	32,654,434,164	7,616,342,832	8,650,260,536	43,501,801	31,664,018,261			32,654,434,164
2. NAIC 2 (a)	10,009,976,697	587,671,497	257,877,233	29,354,725	10,369,125,686			10,009,976,697
3. NAIC 3 (a)	1,859,642,386	174,617,733	205,380,990	(9,146,977)	1,819,732,152			1,859,642,386
4. NAIC 4 (a)	647,290,945	87,313,211	72,122,179	32,381,761	694,863,738			647,290,945
5. NAIC 5 (a)	79,316,065	11,416,664	18,669,178	943,974	73,007,525			79,316,065
6. NAIC 6 (a)	3,385,203			2,074,376	5,459,579			3,385,203
7. Total Bonds	45,254,045,460	8,477,361,937	9,204,310,116	99,109,660	44,626,206,941	0	0	45,254,045,460
PREFERRED STOCK								
8. NAIC 1	26,099,788				26,099,788			26,099,788
9. NAIC 2	149,538,535			(1)	149,538,534			149,538,535
10. NAIC 3					0			
11. NAIC 4					0			
12. NAIC 5					0			
13. NAIC 6	1			(1)	0			1
14. Total Preferred Stock	175,638,324	0	0	(2)	175,638,322	0	0	175,638,324
15. Total Bonds and Preferred Stock	45,429,683,784	8,477,361,937	9,204,310,116	99,109,658	44,801,845,263	0	0	45,429,683,784

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....950,929,991; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $.....13,232,000; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	171,668,335	XXX	171,321,413	352,083	15,134

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	231,346,063	746,734,939
2. Cost of short-term investments acquired	305,246,250	4,170,892,812
3. Accrual of discount	511,094	8,114,294
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(49,780)	(34,692,672)
6. Deduct consideration received on disposals	365,372,771	4,701,180,861
7. Deduct amortization of premium	12,519	159,336
8. Total foreign exchange change in book/adjusted carrying value		41,636,887
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	171,668,335	231,346,063
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	171,668,335	231,346,063

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)	(1,258,537,979)
2.	Cost paid/(consideration received) on additions	855,567,053
3.	Unrealized valuation increase/(decrease)	84,459,330
4.	Total gain (loss) on termination recognized	(879,528,138)
5.	Considerations received/(paid) on terminations	(122,353,301)
6.	Amortization	(1,353,493)
7.	Adjustment to the book/adjusted carrying value of hedge item	
8.	Total foreign exchange change in book/adjusted carrying value	(40,654,170)
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	(1,117,694,096)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(1,117,694,096)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus				
3.12	Section 1, Column 15, prior year		0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	97,367,736			
3.14	Section 1, Column 18, prior year	(21,059,866)	118,427,602	118,427,602	
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	97,367,736			
3.24	Section 1, Column 19, prior year	(21,059,866)	118,427,602	118,427,602	
3.3	Subtotal (Line 3.1 minus Line 3.2)				(0)
4.1	Cumulative variation margin on terminated contracts during the year		(177,527,008)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	(177,527,008)	(177,527,008)		
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 Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Replicated Assets Open															
990397740	CDT6-12_ITRAXX_S28_5Y	1Z	49,580,000	25,841,649	28,178,711	03/27/2018	12/20/2022	CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-397740	821,802	869,761	912803 EJ 8	TREASURY STRIP (PRIN)	1	25,019,846	27,308,950
990397740	CDT6-12_ITRAXX_S28_5Y	1Z		4,997,787	5,915,625			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-397740			912810 RB 6	TREASURY BOND	1	4,997,787	5,915,625
990397740	CDT6-12_ITRAXX_S28_5Y	1Z		40,552,531	45,894,375			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-397740			912810 RC 4	TREASURY BOND	1	40,552,531	45,894,375
990397740	CDT6-12_ITRAXX_S28_5Y	1Z		6,079,600	7,367,578			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-397740			912810 RN 0	TREASURY BOND	1	6,079,600	7,367,578
990397740	CDT6-12_ITRAXX_S28_5Y	1Z		40,437,263	49,039,063			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-397740			912810 RU 4	TREASURY BOND	1	40,437,263	49,039,063
990397740	CDT6-12_ITRAXX_S28_5Y	1Z		40,569,890	39,276,719			CDT6-12_ITRAXX_S28_5Y Credit Default Swap ; 2018-RCDS-397740			912828 3F 5	TREASURY NOTE	1	40,569,890	39,276,719
990397117	CDX.NA.IG.30.10Y	2Z	50,000,000	32,366,511	35,287,617	03/22/2018	06/20/2028	CDX.NA.IG.30.10Y Credit Default Swap ; 2018-RCDS-397117	(230,646)	(336,349)	912810 RH 3	TREASURY BOND	1	32,597,157	35,623,966
990397117	CDX.NA.IG.30.10Y	2Z		20,278,925	27,243,750			CDX.NA.IG.30.10Y Credit Default Swap ; 2018-RCDS-397117			912833 Y4 6	TREASURY STRIP (INT)	1	20,278,925	27,243,750
990397022	ITRAXX.EUROPE.29	2Z	109,545,650	17,258,419	22,587,152	03/22/2018	06/20/2023	ITRAXX.EUROPE.29 Credit Default Swap ; 2018-RCDS-397022	2,262,575	2,269,027	912803 DJ 9	TREASURY STRIP (PRIN)	1	14,995,844	20,318,125
990397022	ITRAXX.EUROPE.29	2Z		85,746,468	113,163,039			ITRAXX.EUROPE.29 Credit Default Swap ; 2018-RCDS-397022			912803 DK 6	TREASURY STRIP (PRIN)	1	85,746,468	113,163,039
990397022	ITRAXX.EUROPE.29	2Z		79,712,279	114,108,756			ITRAXX.EUROPE.29 Credit Default Swap ; 2018-RCDS-397022			912803 DM 2	TREASURY STRIP (PRIN)	1	79,712,279	114,108,756
990397022	ITRAXX.EUROPE.29	2Z		15,092,536	21,919,031			ITRAXX.EUROPE.29 Credit Default Swap ; 2018-RCDS-397022			912803 DP 5	TREASURY STRIP (PRIN)	1	15,092,536	21,919,031
990397022	ITRAXX.EUROPE.29	2Z		7,234,730	8,137,259			ITRAXX.EUROPE.29 Credit Default Swap ; 2018-RCDS-397022			912803 EA 7	TREASURY STRIP (PRIN)	1	7,234,730	8,137,259
990397022	ITRAXX.EUROPE.29	2Z		83,418,885	91,468,750			ITRAXX.EUROPE.29 Credit Default Swap ; 2018-RCDS-397022			912803 EH 2	TREASURY STRIP (PRIN)	1	83,418,885	91,468,750
990396835	CDX.NA.IG.30	2Z	270,000,000	12,683,594	12,689,078	03/21/2018	06/20/2023	CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396835	4,833,233	4,168,580	31395T FM 1	FHLMC_2961-PQ	1	7,850,361	8,520,498
990396835	CDX.NA.IG.30	2Z		4,476,876	4,846,301			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396835			31395U 4N 8	FHLMC_2972-WG	1	4,476,876	4,846,301
990396835	CDX.NA.IG.30	2Z		2,255,272	2,463,761			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396835			38374C YN 5	GNMA_03-84-Z	1	2,255,272	2,463,761
990396835	CDX.NA.IG.30	2Z		7,697,037	8,447,195			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396835			38374F X5 8	GNMA_04-21-B	1	7,697,037	8,447,195
990396835	CDX.NA.IG.30	2Z		15,247,598	16,528,183			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396835			38374H PY 0	GNMA_04-54-LG	1	15,247,598	16,528,183

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
990396835	CDX.NA.IG.30	2Z		33,696,736	44,887,658			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396835			912803 DM 2	TREASURY STRIP (PRIN)	1	33,696,736	44,887,658
990396835	CDX.NA.IG.30	2Z		8,426,853	9,261,563			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396835			912803 DP 5	TREASURY STRIP (PRIN)	1	8,426,853	9,261,563
990396835	CDX.NA.IG.30	2Z		142,907,720	159,374,344			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396835			912803 EA 7	TREASURY STRIP (PRIN)	1	142,907,720	159,374,344
990396835	CDX.NA.IG.30	2Z		35,947,506	31,124,483			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396835			912810 RT 7	TREASURY BOND	1	35,947,506	31,124,483
990396835	CDX.NA.IG.30	2Z		12,251,252	17,487,422			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396835			912834 EP 9	TREASURY STRIP (INT)	1	12,251,252	17,487,422
990396835	CDX.NA.IG.30	2Z		17,327,424	25,774,765			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396835			912834 EV 6	TREASURY STRIP (INT)	1	17,327,424	25,774,765
990396748	CDX.NA.IG.30	2Z	50,000,000	10,318,338	14,250,614	03/20/2018	06/20/2023	CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396748	900,364	833,431	912803 CX 9	TREASURY STRIP (PRIN)	1	9,417,974	13,417,183
990396748	CDX.NA.IG.30	2Z		18,626,445	27,755,607			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396748			912803 DK 6	TREASURY STRIP (PRIN)	1	18,626,445	27,755,607
990396748	CDX.NA.IG.30	2Z		19,957,209	28,680,464			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396748			912803 DM 2	TREASURY STRIP (PRIN)	1	19,957,209	28,680,464
990396748	CDX.NA.IG.30	2Z		1,000,863	1,126,309			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396748			912803 EA 7	TREASURY STRIP (PRIN)	1	1,000,863	1,126,309
990396748	CDX.NA.IG.30	2Z		6,012,818	6,270,175			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396748			912810 QY 7	TREASURY BOND	1	6,012,818	6,270,175
990396748	CDX.NA.IG.30	2Z		4,004,388	4,314,997			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396748			912810 RH 3	TREASURY BOND	1	4,004,388	4,314,997
990396723	CDX.NA.IG.30	2Z	245,000,000	4,333,467	4,091,761	03/20/2018	06/20/2023	CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396723	4,326,423	4,083,812	31283H 2Q 7	FGOLD 30YR GIANT	1	7,044	7,949
990396723	CDX.NA.IG.30	2Z		179,628	207,262			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396723			31283H 2S 3	FGOLD 30YR GIANT	1	179,628	207,262
990396723	CDX.NA.IG.30	2Z		60,172	67,016			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396723			31283H VE 2	FGOLD 30YR GIANT	1	60,172	67,016
990396723	CDX.NA.IG.30	2Z		1,515,280	1,654,511			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396723			3128MJ CS 7	FGOLD 30YR GIANT	1	1,515,280	1,654,511
990396723	CDX.NA.IG.30	2Z		8,929,297	11,140,279			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396723			880591 EH 1	TENNESSEE VALLEY AUTHORITY	1	8,929,297	11,140,279
990396723	CDX.NA.IG.30	2Z		7,942,198	8,012,064			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396723			880591 ER 9	TVA 2.875% 15-SEP-2024	1	7,942,198	8,012,064

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
990396723	CDX.NA.IG.30	2Z		2,592,225	3,664,236			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396723			912803 CX 9	TREASURY STRIP (PRIN)	1	2,592,225	3,664,236
990396723	CDX.NA.IG.30	2Z		14,532,174	19,372,074			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396723			912803 DM 2	TREASURY STRIP (PRIN)	1	14,532,174	19,372,074
990396723	CDX.NA.IG.30	2Z		18,815,152	26,585,830			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396723			912803 DP 5	TREASURY STRIP (PRIN)	1	18,815,152	26,585,830
990396723	CDX.NA.IG.30	2Z		61,327,166	68,971,634			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396723			912803 EA 7	TREASURY STRIP (PRIN)	1	61,327,166	68,971,634
990396723	CDX.NA.IG.30	2Z		2,001,665	2,184,800			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396723			912803 EJ 8	TREASURY STRIP (PRIN)	1	2,001,665	2,184,800
990396723	CDX.NA.IG.30	2Z		14,284,386	14,895,775			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396723			912810 QY 7	TREASURY BOND	1	14,284,386	14,895,775
990396723	CDX.NA.IG.30	2Z		64,066,933	77,491,839			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396723			912810 RG 5	TREASURY BOND	1	64,066,933	77,491,839
990396723	CDX.NA.IG.30	2Z		20,049,580	24,650,156			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396723			912810 RK 6	TREASURY BOND	1	20,049,580	24,650,156
990396723	CDX.NA.IG.30	2Z		873,821	853,570			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396723			912828 K7 4	TREASURY NOTE	1	873,821	853,570
990396723	CDX.NA.IG.30	2Z		35,454,888	40,375,429			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396723			912833 XT 2	TREASURY STRIP (INT)	1	35,454,888	40,375,429
990396721	CDX.NA.IG.30	2Z	206,000,000	10,276,547	10,970,859	03/20/2018	06/20/2023	CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396721	3,653,071	3,433,736	31394B AL 8	FNMA_04-86-ZA	1	6,623,477	7,537,123
990396721	CDX.NA.IG.30	2Z		13,876,052	15,346,981			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396721			31394R TP 4	FHLMC_2766-ZD	1	13,876,052	15,346,981
990396721	CDX.NA.IG.30	2Z		6,506,908	8,610,060			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396721			880591 EH 1	TENNESSEE VALLEY AUTHORITY	1	6,506,908	8,610,060
990396721	CDX.NA.IG.30	2Z		59,378,253	83,550,187			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396721			912803 CX 9	TREASURY STRIP (PRIN)	1	59,378,253	83,550,187
990396721	CDX.NA.IG.30	2Z		53,398,239	75,726,630			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396721			912803 DM 2	TREASURY STRIP (PRIN)	1	53,398,239	75,726,630
990396721	CDX.NA.IG.30	2Z		4,313,452	4,615,440			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396721			912803 DP 5	TREASURY STRIP (PRIN)	1	4,313,452	4,615,440
990396721	CDX.NA.IG.30	2Z		72,764,291	80,798,664			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396721			912803 EA 7	TREASURY STRIP (PRIN)	1	72,764,291	80,798,664
990396721	CDX.NA.IG.30	2Z		12,157,609	11,875,863			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396721			912828 K7 4	TREASURY NOTE	1	12,157,609	11,875,863
990396721	CDX.NA.IG.30	2Z		5,213,032	6,114,467			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396721			912833 7Q 7	TREASURY STRIP (INT)	1	5,213,032	6,114,467

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
990396711...	CDX.NA.IG.30	2Z	240,000,000	76,109,757	106,440,478	03/20/2018	06/20/2023	CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396711	4,231,470	4,000,469	912803 CX 9	TREASURY STRIP (PRIN)	1	71,878,288	102,440,009
990396711...	CDX.NA.IG.30	2Z		58,822,367	80,658,477			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396711			912803 DJ 9	TREASURY STRIP (PRIN)	1	58,822,367	80,658,477
990396711...	CDX.NA.IG.30	2Z		8,354,769	11,407,102			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396711			912803 DK 6	TREASURY STRIP (PRIN)	1	8,354,769	11,407,102
990396711...	CDX.NA.IG.30	2Z		45,157,337	61,133,485			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396711			912803 DM 2	TREASURY STRIP (PRIN)	1	45,157,337	61,133,485
990396711...	CDX.NA.IG.30	2Z		23,758,708	25,422,073			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396711			912803 DP 5	TREASURY STRIP (PRIN)	1	23,758,708	25,422,073
990396711...	CDX.NA.IG.30	2Z		65,676,627	72,956,912			CDX.NA.IG.30 Credit Default Swap ; 2018-RCDS-396711			912803 EA 7	TREASURY STRIP (PRIN)	1	65,676,627	72,956,912
12521*AA3...	CDT30-100_MET_2017A	1	100,000,000	48,049,353	47,902,099	05/22/2017	12/20/2020	CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-361991		708,605	912810 RN 0	TREASURY BOND	1	48,049,353	47,193,494
12521*AA3...	CDT30-100_MET_2017A	1		58,980,158	69,178,984			CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-361991			912833 7Q 7	TREASURY STRIP (INT)	1	58,980,158	69,178,984
78307AS@3.	RUSSIAN FEDERATION	3	25,000,000	13,928,359	18,812,000	03/31/2017	06/20/2022	RUSSIAN FEDERATION Credit Default Swap ; 2017-RCDS-356905	(625,194)	(5,834)	912803 CX 9	TREASURY STRIP (PRIN)	1	14,553,553	18,817,834
78307AS@3.	RUSSIAN FEDERATION	3		15,846,865	22,386,549			RUSSIAN FEDERATION Credit Default Swap ; 2017-RCDS-356905			912803 DK 6	TREASURY STRIP (PRIN)	1	15,846,865	22,386,549
46573*CY4...	CDT12-100_ITRAXX_S26_5Y	2	114,565,000	3,658,874	5,696,511	12/15/2016	12/20/2021	CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707	2,726,925	4,473,612	110122 AP 3	BRISTOL-MYERS SQUIBB CO	1FE	931,949	1,222,899
46573*CY4...	CDT12-100_ITRAXX_S26_5Y	2		121,240	137,094			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			3133TE FV 1	FHLMC_2065-Z	1	121,240	137,094
46573*CY4...	CDT12-100_ITRAXX_S26_5Y	2		199,523	218,746			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			3133TU VD 7	FHLMC_2357-OH	1	199,523	218,746
46573*CY4...	CDT12-100_ITRAXX_S26_5Y	2		175,338	192,279			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			3133TV 6U 5	FHLMC_2359-PZ	1	175,338	192,279
46573*CY4...	CDT12-100_ITRAXX_S26_5Y	2		615,669	691,455			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			31359S E7 1	FNMA_01-12-ZB	1	615,669	691,455
46573*CY4...	CDT12-100_ITRAXX_S26_5Y	2		234,836	261,450			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			313921 B5 6	FNMA_01-59	1	234,836	261,450
46573*CY4...	CDT12-100_ITRAXX_S26_5Y	2		3,998,728	4,324,641			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			31396E Z5 8	FHLMC_3062-LZ	1	3,998,728	4,324,641
46573*CY4...	CDT12-100_ITRAXX_S26_5Y	2		6,809,899	7,365,079			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			38373Q MZ 1	GNMA_03-37-PH	1	6,809,899	7,365,079

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								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2		6,923,069	7,793,898			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			38374M MC 0	GNMA_05-93-ZA	1	6,923,069	7,793,898
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2		8,624,938	9,586,570			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			912803 EA 7	TREASURY STRIP (PRIN)	1	8,624,938	9,586,570
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2		4,092,895	4,493,184			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			912803 EH 2	TREASURY STRIP (PRIN)	1	4,092,895	4,493,184
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2		109,177,073	94,724,868			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			912810 RT 7	TREASURY BOND	1	109,177,073	94,724,868
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2		11,621	16,564			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			912834 AT 5	TREASURY STRIP (INT)	1	11,621	16,564
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2	61,203,625	1,907,529	2,813,686	01/25/2016	12/20/2020	CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267	910,226	1,519,708	136375 BN 1	CANADIAN NATIONAL RAILWAY COMPANY	1FE	997,303	1,293,978
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		673,107	899,298			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267			912803 DJ 9	TREASURY STRIP (PRIN)	1	673,107	899,298
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		3,981,392	5,235,330			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267			912803 EA 7	TREASURY STRIP (PRIN)	1	3,981,392	5,235,330
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		17,327,349	15,081,256			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267			912803 EC 3	TREASURY STRIP (PRIN)	1	17,327,349	15,081,256
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		100,681	129,741			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267			912810 FT 0	TREASURY BOND	1	100,681	129,741
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		10,008,484	11,670,195			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267			912810 RD 2	TREASURY BOND	1	10,008,484	11,670,195
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		23,144,011	25,609,375			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267			912834 JB 5	TREASURY STRIP (INT)	1	23,144,011	25,609,375
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		22,946,534	25,390,625			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267			912834 JH 2	TREASURY STRIP (INT)	1	22,946,534	25,390,625
46573*BW9	CDT12-100_ITRAXX_S24_5Y	2	37,885,750	10,412,459	9,522,849	01/22/2016	12/20/2020	CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306169	570,142	941,412	912803 EA 7	TREASURY STRIP (PRIN)	1	9,842,318	8,581,436
46573*BW9	CDT12-100_ITRAXX_S24_5Y	2		28,466,110	32,911,295			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306169			912810 RJ 9	TREASURY BOND	1	28,466,110	32,911,295
12521@AA1	CDT30-100_MET_2015_B	1	90,000,000	40,127,144	45,867,741	11/16/2015	09/20/2019	CDT30-100_MET_2015_B Credit Default Swap ; 2015-RCDS-298847		564,616	912803 EA 7	TREASURY STRIP (PRIN)	1	40,127,144	45,303,125
12521@AA1	CDT30-100_MET_2015_B	1		58,991,639	72,483,750			CDT30-100_MET_2015_B Credit Default Swap ; 2015-RCDS-298847			912810 RJ 9	TREASURY BOND	1	58,991,639	72,483,750
T3627#AA0	ENEL S P A	2	2,763,866	3,298,695	3,689,105	08/19/2015	09/20/2020	ENEL S P A Credit Default Swap ; 2015-RCDS-289754	7,475	55,746	912803 EF 6	TREASURY STRIP (PRIN)	1	3,291,220	3,633,358
83084VA*7	SKY PLC	2	5,517,241	7,481,952	6,573,379	08/18/2015	09/20/2020	SKY PLC Credit Default Swap ; 2015-RCDS-289643	30,376	124,216	912803 EF 6	TREASURY STRIP (PRIN)	1	7,451,576	6,449,163

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
87938WB#9	TELEFONICA, S.A.	2	5,462,272	7,719,937	8,599,763	07/30/2015	09/20/2020	TELEFONICA, S.A. Credit Default Swap ; 2015-RCDS-288498	25,057	104,962	912803 EF 6	TREASURY STRIP (PRIN)	1	7,694,880	8,494,801
12518*DQ0	CDT30-100_MET_2015_A	2	70,000,000	39,781,921	43,731,820	07/28/2015	09/20/2019	CDT30-100_MET_2015_A Credit Default Swap ; 2015-RCDS-288387		454,477	912803 DZ 3	TREASURY STRIP (PRIN)	1	39,781,921	43,277,343
12518*DQ0	CDT30-100_MET_2015_A	2		38,975,825	45,446,992			CDT30-100_MET_2015_A Credit Default Swap ; 2015-RCDS-288387			912810 RD 2	TREASURY BOND	1	38,975,825	45,446,992
904587A*3	UNIBAIL-RODAMCO	1	5,426,760	7,290,970	8,111,060	07/17/2015	09/20/2020	UNIBAIL-RODAMCO Credit Default Swap ; 2015-RCDS-287669	45,976	112,913	912803 EF 6	TREASURY STRIP (PRIN)	1	7,244,994	7,998,147
05946KA*2	BANCO BILBAO VIZCAYA ARGENTINARIA	2	5,500,006	7,263,054	8,717,064	07/14/2015	09/20/2020	BANCO BILBAO VIZCAYA ARGENTINARIA Credit Default Swap ; 2015-RCDS-287384	(1,287)	107,894	912803 EF 6	TREASURY STRIP (PRIN)	1	7,264,341	8,609,170
111021B@9	BRITISH TELECOM PLC	2	5,500,006	7,792,132	9,484,052	07/14/2015	09/20/2020	BRITISH TELECOM PLC Credit Default Swap ; 2015-RCDS-287383	45,737	106,850	912803 EF 6	TREASURY STRIP (PRIN)	1	7,746,395	9,377,202
225313A@4	CREDIT AGRICOLE SA	1	5,500,006	7,062,335	8,639,322	07/14/2015	09/20/2020	CREDIT AGRICOLE SA Credit Default Swap ; 2015-RCDS-287382	29,901	126,387	912803 EF 6	TREASURY STRIP (PRIN)	1	7,032,434	8,512,935
236363B@5	DANSKE BANK A/S	1	5,505,274	7,377,172	9,027,961	07/13/2015	09/20/2020	DANSKE BANK A/S Credit Default Swap ; 2015-RCDS-287289	23,445	126,093	912803 EF 6	TREASURY STRIP (PRIN)	1	7,353,728	8,901,868
12518*DP2	CDX.NA.IG.23	2	50,000,000	16,303,154	18,711,379	06/02/2015	12/20/2019	CDX.NA.IG.23 Credit Default Swap ; 2015-RCDS-283131	113,606	590,129	912803 EA 7	TREASURY STRIP (PRIN)	1	16,189,548	18,121,250
12518*DP2	CDX.NA.IG.23	2		40,060,170	50,213,281			CDX.NA.IG.23 Credit Default Swap ; 2015-RCDS-283131			912810 RK 6	TREASURY BOND	1	40,060,170	50,213,281
143658A@1	CARNIVAL CORPORATION	2	3,000,000	3,107,909	3,643,588	08/04/2014	09/20/2019	CARNIVAL CORPORATION Credit Default Swap ; 2014-RCDS-246662	12,186	39,955	912810 RE 0	TREASURY BOND	1	3,095,723	3,603,633
20772@AB8	The State of Connecticut	1	14,000,000	2,056,265	2,472,950	07/30/2014	09/20/2019	The State of Connecticut Credit Default Swap ; 2014-RCDS-246221	37,281	132,837	912803 CH 4	TREASURY STRIP (PRIN)	1	2,018,985	2,340,114
20772@AB8	The State of Connecticut	1		1,203,638	1,401,116			The State of Connecticut Credit Default Swap ; 2014-RCDS-246221			912810 RE 0	TREASURY BOND	1	1,203,638	1,401,116
20772@AB8	The State of Connecticut	1		11,869,021	15,086,719			The State of Connecticut Credit Default Swap ; 2014-RCDS-246221			912810 RP 5	TREASURY BOND	1	11,869,021	15,086,719
20772@AC6	The State of Connecticut	1	6,000,000	6,109,930	7,253,686	07/30/2014	09/20/2019	The State of Connecticut Credit Default Swap ; 2014-RCDS-246219	15,977	56,930	912810 RG 5	TREASURY BOND	1	6,093,952	7,196,756
723787A@6	PIONEER NATURAL RESOURCES COMPANY	2	10,000,000	11,306,909	13,913,229	07/07/2014	09/20/2019	PIONEER NATURAL RESOURCES COMPANY Credit Default Swap ; 2014-RCDS-243951	60,541	127,828	912810 RG 5	TREASURY BOND	1	11,246,368	13,785,401
775109B#7	Rogers Communication Inc.	2	5,000,000	5,546,155	6,484,470	06/27/2014	09/20/2019	Rogers Communication Inc. Credit Default Swap ; 2014-RCDS-243339	28,921	62,032	912810 RE 0	TREASURY BOND	1	5,517,234	6,422,438
58039#AG4	MCDX.NA.22.10Y	1	6,000,000	6,693,681	8,388,478	06/10/2014	06/20/2024	MCDX.NA.22.10Y Credit Default Swap ; 2014-RCDS-240988	(46,690)	164,466	912810 RG 5	TREASURY BOND	1	6,740,371	8,224,012

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								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
58039#AD1	MCDX.NA.22.10Y	1	3,000,000	3,047,957	3,846,921	06/10/2014	06/20/2024	MCDX.NA.22.10Y Credit Default Swap ; 2014-RCDS-240984	(23,340)	82,233	912810 RG 5	TREASURY BOND	1	3,071,297	3,764,687
608190C#9	Mohawk Industries, Inc.	2	10,000,000	1,500,698	1,466,036	05/28/2013	06/20/2018	Mohawk Industries, Inc. Credit Default Swap ; 2013-RCDS-200177	423	18,789	31335A HP 6	FHLMC GOLD 30YR GIANT	1	1,500,275	1,447,246
608190C#9	Mohawk Industries, Inc.	2		3,525,840	3,956,661			Mohawk Industries, Inc. Credit Default Swap ; 2013-RCDS-200177			912803 BM 4	TREASURY STRIP (PRIN)	1	3,525,840	3,956,661
608190C#9	Mohawk Industries, Inc.	2		4,260,961	6,054,688			Mohawk Industries, Inc. Credit Default Swap ; 2013-RCDS-200177			912803 CX 9	TREASURY STRIP (PRIN)	1	4,260,961	6,054,688
608190C#9	Mohawk Industries, Inc.	2		1,069,614	1,475,065			Mohawk Industries, Inc. Credit Default Swap ; 2013-RCDS-200177			912803 DJ 9	TREASURY STRIP (PRIN)	1	1,069,614	1,475,065
608190C#9	Mohawk Industries, Inc.	2		327,295	431,598			Mohawk Industries, Inc. Credit Default Swap ; 2013-RCDS-200177			912803 DM 2	TREASURY STRIP (PRIN)	1	327,295	431,598
608190C#9	Mohawk Industries, Inc.	2		304,371	411,589			Mohawk Industries, Inc. Credit Default Swap ; 2013-RCDS-200177			912834 EV 6	TREASURY STRIP (INT)	1	304,371	411,589
460146M#7	INTERNATIONAL PAPER COMPANY	2	10,000,000	1,002,618	1,142,918	05/28/2013	06/20/2018	INTERNATIONAL PAPER COMPANY Credit Default Swap ; 2013-RCDS-200160	3,196	20,019	31396C 3Y 4	FHLMC_R003-ZA	1	999,422	1,122,900
460146M#7	INTERNATIONAL PAPER COMPANY	2		4,340,499	5,743,427			INTERNATIONAL PAPER COMPANY Credit Default Swap ; 2013-RCDS-200160			880591 EH 1	TENNESSEE VALLEY AUTHORITY	1	4,340,499	5,743,427
460146M#7	INTERNATIONAL PAPER COMPANY	2		2,022,780	2,941,093			INTERNATIONAL PAPER COMPANY Credit Default Swap ; 2013-RCDS-200160			912803 CZ 4	TREASURY STRIP (PRIN)	1	2,022,780	2,941,093
460146M#7	INTERNATIONAL PAPER COMPANY	2		5,052,821	6,605,529			INTERNATIONAL PAPER COMPANY Credit Default Swap ; 2013-RCDS-200160			912833 5B 2	TREASURY STRIP (INT)	1	5,052,821	6,605,529
460146M#7	INTERNATIONAL PAPER COMPANY	2		3,266,223	4,834,968			INTERNATIONAL PAPER COMPANY Credit Default Swap ; 2013-RCDS-200160			912833 Z6 0	TREASURY STRIP (INT)	1	3,266,223	4,834,968
416515D#8	Hartford	2	4,000,000	1,756,223	1,979,842	04/25/2013	06/20/2018	Hartford Credit Default Swap ; 2013-RCDS-197626	(762)	8,173	912803 BM 4	TREASURY STRIP (PRIN)	1	1,756,985	1,971,669
416515D#8	Hartford	2		169,646	223,710			Hartford Credit Default Swap ; 2013-RCDS-197626			912803 DM 2	TREASURY STRIP (PRIN)	1	169,646	223,710
416515D#8	Hartford	2		2,526,571	3,322,251			Hartford Credit Default Swap ; 2013-RCDS-197626			912833 Z5 2	TREASURY STRIP (INT)	1	2,526,571	3,322,251
416515D#8	Hartford	2		376,957	509,744			Hartford Credit Default Swap ; 2013-RCDS-197626			912834 EV 6	TREASURY STRIP (INT)	1	376,957	509,744

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
416515D@0.	Hartford..	2...............	25,000,000	18,239,894	19,769,848	04/15/2013	06/20/2018	Hartford Credit Default Swap ; 2013-RCDS-197049	.............(6,328)	51,082	912803 EA 7	TREASURY STRIP (PRIN)....................	1...............	18,246,222	19,718,766
416515D@0.	Hartford..	2...............	....	10,519,673	12,897,153	....	....	Hartford Credit Default Swap ; 2013-RCDS-197049	....	....	912810 QQ 4	TREASURY BOND...............................	1...............	10,519,673	12,897,153
9999999.	Total..			.2,426,293,733	.2,883,315,822	.....XXX.....	.....XXX.....	..............................XXX........................	24,782,083	30,198,597	........XXX..........	..............................XXX........................	XXX	.2,401,511,650	.2,853,117,225

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1	2	3	4	5	6	7	8	9	10
	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	40	2,335,789,643	0	0	0	0	0	0	40	2,335,789,643
2. Add: Opened or acquired transactions	8	1,625,147,385							8	1,625,147,385
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	10,229,983	XXX		XXX		XXX		XXX	10,229,983
4. Less: Closed or disposed of transactions	13	1,539,246,755							13	1,539,246,755
5. Less: Positions disposed of for failing effectiveness criteria									0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX	5,626,523	XXX		XXX		XXX		XXX	5,626,523
7. Ending Inventory	35	2,426,293,733	0	0	0	0	0	0	35	2,426,293,733

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	(1,117,694,096)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		(1,117,694,096)
4.	Part D, Section 1, Column 5	2,163,745,324	
5.	Part D, Section 1, Column 6	(3,281,439,420)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(1,181,081,700)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(1,181,081,700)
10.	Part D, Section 1, Column 8	2,152,106,823	
11.	Part D, Section 1, Column 9	(3,333,188,523)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	2,288,396,493	
14.	Part B, Section 1, Column 20	83,875,900	
15.	Part D, Section 1, Column 11	2,372,272,393	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	710,113,764	1,411,018,437
2. Cost of cash equivalents acquired	5,547,737,741	33,229,588,450
3. Accrual of discount	3,296,474	12,999,692
4. Unrealized valuation increase (decrease)		(5,315)
5. Total gain (loss) on disposals	(74,135)	(135,746)
6. Deduct consideration received on disposals	5,443,205,750	33,943,351,753
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)	817,868,094	710,113,764
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	817,868,094	710,113,764

SCHEDULE A - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
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

NONE

SCHEDULE A - PART 3

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

1	Location 2	Location 3	4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances 9	10	11	12	13	14	15	16	17	18	19	20
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																			
p000927 Office	Hartford	CT	06/19/2015	BHN Capital LLC							0						0		4,972
p001075 Office Suburban	San Jose	CA	10/23/2015	MCPP							0						0	1,084	
p001473 Single Family Residential	Trafford	PA	01/04/2018	Bayview Loan Servicing, LLC	63,337		63,337				0		63,337	120,640		57,303	57,303		
p001499 Single Family Residential	Monroeville	PA	02/01/2018	Bayview Loan Servicing, LLC	39,335		39,335				0		39,335	47,706		8,371	8,371		
p001539 Single Family Residential	Birmingham	MI	03/01/2018	Bayview Loan Servicing, LLC	433,355		433,355				0		433,355	556,745		123,390	123,390		
0199999. Totals					536,027	0	536,027	0	0	0	0	0	536,027	725,091	0	189,064	189,064	1,084	4,972
0399999. Totals					536,027	0	536,027	0	0	0	0	0	536,027	725,091	0	189,064	189,064	1,084	4,972

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Farm Mortgages								
0000198362	Fresno	CA		06/24/2016	3.940	-	1,200,000	3,503,810
0000198578	Hardee	FL		01/23/2017	4.170	-	12,500,000	45,714,950
0000199115	Spink	SD		01/04/2018	4.410	1,000,000	-	1,802,110
0000199135	Dunklin	MO		01/10/2018	4.250	1,598,350	-	2,827,600
0000199138	Sheridan	WY		01/30/2018	4.750	4,189,500	-	8,404,990
0000199178	New Madrid	MO		01/16/2018	4.300	2,496,900	-	4,638,500
0000199194	Talbot	MD		01/30/2018	6.000	1,398,250	-	2,496,000
0000199207	O'Brien	IA		02/09/2018	4.260	1,197,578	2,100	3,058,330
0000199214	Edgecombe	NC		01/25/2018	4.950	9,494,813	-	17,070,060
0000199233	Christian	IL		12/12/2017	4.000	-	3,999,750	8,945,000
0000199246	Union	NC		03/15/2018	5.200	7,494,888	-	16,434,070
0000199247	Worth	GA		01/31/2018	4.700	2,600,000	-	4,836,080
0000199267	Hampshire	MA		03/12/2018	4.020	26,073,900	-	40,699,980
0000199300	Cherry	NE		02/05/2018	4.850	2,299,300	-	8,490,040
0000199314	Wright	IA		03/01/2018	3.940	1,999,779	-	3,942,500
0000199318	Baker	GA		03/20/2018	4.300	1,246,700	-	2,112,400
0000199319	Thayer	NE		01/30/2018	3.950	1,685,000	-	4,345,200
0000199345	Clark	OH		03/09/2018	4.700	1,947,200	-	5,476,170
0000199353	Cass	IN		03/08/2018	4.900	1,800,000	-	3,550,910
0000199365	Napa	CA		03/29/2018	4.900	9,883,846	-	16,104,603
0000199366	Napa	CA		03/29/2018	5.550	16,740,750	-	27,280,481
0000199367	Palo Alto	IA		03/08/2018	4.950	2,473,207	-	4,381,300
0000199389	Wibaux	MT		03/20/2018	4.900	2,344,125	-	5,025,000
0000199420	Edgar	IL		03/19/2018	4.350	1,597,648	-	4,546,730
0199999. Total - Mortgages in Good Standing - Farm Mortgages				XXX	XXX	101,561,734	17,701,850	245,686,814
Mortgages in Good Standing - Residential Mortgages - All Other								
0415241892	NORWALK	CT		01/30/2018	2.000	193,054	-	448,657
0417330316	PORT ST LUCIE	FL		01/30/2018	4.250	88,014	-	170,850
0417550083	CLIFTON PARK	NY		01/30/2018	4.500	310,253	-	659,073
0417601085	PALM SPRINGS	CA		03/08/2018	4.250	592,209	-	955,000
0417766125	SAN JOSE	CA		03/08/2018	4.870	808,777	-	1,300,000
0417768050	PORT CLINTON	OH		01/30/2018	4.000	320,421	-	451,024
0418139411	MIAMI	FL		01/30/2018	5.000	176,349	-	323,314
0418158081	JACKSONVILLE	FL		01/30/2018	4.750	41,632	-	126,944
0418268897	WOODBRIDGE	VA		01/30/2018	4.980	35,031	-	280,641
0418269501	SAINT PAUL	MN		01/30/2018	3.600	123,601	-	185,960
0418286534	DAYTON	OH		01/30/2018	5.000	27,524	-	49,679
0418287589	PLAINWELL	MI		01/30/2018	3.625	63,023	-	158,615
0418343758	MIAMI	FL		01/30/2018	4.625	100,013	-	251,920
0418343950	MERRIMAC	MA		01/30/2018	2.000	186,476	-	314,363
0418344012	NEW HOPE	MN		01/30/2018	3.000	81,130	-	173,248
0418344477	GAITHERSBURG	MD		01/30/2018	4.560	31,687	-	219,381
0418344510	ZANESVILLE	OH		01/30/2018	3.000	66,708	-	94,127
0418344590	EDGEWATER	FL		01/30/2018	2.000	30,841	-	98,510
0418344617	ELDORADO	OH		01/30/2018	4.250	31,005	-	56,070

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
0418344623	SELMER	TN		01/30/2018	3.500	46,846	-	76,756
0418344642	NASHVILLE	TN		01/30/2018	2.000	36,507	-	134,576
0418344728	BRONX	NY		01/30/2018	5.000	204,394	-	423,202
0418396527	BARBUDA	CA		01/30/2018	3.500	782,728	-	1,321,507
0418396553	SAN FRANCISCO	CA		01/30/2018	3.500	686,882	-	1,691,500
0418396568	SANTA ROSA VALLEY	CA		01/30/2018	3.750	843,764	-	2,470,643
0418396628	SANTA BARBARA	CA		01/30/2018	3.750	743,702	-	1,316,186
0418396667	NW WASHINGTON	DC		01/30/2018	3.750	900,499	-	1,897,548
0418482877	LINCOLN	MA		01/30/2018	4.000	427,946	-	675,248
0418483024	HENDERSON	NV		01/30/2018	4.125	309,711	-	522,104
0418483277	LOS ANGELES	CA		01/30/2018	4.000	274,507	-	451,631
0418851159	SAN DIEGO	CA		03/23/2018	3.875	501,888	-	749,000
0418851162	BONITA SPRINGS	FL		03/23/2018	4.000	366,951	-	549,900
0418851168	SAN BERNARDINO	CA		03/23/2018	6.000	137,099	-	185,000
0418851173	DIAMOND BAR	CA		03/23/2018	3.000	421,198	-	560,000
0418851220	ORANGE PARK	FL		03/23/2018	6.000	195,951	-	530,000
0418851300	CORONA	CA		03/23/2018	4.375	311,409	-	580,000
0418851304	ROYAL OAKS	CA		03/23/2018	3.000	407,254	-	625,000
0418851317	ENCINITAS	CA		03/23/2018	4.000	1,497,642	-	2,150,000
0418851347	CALABASAS	CA		03/23/2018	2.000	474,762	-	990,000
0418851382	SANTA MARIA	CA		03/23/2018	3.375	245,024	-	360,000
0418851482	SAN JUAN CAPISTRANO	CA		03/23/2018	4.000	451,561	-	1,299,000
0418851485	SAN RAMON	CA		03/23/2018	4.750	635,034	-	1,455,000
0418851487	SAN DIEGO	CA		03/23/2018	3.000	268,192	-	925,000
0418851488	HIGHLANDS RANCH	CO		03/23/2018	4.000	263,180	-	507,000
0418851490	GRAEAGLE	CA		03/23/2018	3.500	125,140	-	185,000
0418851492	SANTA MARIA	CA		03/23/2018	4.125	184,606	-	405,000
0418851497	SALINAS	CA		03/23/2018	4.375	380,920	-	581,000
0418851501	TYRONE	MI		03/23/2018	4.625	105,209	-	151,500
0418851504	SEATTLE	WA		03/23/2018	3.875	619,274	-	990,900
0418851511	PEMBROKE PINES	FL		03/23/2018	3.000	188,541	-	245,000
0418851512	PLANO	TX		03/23/2018	2.000	93,704	-	268,000
0418851525	WINNETKA	CA		03/23/2018	4.000	294,723	-	500,000
0418851529	BELTSVILLE	MD		03/23/2018	4.375	177,430	-	309,000
0418851533	HUGO	MN		03/23/2018	2.000	114,654	-	165,000
0418851538	ANAHEIM	CA		03/23/2018	2.500	285,241	-	565,000
0418851542	SANTA PAULA	CA		03/23/2018	3.000	429,095	-	584,000
0418851550	MIAMI	FL		03/23/2018	4.125	199,777	-	378,000
0418851556	SUN VALLEY	CA		03/23/2018	3.000	452,392	-	635,000
0418851558	RIDGEWOOD	NY		03/23/2018	4.000	575,059	-	1,170,000
0418851559	ARROYO GRANDE	CA		03/23/2018	4.500	1,183,452	-	1,330,000
0418851562	CARY	NC		03/23/2018	4.125	613,092	-	679,000
0418851564	LOS ANGELES	CA		03/23/2018	3.500	506,068	-	760,000
0418851709	SCHERERVILLE	IN		03/23/2018	4.071	98,014	-	173,500
0418851760	REDDING	CA		03/23/2018	5.000	155,761	-	220,000

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
0418851842	SOUTH OZONE PARK	NY		03/23/2018	3.000	324,365	-	725,000
0418851852	TAMPA	FL		03/23/2018	2.000	100,296	-	197,000
0418851854	POMPANO BEACH	FL		03/23/2018	4.250	124,517	-	150,000
0418851855	SAN DIEGO	CA		03/23/2018	3.500	882,998	-	1,370,000
0418851856	LOS ANGELES	CA		03/23/2018	2.000	316,130	-	545,000
0418851859	PACOIMA	CA		03/23/2018	5.125	316,151	-	430,000
0418851864	RIDGEFIELD	NJ		03/23/2018	3.000	451,834	-	605,000
0418851870	LOS ANGELES	CA		03/23/2018	4.000	228,089	-	469,500
0418851873	CECILIA	LA		03/23/2018	4.000	42,265	-	74,000
0418851876	BAKERSFIELD	CA		03/23/2018	4.000	161,140	-	235,000
0418851878	SEPULVEDA AREA	CA		03/23/2018	4.500	204,307	-	460,000
0418851879	BEND	OR		03/23/2018	5.000	270,243	-	480,000
0418851880	LANCASTER	CA		03/23/2018	4.250	144,401	-	226,000
0418851884	YUCCA	AZ		03/23/2018	5.000	87,106	-	77,000
0418851891	CLEARWATER	FL		03/23/2018	4.625	156,161	-	308,000
0418851897	LONG BEACH	NY		03/23/2018	5.250	695,842	-	720,000
0418851899	BOSTON	MA		03/23/2018	4.750	270,279	-	649,000
0418851901	HILO	HI		03/23/2018	2.000	218,848	-	285,000
0418851907	SILVER SPRING	MD		03/23/2018	4.000	364,273	-	488,000
0418851912	CHICAGO	IL		03/23/2018	4.000	121,549	-	180,000
0418851913	UNION	IL		03/23/2018	2.000	68,523	-	165,800
0418851922	ST CLOUD	FL		03/23/2018	3.000	265,469	-	313,000
0418851924	COAL CITY	IL		03/23/2018	5.000	209,721	-	285,000
0418851934	PERRIS	CA		03/23/2018	5.125	181,737	-	283,000
0418851947	BROOKLYN	NY		03/23/2018	2.000	274,588	-	600,000
0418851948	COLUMBUS TWP	MN		03/23/2018	3.000	202,477	-	300,000
0418851952	GLENDALE	AZ		03/23/2018	5.000	140,550	-	142,000
0418851956	WASHINGTONVILLE	NY		03/23/2018	2.875	191,271	-	300,000
0418851958	LOS ANGELES	CA		03/23/2018	2.625	181,240	-	350,000
0420021495	NORTH CALDWELL	NJ		03/08/2018	3.375	659,509	-	920,000
0420023293	SAN DIEGO	CA		03/08/2018	5.000	677,601	-	1,359,000
0515364271	TRENTON	NJ		03/26/2018	2.000	68,439	-	75,000
0555841684	PAWLEYS ISLAND	SC		03/26/2018	2.625	337,676	-	460,000
0555842103	WEST WARWICK	RI		03/26/2018	4.875	164,249	-	170,000
0555842243	OCALA	FL		03/26/2018	5.875	47,467	-	165,000
0555842314	BRENTWOOD	NY		03/26/2018	4.000	166,851	-	250,000
0555842430	STAGECOACH	NV		03/26/2018	5.375	69,906	-	130,000
0555843178	PROVIDENCE	RI		03/26/2018	6.000	144,353	-	257,000
0555843868	RICHMOND	CA		03/26/2018	4.875	170,313	-	285,000
0555844606	WEYMOUTH	MA		03/26/2018	3.000	73,369	-	210,000
0555845103	NEWBURGH	NY		03/26/2018	3.000	72,769	-	126,000
0555845104	WEYMOUTH	MA		03/26/2018	4.375	108,602	-	235,000
0568485498	DELTONA	FL		03/26/2018	2.000	71,631	-	179,000
0568485499	FRIDLEY	MN		03/26/2018	4.000	190,764	-	275,000
0568485521	MT CLEMENS	MI		03/26/2018	4.875	48,649	-	60,000

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
0568485527	LAS VEGAS	NV		03/26/2018	2.000	185,767	-	377,500
0568485539	CENTREVILLE	VA		03/26/2018	2.750	131,364	-	195,000
0568485542	RED BLUFF	CA		03/26/2018	2.875	79,912	-	193,000
0568485574	SEATTLE	WA		03/26/2018	4.375	202,184	-	700,000
0568485597	SAUSALITO	CA		03/26/2018	4.000	349,193	-	670,000
0568485598	TAMPA	FL		03/26/2018	2.000	85,050	-	222,000
0568485604	THORNTON	CO		03/26/2018	3.000	125,272	-	290,000
0568485656	CRESTVIEW	FL		03/26/2018	2.000	137,351	-	229,000
0568485696	NORTHRIDGE	CA		03/26/2018	4.000	600,137	-	900,000
0568485731	FARGO	ND		03/26/2018	7.750	79,607	-	165,000
0568485757	FOUNTAIN VALLEY	CA		03/26/2018	4.625	261,550	-	755,000
0568485794	FOUNTAIN HILL	PA		03/26/2018	5.625	86,584	-	142,000
0568485812	RICHMOND	VA		03/26/2018	6.750	82,000	-	157,000
0568485816	PRINCEVILLE	HI		03/26/2018	5.875	229,908	-	432,500
0568485824	SPRINGFIELD	MA		03/26/2018	7.750	26,584	-	122,000
0568485856	SAN DIEGO	CA		03/26/2018	6.125	47,288	-	191,000
0568485951	GRAND PRAIRIE	TX		03/26/2018	2.000	47,478	-	145,000
0568485958	TITUSVILLE	FL		03/26/2018	4.000	131,111	-	210,500
0568486051	POMONA	CA		03/26/2018	2.000	62,018	-	350,000
0568486052	SAN RAMON	CA		03/26/2018	2.000	400,413	-	765,000
0568486072	ARVADA	CO		03/26/2018	6.500	171,633	-	395,000
0568486093	SANTA MARIA	CA		03/26/2018	4.375	186,252	-	350,000
0568486149	RICHMOND	VA		03/26/2018	2.000	61,744	-	120,000
0568486171	HOUSTON	TX		03/26/2018	2.000	240,664	-	469,000
0568486193	SAINT CLAIR SHORES	MI		03/26/2018	3.750	98,876	-	145,000
0568486205	BELLAIRE	MI		03/26/2018	6.125	89,752	-	210,000
0568486210	NORTHVALE	NJ		03/26/2018	7.000	56,030	-	332,000
0568486251	LAKELAND	FL		03/26/2018	2.000	38,783	-	205,000
0568486264	URBANDALE	IA		03/26/2018	6.270	84,238	-	187,000
0568486285	SPARKS	NV		03/26/2018	5.625	201,784	-	345,000
0571613981	CYPRESS	TX		03/26/2018	8.000	111,252	-	181,000
0571613991	COMPTON	CA		03/26/2018	4.000	223,261	-	295,000
0571614061	QUINCY	MA		03/26/2018	5.000	163,646	-	280,000
0571614064	TUCSON	AZ		03/26/2018	5.000	114,003	-	167,000
0571614095	WASHINGTON	DC		03/26/2018	3.000	181,362	-	1,160,000
0571614113	SANFORD	FL		03/26/2018	6.375	93,743	-	76,000
0571614122	BYRON	MN		03/26/2018	5.875	161,004	-	290,000
0571614123	NAPA	CA		03/26/2018	5.000	95,671	-	778,400
0571614191	MILTON	MA		03/26/2018	4.000	343,273	-	640,000
0571614213	OAKLAND	CA		03/26/2018	2.000	473,859	-	999,750
0571614352	ROCKVILLE CENTRE	NY		03/26/2018	4.000	46,086	-	550,000
0571614360	ROSEDALE	NY		03/26/2018	3.000	145,127	-	695,000
0571614373	JACKSON HEIGHTS	NY		03/26/2018	8.500	98,072	-	790,000
0571614409	FELTON	CA		03/26/2018	2.000	295,236	-	520,000
0571614463	FLUSHING	NY		03/26/2018	2.000	265,552	-	1,050,000
0571614494	WESTHAMPTON BEACH	NY		03/26/2018	3.875	147,777	-	996,000

Statement as of March 31, 2018 of the **Brighthouse Life Insurance Company**

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
0571614503	MAMARONECK	NY		03/26/2018	6.250	241,134	-	575,000
0578126345	OREGON CITY	OR		03/26/2018	6.000	115,531	-	290,000
0578126439	KNOXVILLE	MD		03/26/2018	6.750	198,082	-	199,000
0578126727	DISTRICT HEIGHTS	MD		03/26/2018	4.000	213,355	-	170,070
0578126896	TORRINGTON	CT		03/26/2018	4.000	106,402	-	125,000
0578126993	PORTLAND	OR		03/26/2018	4.000	141,307	-	219,000
0578127352	CUYAHOGA FALLS	OH		03/26/2018	4.625	83,301	-	119,500
0578127438	NASHVILLE	TN		03/26/2018	4.000	175,702	-	275,500
0578127590	MANNFORD	OK		03/26/2018	6.125	120,961	-	175,000
0578127630	DURHAM	NC		03/26/2018	6.750	67,244	-	238,100
0578127867	KLAMATH FALLS	OR		03/26/2018	6.750	70,827	-	115,000
0578127890	EMMAUS	PA		03/26/2018	4.125	231,782	-	350,000
0578265419	BERKELEY	CA		01/12/2018	4.750	775,844	-	845,362
0578265422	TARZANA	CA		01/12/2018	4.750	1,137,445	-	1,243,672
0578265427	WALNUT CREEK	CA		01/12/2018	4.625	797,855	-	872,743
0578265428	FAIRFIELD	CT		01/12/2018	4.500	721,612	-	795,608
0578265429	OAKLAND	CA		01/12/2018	4.875	666,387	-	727,296
0578265432	DALLAS	TX		01/12/2018	4.750	558,443	-	611,953
0578265433	WAXHAW	NC		01/12/2018	4.750	538,414	-	586,898
0578265436	UPLAND	CA		01/12/2018	4.875	518,402	-	568,533
0578265437	BELLEVUE	WA		01/12/2018	3.995	1,907,418	-	1,563,365
0578317052	SANDS POINT	NY		03/26/2018	4.125	720,192	-	1,670,000
0578317053	TUSTIN	CA		03/26/2018	2.000	846,717	-	1,710,000
0578317056	DARIEN	CT		03/26/2018	5.500	1,495,377	-	2,150,000
0578317057	CHICAGO	IL		03/26/2018	4.250	595,671	-	810,000
0578317058	CORONA	CA		03/26/2018	4.000	435,966	-	613,000
0578317059	SUNNYVALE	CA		03/26/2018	4.125	417,158	-	970,000
0578317067	MELBOURNE	FL		03/26/2018	4.125	760,034	-	810,000
0578317070	NEW YORK	NY		03/26/2018	5.000	742,581	-	1,100,000
0578317076	CHICO	CA		03/26/2018	6.000	294,455	-	392,000
0578317078	GLENVIEW	IL		03/26/2018	2.125	528,093	-	945,000
0578317079	SAN JOSE	CA		03/26/2018	2.250	474,055	-	800,000
0578317084	MIAMI	FL		03/26/2018	2.000	101,858	-	245,000
0578317085	ORLANDO	FL		03/26/2018	2.000	31,169	-	68,000
0578317086	PALM BAY	FL		03/26/2018	2.000	60,311	-	158,000
0578317088	DADE CITY	FL		03/26/2018	3.000	133,175	-	255,000
0578317090	COACHELLA	CA		03/26/2018	3.000	64,373	-	230,000
0578317092	EVERETT	WA		03/26/2018	2.000	102,660	-	290,000
0578317093	BOSTON	MA		03/26/2018	2.000	255,618	-	650,000
0578317105	GERMANTOWN	NY		03/26/2018	4.000	91,796	-	175,000
0578317107	FLUSHING	NY		03/26/2018	4.000	369,825	-	650,000
0578317110	CLEMENTON	NJ		03/26/2018	4.000	107,169	-	122,000
0578317121	CARMEL VALLEY	CA		03/26/2018	3.375	368,669	-	890,000
0578317124	ELIZABETHTOWN	PA		03/26/2018	4.500	157,992	-	258,000
0578317129	LARCHMONT	NY		03/26/2018	2.115	317,955	-	1,300,000

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
0578317130	POINT PLEASANT	NJ		03/26/2018	4.750	450,696	-	525,000
0578317132	LANCASTER	TX		03/26/2018	2.000	81,586	-	186,000
0578317133	DENVER	CO		03/26/2018	2.000	90,544	-	226,000
0578317134	YORKTOWN HEIGHTS	NY		03/26/2018	5.750	301,930	-	510,000
0578317135	SALINAS	CA		03/26/2018	3.375	233,635	-	310,000
0578317136	MONROE	NC		03/26/2018	5.000	69,151	-	215,000
0578317140	ROCKLIN	CA		03/26/2018	3.000	95,325	-	345,000
0578317141	LOMBARD	IL		03/26/2018	5.375	120,194	-	180,000
0578317145	NESCONSET	NY		03/26/2018	2.000	194,865	-	300,000
0578317147	BERWYN	IL		03/26/2018	2.000	146,570	-	203,000
0578317148	BLOOMINGTON	IL		03/26/2018	5.250	137,651	-	210,000
0578317149	BRENTWOOD	CA		03/26/2018	2.500	424,797	-	779,000
0578317150	ONTARIO	CA		03/26/2018	2.125	391,116	-	520,000
0578317151	SPRINGFIELD	MA		03/26/2018	3.625	92,677	-	121,000
0578317155	BROOKLYN	NY		03/26/2018	2.000	285,137	-	490,000
0578317158	BOTHELL	WA		03/26/2018	3.000	49,491	-	405,000
0578317160	TWO HARBORS	MN		03/26/2018	4.625	400,827	-	330,000
0578317161	BERLIN	MA		03/26/2018	4.125	97,508	-	220,000
0578317163	GLEN ELLEN	CA		03/26/2018	3.500	935,935	-	1,478,930
0578317164	MIAMI	FL		03/26/2018	6.000	904,372	-	1,640,000
0578317165	GROVEPORT	OH		03/26/2018	2.000	108,075	-	220,000
0578317169	LOUISA	VA		03/26/2018	2.000	63,954	-	122,500
0578317170	LOS ANGELES	CA		03/26/2018	4.875	282,231	-	334,000
0578317172	RICHMOND	CA		03/26/2018	3.000	224,392	-	420,000
0578317175	STATEN ISLAND	NY		03/26/2018	2.000	256,772	-	575,000
0578317176	SOUTH PLAINFIELD	NJ		03/26/2018	2.000	134,528	-	255,000
0578317177	VALLEY STREAM	NY		03/26/2018	2.000	185,799	-	409,000
0578317178	EVERETT	MA		03/26/2018	2.000	270,163	-	610,000
0578317180	SOMERSET	NJ		03/26/2018	2.000	159,930	-	315,000
0578317182	MARYSVILLE	CA		03/26/2018	3.250	97,037	-	165,000
0578317185	ALBUQUERQUE	NM		03/26/2018	3.625	104,616	-	160,000
0578317187	DES MOINES	IA		03/26/2018	6.250	73,115	-	106,000
0578317188	STERLING	VA		03/26/2018	3.500	155,747	-	240,000
0578317190	SAN JOSE	CA		03/26/2018	2.000	303,477	-	640,000
0578317191	PROVIDENCE	RI		03/26/2018	2.000	51,816	-	135,000
0578317192	WOODBRIDGE	VA		03/26/2018	2.000	68,446	-	125,000
0578317193	SANTA CLARA	CA		03/26/2018	2.000	238,803	-	485,000
0578317194	HENDERSON	NV		03/26/2018	4.625	241,469	-	427,900
0578317195	INVERNESS	FL		03/26/2018	2.000	95,425	-	160,000
0578317196	BLOOMFIELD	NJ		03/26/2018	2.000	98,614	-	215,000
0578317197	POLK CITY	FL		03/26/2018	3.000	158,137	-	315,000
0578317198	LOS ANGELES	CA		03/26/2018	4.000	263,321	-	409,000
0578317199	RALEIGH	NC		03/26/2018	3.000	69,346	-	125,000
0578317200	WINDERMERE	FL		03/26/2018	6.375	417,453	-	452,000
0578317201	TERRA BELLA	CA		03/26/2018	2.000	101,536	-	225,000

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
0578317202	MIAMI	FL		03/26/2018	8.375	41,175	-	222,000
0578317203	CHICAGO	IL		03/26/2018	3.515	61,782	-	152,000
0578317204	DETROIT	MI		03/26/2018	6.565	176,100	-	245,000
0578317205	FREMONT	MI		03/26/2018	7.250	53,772	-	145,000
0578317206	DULUTH	MN		03/26/2018	3.500	102,346	-	218,000
0578317207	CAMDEN	NJ		03/26/2018	6.375	48,295	-	99,000
0578317209	MARION	NC		03/26/2018	6.740	25,081	-	150,000
0578317210	GILBERT	AZ		03/26/2018	2.000	154,305	-	319,000
0578317211	MERRICK	NY		03/26/2018	3.375	215,394	-	410,000
0578317212	DORCHESTER	MA		03/26/2018	3.750	178,505	-	569,000
0578317213	STATEN ISLAND	NY		03/26/2018	4.000	145,141	-	675,000
0578317214	VACAVILLE	CA		03/26/2018	5.125	417,556	-	569,000
0578317215	SAN JOSE	CA		03/26/2018	4.000	582,090	-	1,125,000
0578317216	CANYON COUNTRY	CA		03/26/2018	3.375	494,690	-	879,900
0578317217	SAN JOSE	CA		03/26/2018	3.000	336,425	-	665,000
0578317221	NORTH CASTLE	NY		03/26/2018	3.500	347,144	-	487,000
0578317222	ENCINITAS	CA		03/26/2018	3.250	510,100	-	748,000
0578317223	NAPA	CA		03/26/2018	2.000	565,494	-	972,000
0578317224	RANCHO CUCAMONGA	CA		03/26/2018	2.625	455,892	-	660,000
0578317227	TAMPA	FL		03/26/2018	3.750	35,121	-	370,000
0578317228	KISSIMMEE	FL		03/26/2018	2.000	99,282	-	376,500
0578317230	SAN FRANCISCO	CA		03/26/2018	6.500	359,754	-	822,000
0578317231	YUCAIPA	CA		03/26/2018	6.875	292,038	-	670,000
0578317233	HENDERSON	NV		03/26/2018	4.625	265,575	-	389,900
0578317234	LITTLETON	CO		03/26/2018	3.625	137,053	-	365,000
0578317235	NORTH ATTLEBORO	MA		03/26/2018	2.500	144,502	-	285,000
0578317237	SANTA CLARITA	CA		03/26/2018	2.000	160,973	-	346,900
0578317240	SONOMA	CA		03/26/2018	2.000	255,707	-	530,000
0578317242	LYNN	MA		03/26/2018	2.000	158,042	-	304,000
0578317243	TRACY	CA		03/26/2018	2.000	169,310	-	384,000
0578317244	COMMERCE	MI		03/26/2018	2.000	228,043	-	384,000
0578317246	NILES	IL		03/26/2018	2.000	543,038	-	610,000
0578317249	LAUREL	MD		03/26/2018	4.000	202,482	-	317,000
0578317251	ATASCADERO	CA		03/26/2018	2.000	394,100	-	594,000
0578317252	KISSIMMEE	FL		03/26/2018	2.000	121,985	-	265,000
0578317258	CRYSTAL LAKE	IL		03/26/2018	5.000	89,208	-	155,000
0578317259	BRIDGEPORT	CT		03/26/2018	2.000	120,937	-	250,000
0578317260	NORTH PORT	FL		03/26/2018	2.000	184,361	-	370,000
0578317261	MYRTLE BEACH	SC		03/26/2018	5.125	438,458	-	600,000
0578317263	HAZEL CREST	IL		03/26/2018	2.000	41,662	-	129,000
0578317264	BETHEL	CT		03/26/2018	2.000	110,816	-	200,000
0578317268	HUNTINGTON BEACH	CA		03/26/2018	2.000	550,328	-	910,000
0578317269	WARWICK	RI		03/26/2018	4.000	132,211	-	185,000
0578317278	BRINNON	WA		03/26/2018	3.500	100,416	-	262,000
0578317280	COLEMAN	MI		03/26/2018	7.290	73,820	-	112,000
0578317281	BOCA RATON	FL		03/26/2018	5.000	25,951	-	97,900

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
0578317283	VIRGINIA BEACH	VA		03/26/2018	2.125	129,695	-	330,000
0578317289	OXON HILL	MD		03/26/2018	2.000	179,761	-	274,999
0578317295	HAYWARD	CA		03/26/2018	6.125	288,599	-	740,000
0578317296	DALLAS	TX		03/26/2018	5.875	55,405	-	104,500
0578317297	NAPA	CA		03/26/2018	2.000	97,045	-	373,775
0578317301	FORT MYERS	FL		03/26/2018	6.420	29,687	-	145,000
0578317302	RIALTO	CA		03/26/2018	5.125	84,621	-	385,000
0578317303	DESERT HOT SPRINGS	CA		03/26/2018	4.500	35,794	-	162,000
0578317306	EL DORADO HILLS	CA		03/26/2018	4.125	528,852	-	652,500
0578317307	REDWOOD CITY	CA		03/26/2018	4.000	1,585,010	-	1,975,000
0578317308	CAMPBELL	CA		03/26/2018	3.875	743,650	-	1,750,000
0578317315	SEATTLE	WA		03/26/2018	3.750	1,077,492	-	1,505,000
0578317317	SAN FRANCISCO	CA		03/26/2018	4.750	1,986,883	-	2,200,000
0578317319	PLEASANT HILL	CA		03/26/2018	4.500	730,320	-	830,000
Summary Line Adj - Residential						(6)	-	-
Summary Line Adj - Residential						358,845	-	-
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other				XXX	XXX	86,179,139	0	150,852,831
Mortgages in Good Standing - Commercial Mortgages - All Other								
0000520132	SAN LUIS POTOS?	MEX		03/09/2018	5.150	4,293,103	-	6,362,038
0000520133	TOLUCA	MEX		03/22/2018	4.750	11,313,867	-	18,887,925
0000702754	AUSTIN	TX		10/22/2015	3.370	-	98,809	9,777,522
0000702991	NEW YORK (MANHATTAN)	NY		01/05/2018	3.940	3,554,660	-	5,534,826
0000702993	LOS ANGELES	CA		01/03/2018	4.080	19,000,001	-	33,043,480
0000702995	SOUTH JORDAN	UT		03/01/2018	3.540	3,400,000	-	5,902,778
0000702996	SOUTH JORDAN	UT		03/01/2018	3.540	3,800,000	-	6,558,509
0000703003	NEW YORK (MANHATTAN)	NY		02/08/2018	3.880	53,000,001	-	93,195,008
0000703004	BOSTON	MA		02/22/2018	3.900	17,000,000	-	29,580,650
0000703005	CAMBRIDGE	MA		03/21/2018	3.500	37,400,000	-	62,333,333
0000703007	LOUISVILLE	CO		02/28/2018	3.940	3,304,000	-	5,118,513
0000703010	BOULDER	CO		03/01/2018	3.960	5,039,655	-	8,199,895
0000703014	LOS ANGELES	CA		02/06/2018	3.880	5,850,000	-	9,370,495
0000703015	HENDERSON	NV		02/05/2018	3.810	11,799,999	-	20,636,585
0000703029	WALNUT CREEK	CA		03/29/2018	4.180	45,000,000	-	76,000,676
0000703033	TEMPE	AZ		02/20/2018	4.040	23,800,000	-	36,615,384
0000703036	LONG BEACH	CA		03/15/2018	3.390	11,243,500	-	19,936,486
23317#AB2	HERNDON	VA		12/31/2009	7.780	-	(52)	35,217,162
Summary Line Adjustment - Commercial						(1)	-	-
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	258,798,785	98,757	482,271,265
0899999. Total - Mortgages in Good Standing				XXX	XXX	446,539,658	17,800,607	878,810,910
3399999. Total Mortgages				XXX	XXX	446,539,658	17,800,607	878,810,910

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																	
0000192556	Avoyelles	LA		07/31/2008	01/08/2018	119,246	-	-	-	-	0	-	119,246	119,246	-	-	0
0000195335	Madera	CA		02/08/2012	02/14/2018	4,260,363	-	9,637	-	-	9,637	-	4,270,000	4,270,000	-	-	0
0000198719	Madera	CA		03/06/2017	12/29/2017	7,223,215	-	12,785	-	-	12,785	-	7,236,000	7,236,000	-	-	0
0000702041	COSTA MESA	CA		11/26/2008	01/26/2018	43,369,928	-	-	-	-	0	-	43,369,928	43,369,928	-	-	0
0000702510	WASHINGTON	DC		02/05/2013	02/08/2018	45,380,606	-	(320,314)	-	-	(320,314)	-	45,000,000	45,000,000	-	-	0
Summary Line Adjustment								(119,653)	-	-	(119,653)	-	18	18	-	-	0
0000031490	MISSION VIEJO	CA		06/24/2016	02/20/2018	514,495	-	22,827	-	-	22,827	-	537,321	537,321	-	-	0
0000040493	COOKEVILLE	TN		03/24/2017	12/28/2017	135,292	-	6,821	-	-	6,821	-	142,113	142,113	-	-	0
0000055933	LAKEWOOD	CO		04/22/2016	12/13/2017	482,153	-	(3,457)	-	-	(3,457)	-	478,696	478,696	-	-	0
0000061721	TALLAHASSEE	FL		03/24/2017	12/26/2017	116,716	-	6,159	-	-	6,159	-	122,874	122,874	-	-	0
0000065733	LA HABRA HEIGHTS	CA		04/28/2016	12/23/2017	673,342	-	(4,803)	-	-	(4,803)	-	668,539	668,539	-	-	0
0000102854	FORESTVILLE	CA		11/23/2016	01/17/2018	239,687	-	4,103	-	-	4,103	-	243,791	243,791	-	-	0
0000123825	RUSKIN	FL		10/16/2015	12/09/2017	171,383	-	3,341	-	-	3,341	-	174,724	174,724	-	-	0
0000124924	MISSION VIEJO	CA		04/28/2016	01/22/2018	476,864	-	(5,876)	-	-	(5,876)	-	470,988	470,988	-	-	0
0000136964	RALEIGH	NC		12/09/2016	02/27/2018	146,240	-	(1,880)	-	-	(1,880)	-	144,360	144,360	-	-	0
0000137223	FONTANA	CA		12/09/2016	02/22/2018	322,396	-	(17,108)	-	-	(17,108)	-	305,289	305,289	-	-	0
0000137349	CHAMBERSBURG	PA		12/09/2016	12/23/2017	127,083	-	15	-	-	15	-	127,098	127,098	-	-	0
0000137512	BEAVER	OH		12/09/2016	01/12/2018	15,063	-	61	-	-	61	-	15,124	15,124	-	-	0
0000587968	DALLAS	TX		10/31/2016	12/01/2017	43,523	-	2,033	-	-	2,033	-	45,555	45,555	-	-	0
0000588985	WOODBRIDGE	VA		02/22/2017	02/08/2018	239,522	-	(8,473)	-	-	(8,473)	-	231,049	231,049	-	-	0
0000642316	MECCA	CA		06/24/2016	02/26/2018	131,954	-	(3,376)	-	-	(3,376)	-	128,578	128,578	-	-	0
0000925285	LAKE STEVENS	WA		06/24/2016	02/09/2018	405,381	-	4,228	-	-	4,228	-	409,609	409,609	-	-	0
0000941243	COTO DE CAZA	CA		05/29/2015	01/18/2018	339,915	-	55,129	-	-	55,129	-	395,043	395,043	-	-	0
0000943911	OCEANSIDE	CA		10/31/2016	02/14/2018	355,896	-	36,361	-	-	36,361	-	392,257	392,257	-	-	0
0001052818	HOUSTON	TX		05/29/2015	02/12/2018	62,566	-	(2,138)	-	-	(2,138)	-	60,428	60,428	-	-	0
0001054933	IDAHO FALLS	ID		05/29/2015	01/30/2018	14,224	-	(85)	-	-	(85)	-	14,139	14,139	-	-	0
0001055308	PORT CHARLOTTE	FL		05/29/2015	01/19/2018	95,667	-	949	-	-	949	-	96,616	96,616	-	-	0
0001056464	SAN JOSE	CA		09/22/2016	02/22/2018	573,373	-	(12)	-	-	(12)	-	573,361	573,361	-	-	0
0001066252	GREENSBORO	NC		09/22/2016	01/24/2018	73,133	-	2,710	-	-	2,710	-	75,842	75,842	-	-	0
0001066891	ENCINO	CA		08/31/2015	01/23/2018	387,186	-	37,212	-	-	37,212	-	424,398	424,398	-	-	0
0001081813	CUMBERLAND	VA		06/24/2016	01/24/2018	38,839	-	(3,216)	-	-	(3,216)	-	35,623	35,623	-	-	0
0001087866	BROOKLYN	NY		06/24/2016	12/29/2017	418,028	-	36,556	-	-	36,556	-	454,584	454,584	-	-	0
0001096834	SAN JOSE	CA		08/31/2015	01/31/2018	503,305	-	(978)	-	-	(978)	-	502,328	502,328	-	-	0
0001110777	DEKALB	IL		11/17/2016	12/11/2017	101,804	-	3,873	-	-	3,873	-	105,677	105,677	-	-	0
0001118012	STERLING HEIGHTS	MI		11/17/2016	12/14/2017	132,743	-	503	-	-	503	-	133,246	133,246	-	-	0
0001207752	NORTH PORT	FL		06/24/2016	01/24/2018	99,363	-	6,595	-	-	6,595	-	105,958	105,958	-	-	0
0001207782	AVENTURA	FL		06/24/2016	01/12/2018	182,518	-	(8,055)	-	-	(8,055)	-	174,463	174,463	-	-	0
0001219181	SAN DIMAS	CA		10/01/2015	12/28/2017	662,033	-	33,272	-	-	33,272	-	695,305	695,305	-	-	0
0001225218	DES MOINES	IA		11/17/2016	02/02/2018	53,452	-	23,346	-	-	23,346	-	76,798	76,798	-	-	0
0001236967	MIAMI	FL		07/29/2016	12/29/2017	124,375	-	1,088	-	-	1,088	-	125,463	125,463	-	-	0
0001369151	WOOD DALE	IL		07/19/2016	12/13/2017	189,809	-	3,073	-	-	3,073	-	192,881	192,881	-	-	0

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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
0001369155	MAUMEE	OH		07/08/2016	12/18/2017	78,282	-	(1,374)	-	-	(1,374)	-	76,907	76,907	-	-	0
0001369165	WOOSTER	OH		07/11/2016	02/19/2018	86,870	-	(1,752)	-	-	(1,752)	-	85,118	85,118	-	-	0
0001369230	LOCKPORT	NY		07/19/2016	01/22/2018	3,896	-	16	-	-	16	-	3,912	3,912	-	-	0
0001369616	PINE BUSH	NY		07/19/2016	12/05/2017	136,555	-	10,281	-	-	10,281	-	146,836	146,836	-	-	0
0001369827	SHREWSBURY	MA		08/14/2017	01/22/2018	415,687	-	8,655	-	-	8,655	-	424,342	424,342	-	-	0
0001369977	MADISON HEIGHTS	MI		12/01/2016	01/31/2018	73,453	-	(9)	-	-	(9)	-	73,444	73,444	-	-	0
0001369996	LAKEWOOD	CO		07/19/2016	02/28/2018	137,663	-	5,724	-	-	5,724	-	143,387	143,387	-	-	0
0001370800	HATBORO	PA		07/19/2016	02/06/2018	173,874	-	(3,937)	-	-	(3,937)	-	169,938	169,938	-	-	0
0001603686	HOUSTON	TX		03/10/2017	12/21/2017	738,235	-	(7,368)	-	-	(7,368)	-	730,867	730,867	-	-	0
0004001166	SOUTHWEST RANCHES	FL		10/16/2015	12/18/2017	289,311	-	(2,303)	-	-	(2,303)	-	287,007	287,007	-	-	0
0004004364	SAN PEDRO	CA		10/16/2015	12/01/2017	296,293	-	6,423	-	-	6,423	-	302,716	302,716	-	-	0
0008135360	DORAL	FL		10/30/2015	12/28/2017	264,160	-	(18,708)	-	-	(18,708)	-	245,451	245,451	-	-	0
0008717985	LARGO	FL		02/17/2017	12/28/2017	33,993	-	(265)	-	-	(265)	-	33,728	33,728	-	-	0
0008843492	BRONX	NY		02/17/2017	02/06/2018	211,808	-	9,220	-	-	9,220	-	221,028	221,028	-	-	0
0009901759	NASHVILLE	TN		03/24/2016	01/03/2018	10,336	-	137	-	-	137	-	10,473	10,473	-	-	0
0009904988	VERO BEACH	FL		12/15/2015	02/12/2018	4,881	-	-	-	-	0	-	4,881	4,881	-	-	0
0013454509	WACO	TX		02/17/2017	01/09/2018	96,844	-	(8,396)	-	-	(8,396)	-	88,447	88,447	-	-	0
0014998629	CAPITAL HGTS	MD		02/17/2017	02/28/2018	127,765	-	(2,420)	-	-	(2,420)	-	125,345	125,345	-	-	0
0017327495	BROOKLYN	NY		02/17/2017	01/08/2018	220,398	-	(16,650)	-	-	(16,650)	-	203,748	203,748	-	-	0
0020817920	CHICAGO	IL		04/28/2017	02/28/2018	94,126	-	(4,787)	-	-	(4,787)	-	89,339	89,339	-	-	0
0020818340	BROOKLYN	NY		04/28/2017	02/13/2018	164,194	-	(2,741)	-	-	(2,741)	-	161,452	161,452	-	-	0
0020818449	BURKE	VA		04/28/2017	02/28/2018	307,386	-	(16,300)	-	-	(16,300)	-	291,087	291,087	-	-	0
0021005335	JACKSONVILLE	FL		05/26/2017	02/20/2018	102,568	-	5,740	-	-	5,740	-	108,308	108,308	-	-	0
0021005855	BURIEN	WA		05/26/2017	01/03/2018	206,066	-	5,005	-	-	5,005	-	211,070	211,070	-	-	0
0021013628	SACRAMENTO	CA		05/26/2017	01/31/2018	245,924	-	8,513	-	-	8,513	-	254,437	254,437	-	-	0
0021015789	GLENDALE	AZ		05/26/2017	02/28/2018	179,521	-	1,598	-	-	1,598	-	181,118	181,118	-	-	0
0023829955	PORT READING	NJ		04/29/2016	12/12/2017	153,396	-	(7,766)	-	-	(7,766)	-	145,631	145,631	-	-	0
0061676603	SALINAS	CA		09/21/2016	02/03/2018	170,322	-	(3,542)	-	-	(3,542)	-	166,780	166,780	-	-	0
0082775974	EL GRANADA	CA		11/17/2016	01/31/2018	735,368	-	(8,824)	-	-	(8,824)	-	726,544	726,544	-	-	0
0082776154	LOS ANGELES	CA		11/17/2016	01/10/2018	838,368	-	(13,749)	-	-	(13,749)	-	824,619	824,619	-	-	0
0082777301	WOODINVILLE	WA		11/17/2016	12/06/2017	895,845	-	(11,019)	-	-	(11,019)	-	884,826	884,826	-	-	0
0100044592	LOS ANGELES	CA		04/22/2016	12/30/2017	885,960	-	(21,166)	-	-	(21,166)	-	864,794	864,794	-	-	0
0100049975	CENTRAL POINT	OR		04/22/2016	02/21/2018	180,506	-	(1,892)	-	-	(1,892)	-	178,613	178,613	-	-	0
0101118308	PASADENA	CA		10/14/2016	12/27/2017	950,758	-	7,642	-	-	7,642	-	958,400	958,400	-	-	0
0101118343	SCOTTSDALE	AZ		10/14/2016	02/28/2018	280,000	-	(14,171)	-	-	(14,171)	-	265,830	265,830	-	-	0
0223506963	FORT LAUDERDALE	FL		02/24/2016	12/05/2017	465,811	-	(16,800)	-	-	(16,800)	-	449,011	449,011	-	-	0
0223510322	SOUTH PASADENA	CA		02/24/2016	03/12/2018	10,626	-	-	-	-	0	-	10,626	10,626	-	-	0
0225065586	NEW BERN	NC		09/16/2015	01/25/2018	406,649	-	(26,877)	-	-	(26,877)	-	379,771	379,771	-	-	0
0225092855	ASTORIA	NY		02/24/2016	12/09/2017	12,571	-	(10)	-	-	(10)	-	12,561	12,561	-	-	0
0225732416	SANTA ANA	CA		09/16/2015	12/28/2017	200,399	-	92	-	-	92	-	200,490	200,490	-	-	0
0227234530	LANCASTER	CA		02/24/2016	12/28/2017	149,840	-	1,272	-	-	1,272	-	151,112	151,112	-	-	0
0227289952	NEW SMYRNA BEACH	FL		02/24/2016	02/28/2018	169,794	-	7,601	-	-	7,601	-	177,395	177,395	-	-	0

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	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
0227290245	KEY LARGO	FL		09/16/2015	02/07/2018	271,211	-	3,891	-	-	3,891	-	275,102	275,102	-	-	0
0227290323	FULLERTON	CA		09/16/2015	12/14/2017	248,551	-	1,091	-	-	1,091	-	249,642	249,642	-	-	0
0227315389	SALT LAKE CITY	UT		07/30/2015	02/21/2018	85,460	-	(1,910)	-	-	(1,910)	-	83,549	83,549	-	-	0
0227315468	CHATTAROY	WA		07/30/2015	12/04/2017	109,011	-	748	-	-	748	-	109,759	109,759	-	-	0
0227316157	TWO HARBORS	MN		07/30/2015	12/29/2017	106,878	-	219	-	-	219	-	107,097	107,097	-	-	0
0227316208	GLENDALE	AZ		07/30/2015	01/10/2018	38,617	-	(206)	-	-	(206)	-	38,411	38,411	-	-	0
0227316258	FORT MYERS	FL		07/30/2015	02/28/2018	44,380	-	(2,095)	-	-	(2,095)	-	42,285	42,285	-	-	0
0227316317	PHOENIXVILLE	PA		07/30/2015	01/08/2018	130,919	-	(1,992)	-	-	(1,992)	-	128,928	128,928	-	-	0
0227316334	FORT MYERS BEACH	FL		07/30/2015	12/06/2017	17,233	-	(3)	-	-	(3)	-	17,230	17,230	-	-	0
0227316598	BALTIMORE	MD		07/30/2015	12/13/2017	15,385	-	109	-	-	109	-	15,494	15,494	-	-	0
0227316789	HOLBROOK	NY		07/30/2015	02/12/2018	113,645	-	(260)	-	-	(260)	-	113,385	113,385	-	-	0
0228822703	AMAGANSETT	NY		12/21/2017	01/22/2018	459,598	-	(26,821)	-	-	(26,821)	-	432,777	432,777	-	-	0
0228827565	WEST MONROE	LA		12/21/2017	12/06/2017	54,912	-	(1,107)	-	-	(1,107)	-	53,805	53,805	-	-	0
0229136334	SUMTER	SC		12/21/2017	12/14/2017	168,797	-	(10,782)	-	-	(10,782)	-	158,015	158,015	-	-	0
0229384464	QUEEN CREEK	AZ		12/21/2017	12/21/2017	205,705	-	7,228	-	-	7,228	-	212,933	212,933	-	-	0
0406067734	DALLAS	TX		04/13/2017	02/13/2018	659,936	-	(11,803)	-	-	(11,803)	-	648,133	648,133	-	-	0
0415273466	BRISTOL	PA		06/23/2015	02/05/2018	19,484	-	(305)	-	-	(305)	-	19,179	19,179	-	-	0
0415276845	TEMPE	AZ		03/08/2017	12/18/2017	170,658	-	(7,304)	-	-	(7,304)	-	163,353	163,353	-	-	0
0415276846	PHOENIX	AZ		03/08/2017	12/22/2017	555,540	-	12,409	-	-	12,409	-	567,949	567,949	-	-	0
0415940200	SAN DIEGO	CA		03/08/2017	12/08/2017	217,194	-	(14,444)	-	-	(14,444)	-	202,750	202,750	-	-	0
0417139228	MATHER	CA		03/08/2017	01/30/2018	307,598	-	(2,959)	-	-	(2,959)	-	304,639	304,639	-	-	0
0417331043	WHEATON	IL		07/31/2015	02/08/2018	282,555	-	7,555	-	-	7,555	-	290,110	290,110	-	-	0
0417335173	GRANITE BAY	CA		08/19/2015	12/04/2017	219,815	-	13,418	-	-	13,418	-	233,233	233,233	-	-	0
0417335660	LOS ANGELES	CA		08/19/2015	12/13/2017	329,437	-	16,225	-	-	16,225	-	345,662	345,662	-	-	0
0417335848	SAN DIEGO	CA		08/19/2015	12/19/2017	313,967	-	12,961	-	-	12,961	-	326,928	326,928	-	-	0
0417337608	PORTOLA	CA		08/19/2015	01/24/2018	20,605	-	(531)	-	-	(531)	-	20,074	20,074	-	-	0
0417412859	NAPLES	FL		10/26/2015	01/16/2018	85,638	-	4,103	-	-	4,103	-	89,741	89,741	-	-	0
0417412899	BELVIDERE	IL		10/26/2015	02/14/2018	28,835	-	1,006	-	-	1,006	-	29,841	29,841	-	-	0
0417412925	WOODRIDGE	IL		10/26/2015	12/22/2017	26,612	-	862	-	-	862	-	27,473	27,473	-	-	0
0417413021	SCOTTSDALE	AZ		10/26/2015	12/13/2017	145,516	-	27,427	-	-	27,427	-	172,942	172,942	-	-	0
0417948997	LEHIGH ACRES	FL		10/04/2016	12/12/2017	180,786	-	3,977	-	-	3,977	-	184,764	184,764	-	-	0
0417949159	PALM BAY	FL		10/04/2016	01/02/2018	149,766	-	12,948	-	-	12,948	-	162,714	162,714	-	-	0
0417949744	ALEXANDRIA	VA		10/04/2016	01/19/2018	192,773	-	2,370	-	-	2,370	-	195,143	195,143	-	-	0
0417949766	NORWALK	CA		10/04/2016	02/16/2018	261,936	-	11,872	-	-	11,872	-	273,808	273,808	-	-	0
0417962601	PITTSBURGH	PA		03/08/2017	01/29/2018	207,308	-	(13,247)	-	-	(13,247)	-	194,061	194,061	-	-	0
0568483130	WINNETKA	IL		12/11/2015	12/11/2017	406,444	-	10,232	-	-	10,232	-	416,676	416,676	-	-	0
0597001847	MINNEAPOLIS	MN		01/13/2017	01/24/2018	264,970	-	(5,781)	-	-	(5,781)	-	259,189	259,189	-	-	0
0597001984	MYERSTOWN	PA		01/13/2017	12/04/2017	431	-	-	-	-	0	-	431	431	-	-	0
0597003291	CORAL GABLES	FL		01/13/2017	02/23/2018	626,588	-	1,599	-	-	1,599	-	628,187	628,187	-	-	0
0983956318	DALLAS	NC		08/02/2016	12/05/2017	58,400	-	558	-	-	558	-	58,957	58,957	-	-	0
0984145143	DAVIE	FL		08/02/2016	02/26/2018	83,841	-	7,394	-	-	7,394	-	91,235	91,235	-	-	0

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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
0223510583	BOCA RATON	FL		02/24/2016	01/31/2018	8,726	-	(7)	-	-	(7)	-	8,718	8,718			0
Summary Line Adjustment - R							-	2	-	-	2	-	3	3	-	-	0
0199999. Total - Mortgages Closed by Repayment						128,104,644	0	(263,007)	0	0	(263,007)	0	127,901,004	127,901,004	0	0	0
Mortgages With Partial Repayments																	
Scheduled Repayments - AG						-	-	-	-	-	0	-	35,575,317	35,335,417	(239,900)	-	(239,900)
Scheduled Repayments - Res						-	-	-	-	-	0	-	8,782,200	8,782,200	-	-	0
0299999. Total - Mortgages With Partial Repayments						0	0	0	0	0	0	0	44,357,517	44,117,617	(239,900)	0	(239,900)
Mortgages Disposed																	
0000702609	NEW YORK CITY	NY		05/12/2014	03/01/2018	8,850,000	-	-	-	-	0	-	8,850,000	7,965,000	-	(885,000)	(885,000)
0399999. Total - Mortgages Disposed						8,850,000	0	0	0	0	0	0	8,850,000	7,965,000	0	(885,000)	(885,000)
0599999. Total Mortgages						136,954,644	0	(263,007)	0	0	(263,007)	0	181,108,521	179,983,621	(239,900)	(885,000)	(1,124,900)

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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Accomplice Fund I, L.P.	Cambridge	MA	Accomplice		03/10/2015	1		300,498		415,474	2.350
	Accomplice Fund II, L.P.	Cambridge	DE	Atlas Ventures		01/08/2018	1	803,839			7,196,161	4.000
	Advent International GPE VII-B, L.P.	Wilmington	DE	Advent		08/20/2012	3		30,000		144,000	0.070
	AEA Mezzanine Fund III LP	New York	NY	AEA		03/15/2013	2		590,188		813,122	1.250
	AEA Mezzanine Fund IV LP	New York	NY	AEA		02/28/2018	2				30,000,000	5.000
	Affinity Asia Pacific Fund IV (NO.2) L.P.	Singapore	SGP	Affinity Asia Pacific		03/20/2013	3		1,155,522		5,823,394	0.950
	AH Parallel Fund IV, L.P.	Menlo Park	CA	Andreessen Horowitz		05/08/2014	1		110,000		366,666	0.640
	AH Parallel Fund V, L.P.	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1		42,000		1,162,000	0.280
	AH Parallel Fund V-Q, L.P.	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1		16,667		461,111	0.590
	American Industrial Partners Capital Fund V, L.P.	New York	NY	AIP		12/19/2011	3		65,803		308,500	1.930
	American Securities Partners VII, L.P.	New York	NY	American Securities		12/10/2014	3		127,276		12,774,031	0.480
	American Securities Partners VIII, L.P.	New York	NY	American Securities		02/13/2018	3				25,000,000	0.330
	Arlington Capital Partners III, L.P.	Chevy Chase	MD	Arlington		02/02/2010	3		17,643		438,012	4.080
	Arlington Capital Partners IV, L.P.	Chevy Chase	MD	Arlington		07/28/2016	3		679,763		8,868,068	2.140
	Arsenal Capital Partners Fund IV LP	New York	NY	Arsenal		09/03/2015	3		916,088		5,269,664	0.650
	Audax Mezzanine Fund II, L.P.	New York	NY	Audax		06/17/2005	2		6,393		161,777	3.550
	Audax Mezzanine Fund III, L.P.	New York	NY	Audax		12/10/2009	2		142,416		1,927,782	2.100
	Battery Ventures XII Side Fund, L.P.	Boston	MA	Battery		01/16/2018	1	55,000			5,445,000	1.170
	Battery Ventures XII, L.P.	Boston	MA	Battery		01/16/2018	1	142,500			9,357,500	1.220
	Bayview Opportunity Domestic V, L.P.	New York	NY	Bayview Asset Management		02/01/2017			1,827,704		21,332,045	0.890
	BDCM Opportunity Fund III, L.P.	Greenwich	CT	Black Diamond Capital Management		11/06/2009			294,587		443,849	1.870
	BDCM Opportunity Fund IV, L.P.	Greenwich	CT	Black Diamond Capital Management		02/04/2015			620,057		1,617,782	0.320
	BE VI LP	London	GBR	Bridgepoint		01/26/2018	3				19,677,600	0.290
	Behrman Capital IV, L.P.	New York	NY	Behrman		06/29/2007	3		143,638		674,710	10.080
	Blackstone Capital Partners VI L.P.	New York	NY	Blackstone		07/29/2008	3		283,143		7,206,021	0.310
	Blackstone Capital Partners VII L.P.	New York	NY	Blackstone		04/07/2015	3		761,650		13,898,174	0.100
	Blum Strategic Partners II, L.P.	San Francisco	CA	Blum		05/04/2001	3		3,761			0.280
	Brentwood Associates Private Equity IV, L.P.	Los Angeles	CA	Brentwood		08/17/2006	3		47,686		169,831	2.270
	Bridgepoint Europe V 'B1' LP	London	GBR	Bridgepoint		09/03/2014	3		743,156		1,851,084	0.130
	Capital International Private Equity Fund V, L.P.	Los Angeles	CA	Capital International		06/19/2007	3		31,146		6,581,798	1.890
	Capital International Private Equity Fund VI, L.P.	Los Angeles	CA	Capital International		03/24/2011	3		594,850		3,258,122	0.690
	Carlyle Global Partners, L.P.	Washington	DC	Carlyle		09/01/2016	3		(551,751)		15,187,256	3.300
	Carlyle Partners VI, L.P.	Washington	DC	Carlyle		02/19/2013	3		(2,181)		93,587	5.800
	CCMP Capital Investors III, L.P.	New York	NY	CCMP Capital Investors		07/02/2014	3		66,020		2,238,676	0.290
	CHAMP IV Trust B	Sydney	AUS	Champ		07/24/2015	3		(398,034)		2,189,611	1.770
	Charles River Partnership XV, LP	Menlo Park	CA	Charles River		02/15/2012	1		75,000		587,500	1.120
	ChrysCapital VII, LLC	Mumbai	IND	ChrysCapital		06/10/2016	3		600,000		9,300,000	2.400
	CIP Capital Fund II, L.P.	New York	NY	CIP		02/04/2016	3		1,312,739		6,067,094	2.380
	Clearlake Capital Partners V, L.P.	Los Angeles	CA	Clearlake Capital		10/13/2017		400,163	1,666,953		12,232,884	0.570
	Cortec Group Fund V, L.P.	New York	NY	Cortec		12/15/2010	3		533,371		202,814	2.080
	Court Square Capital Partners III, L.P.	New York	NY	Court Square		12/27/2011	3		36,666		4,471,279	0.940
	CRV XVII, L.P.	Cambridge	MA	Charles River		07/11/2017	1	387,500			4,612,500	1.500
	CVC Capital Partners Asia Pacific III L.P.	George Town, Grand Cayman	CYM	CVC		01/17/2008	3		(33,169)		4,716,142	0.670

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 Capital Partners Asia Pacific IV L.P.	George Town, Grand Cayman	CYM.	CVC		05/13/2014	3		(92,999)		7,065,183	0.380
	CVC Capital Partners VI (A) L.P.	London	GBR.	CVC		06/28/2013	3		(30,209)		1,276,273	0.070
	Denham Oil & Gas Fund LP	Boston	MA	Denham		04/28/2017			1,781,325		11,908,207	2.150
	EnCap Energy Capital Fund X, L.P.	Houston	TX	EnCap		02/05/2015			1,172,730		6,345,877	0.280
	EnCap Energy Capital Fund XI, L.P.	Houston	TX	EnCap		12/12/2016			878,083		23,232,582	0.390
	EnCap Energy Capital IX	Houston	TX	EnCap		01/04/2013			87,542		1,389,781	0.220
	Equistone Partners Europe Fund V L.P.	London	GBR.	Equistone		01/22/2015	3		545,859		1,586,957	0.420
	FFL Capital Partners IV, L.P.	San Francisco	CA	Friedman Fleischer & Lowe		12/03/2013	3		531,617		7,098,410	1.790
	Fifth Cinven Fund (No. 1) Limited Partnership	London	GBR.	Cinven		11/15/2011	3		125,663		357,203	0.120
	FountainVest China Capital Partners Fund III, L.P.	Shanghai	CHN.	FountainVest		06/30/2016	3		878,847		5,878,321	0.490
	FountainVest China Growth Capital Fund II, L.P.	Shanghai	CHN.	FountainVest		12/27/2012	3		333,562		1,912,417	1.130
	Francisco Partners Agility, L.P.	San Francisco	CA	Francisco Partners Management		09/08/2016	3		862,500		6,056,250	1.620
	Francisco Partners IV, L.P.	San Francisco	CA	Francisco Partners Management		12/08/2014	3		1,550,000		255,000	0.500
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Friedman Fleischer & Lowe		12/06/2007	3		59,855		1,034,341	1.550
	Global Infrastructure Partners II-A, L.P.	New York	NY	Global Infrastructure		09/15/2011			168,640		1,661,071	0.250
	Global Infrastructure Partners, L.P.	New York	NY	Global Infrastructure		10/10/2007			20,021		1,221,629	0.430
	Great Hill Equity Partners V, L.P.	Boston	MA	Great Hill Partners		06/18/2014	1		546,000		422,500	1.080
	Green Equity Investors VI, L.P.	Los Angeles	CA	Leonard Green		10/18/2011	3		63,237		3,025,918	0.450
	Green Equity Investors VII, L.P.	Los Angeles	CA	Leonard Green		02/16/2016	3		270,103		4,868,410	0.160
	GS Mezzanine Partners V, L.P.	New York	NY	Goldman Sachs		09/26/2007	2		7,984		3,533,391	0.900
	GSO Capital Opportunities Fund II L.P.	New York	NY	Blackstone		05/09/2011	2		119,344		9,614,204	0.750
	GSO Capital Opportunities Fund III LP	New York	NY	Blackstone		04/26/2016			38,996		14,977,282	0.310
	Harvest Partners VI, L.P.	New York	NY	Harvest		10/05/2011	3		67,901		1,027,840	1.230
	Hg Saturn L.P.	London	GBR.	Hg		03/07/2018	3				21,042,000	1.500
	Hony Capital Fund V, L.P.	Beijing	CHN.	Hony Capital		10/19/2011	3		588,285		742,009	0.590
	ICG North American Private Debt Fund LP	New York	NY	Intermediate Capital Group plc		08/22/2014	2		(613,168)		9,101,739	2.680
	Industrial Growth Partners IV, L.P.	San Francisco	CA	Industrial Growth		05/17/2011	3		479,406		1,704,440	1.860
	Industrial Growth Partners V, L.P.	San Francisco	CA	Industrial Growth		04/08/2016	3		438,989		10,619,782	1.760
	Kleiner Perkins Caufield & Byers XVII, LLC	New York	NY	Kleiner Perkins Caufield & Byers		06/13/2016	1		120,000		2,205,000	0.680
	Kohlberg Investors VIII, L.P.	Mount Kisco	NY	Kohlberg		07/25/2016	3		11,438		8,190,824	0.300
	KPCB Digital Growth Fund III, LLC	New York	NY	Kleiner Perkins Caufield & Byers		06/13/2016	1		850,000		6,900,000	1.010
	Lightspeed Venture Partners Select III, L.P.	Menlo Park	CA	Lightspeed		03/22/2018	1				6,500,000	1.430
	Lightspeed Venture Partners XII, L.P.	Menlo Park	CA	Lightspeed		03/22/2018	1				4,500,000	0.840
	Linzor Capital Partners II, L.P.	Santiago	CHL	Linzor		07/23/2010	3		71,022		1,392,291	4.470
	Linzor Capital Partners III, L.P.	Santiago	CHL	Linzor		02/26/2015	3		26,291		3,650,243	1.020
	Maranon Mezzanine Fund II, L.P.	Chicago	IL	Maranon		04/30/2013	2		518,815		1,366,563	3.680
	Mid Europa Fund IV LP	London	GBR.	Mid Europa Partners LLP		04/07/2014	3		755,169		1,562,354	0.590
	Nautic Partners VII, L.P.	Providence	RI	Nautic		10/15/2014	3		24,069		867,055	0.760
	Navis Asia Fund VII, L.P.	Kuala Lumpur	MYS.	Navis Capital Partners		09/17/2014	3		587,915		6,089,999	1.340
	New Enterprise Associates 16, L.P.	Menlo Park	CA	New Enterprise Associates		04/05/2017	1		525,000		8,275,000	0.300
	Oak Hill Capital Partners III, L.P.	Fort Worth	TX	Oak Hill		11/02/2007	3		6,834		426,379	0.250
	Odyssey Investment Partners Fund V, LP	New York	NY	Odyssey Investment Partners		06/24/2014	3		54,756		3,914,499	0.480
	PA Direct Credit Opportunities Fund II, LP	Darien	CT	Portfolio Advisors		10/04/2016	2		45,469		10,373,196	2.110
	PAI Europe VI-1	Paris	FRA	PAI		07/24/2013	3		458,925		8,597,944	0.630

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
	Patria-Brazilian Private Equity Fund IV, L.P.	Sao Paulo	BRA.	Patria		07/26/2011	3		76,927		2,077,553	0.750
	Patria-Brazilian Private Equity Fund V, L.P.	Sao Paulo	BRA.	Patria		05/19/2014	3		677,939		20,138,588	1.350
	PIMCO BRAVO Fund II, L.P.	Newport Beach	CA	Pacific Investment Management Company		04/16/2013			(535,779)		1,872,215	0.090
	Polish Enterprise Fund VII L.P.	Warsaw	POL	Enterprise Investors		05/17/2012	3		69,720		268,592	0.270
	Primavera Capital Fund II L.P.	Hong Kong	CHN.	Primavera Capital Group		10/14/2014	3		978,459		2,084,259	1.270
	Primavera Capital Fund III L.P.	Hong Kong	CHN.	Primavera		02/14/2018	3				15,000,000	0.540
	Providence Equity Partners IV L.P.	Providence	RI	Providence		09/22/2000	3		11		160,549	0.060
	Public Pension Capital, LLC	New York	NY	Public Pension Capital Management		07/10/2014	3		92,866		2,906,675	1.200
	Quantum Energy Partners VII Co-Investment Fund, L.P.	Houston	TX	Quantum		09/01/2017			116,282		1,531,304	0.400
	Quantum Energy Partners VII, L.P.	Houston	TX	Quantum		09/01/2017			680,882		10,269,662	0.700
	Redpoint Omega II, L.P.	Menlo Park	CA	Redpoint		10/18/2011	1		593,629		282,761	1.120
	Riverstone Global Energy and Power Fund V, L.P.	New York	NY	Riverstone		01/12/2012			1,825,022		4,802,329	0.350
	Riverstone/Carlyle Global Energy and Power Fund IV, L.P.	New York	NY	Riverstone		05/02/2008			174,136		1,657,341	0.640
	Sigma Prime Partners IX, L.P.	Boston	MA	Sigma Prime		05/30/2011	1		147,030		1,285,442	6.710
	Silver Lake Partners III, L.P.	Menlo Park	CA	Silver Lake		02/28/2007	3		10,632		2,428,637	0.210
	Southern Cross Latin America Private Equity Fund IV, L.P.	Toronto	CAN.	Southern Cross		05/14/2010	3		466,350		847,700	1.200
	The Baring Asia Private Equity Fund VI, L.P.1	Hong Kong	CHN.	Baring		07/25/2014	3		65,710		1,815,331	0.240
	The Resolute Fund II, L.P.	New York	NY	The Jordan Company		05/31/2007	3		20,520		1,248,260	0.380
	The Resolute Fund III, L.P.	New York	NY	The Jordan Company		01/17/2014	3		1,742,911		1,847,965	0.360
	The Resolute Fund IV, L.P.	New York	NY	The Jordan Company		03/05/2018	3				25,000,000	0.780
	The Veritas Capital Fund V, L.P.	New York	NY	Veritas		06/23/2014	3		8,438		431,576	0.500
	The Veritas Capital Fund VI, L.P.	New York	NY	Veritas		12/08/2016	3		51,781		11,345,891	0.340
	Tower Square Capital Partners III, L.P.	Springfield	MA	Babson Capital Management		09/29/2008	2		65,165		349,254	1.200
	TowerBrook Investors III, L.P.	London	GBR.	Towerbrook		03/27/2008	3		79,674		8,822,175	1.870
	TowerBrook Investors IV (Onshore), L.P.	George Town, Grand Cayman	CYM.	Towerbrook		02/05/2013	3		607,082		7,805,391	0.550
	TPG Asia VI, L.P.	Fort Worth	TX	TPG - Asia		02/01/2013	3		145,407		2,891,791	0.420
	Trident V, L.P.	Greenwich	CT	Stone Point Capital		02/26/2010	3		46,081		711,171	0.720
	Trivest Fund V, L.P.	Coral Gables	FL	Trivest		09/17/2012	3		345,817		318,488	0.470
	WIN 7, L.P.	New York	NY	Blackstone		03/30/2007	3		9,641		844,629	21.600
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								1,789,002	36,355,398	0	619,358,514	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
	Brighthouse Renewables Holding, LLC	New York	NY	Brighthouse Financial		02/05/2010			1,700,950			100.000
	Euro TI Investments LLC	Hartford	CT	Citicorp Life Investments LLC		12/01/2004			2,944			100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated								0	1,703,894	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	p000655 Macfarlane Urban Real Estate Fund II, LP	San Francisco	CA	MACFARLANE URBAN REAL ESTATE FUND MANAGEMENT		06/30/2007			(193,000)			3.300
	p000904 Carlyle Europe RE Prtnrs III - 14000	Washington	DC	CEREI III GP LLC		10/09/2007			26,265		302,666	0.446
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	(166,735)	0	302,666	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	p000861 Entity 94330 Brighthouse Connecticut Properties Ventures LLC	Wilmington	DE	Brighthouse Insurance Company		04/16/2007			28,368			100.000
	p001149 MetLife Core Property Fund, LP - MLUS	Morristown	NJ	MetLife Core Property Fund GP LLC		11/01/2013			6,294,740			8.980
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								0	6,323,108	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Affiliated												
	p001156 MetLife Commercial Mortgage Income Fund, LP	Morristown	NJ	MetLife Investment Advisors, LLC		10/02/2015			9,270,014		8,098,812	11.140

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
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Affiliated								0	9,270,014	0	8,098,812	XXX
4499999. Subtotal - Unaffiliated								1,789,002	36,188,663	0	619,661,180	XXX
4599999. Subtotal - Affiliated								0	17,297,016	0	8,098,812	XXX
4699999. Totals								1,789,002	53,485,679	0	627,759,992	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																			
	0000510113 Lone Star IV US and Bermuda - Project Churchill	VARIOUS	GBR	Revolving Lines of Credit	01/27/2016	03/31/2018	1,513,852					0		1,513,852	1,479,077	(34,774)		(34,774)	
	0000702783 Hillcrest Community	CLARKS GROVE	MN.	Revolving Lines of Credit	01/29/2016	03/31/2018	2,364					0		2,364	2,364			0	
	0000702808 Oak Hill	TAUNTON	MA.	Revolving Lines of Credit	04/13/2016	03/31/2018	7,300					0		7,300	7,300			0	
	0000702860 Colonial Estates	TAUNTON	MA.	Revolving Lines of Credit	09/27/2016	03/31/2018	16,275					0		16,275	16,275			0	
	0000702917 Town & Country Estates Cooperative Corpo	PLYMOUTH	MA.	Revolving Lines of Credit	04/28/2017	03/31/2018	8,631					0		8,631	8,631			0	
	0000702924 Park Place MHC	PEABODY	MA.	Revolving Lines of Credit	05/25/2017	03/31/2018	3,308					0		3,308	3,308			0	
	0000702982 Zumbro Ridge Estates	ROCHESTER	MN.	Revolving Lines of Credit	11/20/2017	03/31/2018	3,040					0		3,040	3,040			0	
0999999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Char. of Mortgage Loans-Unaffiliated							1,554,770	0	0	0	0	0	0	1,554,770	1,519,995	(34,774)	0	(34,774)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Advent Latin American Private Equity Fund IV-E Limited Partnership	Boston	MA.	Normal distributions and/or adjustments	01/01/2007	03/31/2018	1,610,001					0		1,610,001	1,610,001			0	
	AEA Mezzanine Fund III LP	New York	NY.	Normal distributions and/or adjustments	03/15/2013	03/31/2018	79,737					0		79,737	79,737			0	
	Audax Mezzanine Fund II, L.P.	New York	NY.	Normal distributions and/or adjustments	06/17/2005	03/31/2018	280,434					0		280,434	280,434			0	
	Audax Mezzanine Fund III, L.P.	New York	NY.	Normal distributions and/or adjustments	12/10/2009	03/31/2018	902,572					0		902,572	902,572			0	
	Avenue Special Situations Fund V, L.P.	New York	NY.	Liquidated	11/14/2007	03/19/2018	4	(258,201)				(258,201)		(258,197)	(258,197)			0	258,197
	BC European Capital IX-1 LP	St. Peter Port, Guernsey	GBR	Normal distributions and/or adjustments	11/23/2010	03/31/2018	(27,954)					0		(27,954)	(27,954)			0	
	Blackstone Capital Partners IV L.P.	New York	NY.	Normal distributions and/or adjustments	12/21/2001	03/31/2018	61,979					0		61,979	61,979			0	
	Blackstone Capital Partners VII L.P.	New York	NY.	Normal distributions and/or adjustments	04/07/2015	03/31/2018	13,957					0		13,957	13,957			0	
	Blackstone Strategic Alliance Fund II L.P.	New York	NY.	Normal distributions and/or adjustments	11/23/2010	03/31/2018	589,724					0		589,724	589,724			0	
	Blum Strategic Partners II, L.P.	San Francisco	CA.	Liquidated	05/04/2001	03/14/2018	11,758	5,294				5,294		17,052	17,052			0	9,257
	Brentwood Associates Private Equity IV, L.P.	Los Angeles	CA.	Normal distributions and/or adjustments	08/17/2006	03/31/2018	44,137					0		44,137	44,137			0	
	Capital International Private Equity Fund VI, L.P.	Los Angeles	CA.	Normal distributions and/or adjustments	03/24/2011	03/31/2018	205,970					0		205,970	205,970			0	
	Carlyle Partners V, L.P.	Washington	DC.	Normal distributions and/or adjustments	05/30/2007	03/31/2018	1,233,738					0		1,233,738	1,233,738			0	
	CHAMP IV Trust B	Sydney	AUS	Normal distributions and/or adjustments	07/24/2015	03/31/2018	(255,936)					0		(255,936)	(255,936)			0	
	Columbia Capital Equity Partners V (QP), L.P.	Alexandria	VA.	Normal distributions and/or adjustments	01/23/2009	03/31/2018	233,379					0		233,379	233,379			0	
	CVC Capital Partners Asia Pacific III L.P.	George Town, Grand Cayman	CYM	Normal distributions and/or adjustments	01/17/2008	03/31/2018	(47,844)					0		(47,844)	(47,844)			0	

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	CVC Capital Partners VI (A) L.P.	London	GBR	Normal distributions and/or adjustments	06/28/2013	03/31/2018	52,625					0		52,625	52,625			0	
	EIG Energy Fund XV, L.P.	Los Angeles	CA	Normal distributions and/or adjustments	11/30/2010	03/31/2018	156,117					0		156,117	156,117			0	
	EnCap Energy Capital Fund VIII, L.P.	Houston	TX	Normal distributions and/or adjustments	12/15/2010	03/31/2018	1,352,133					0		1,352,133	1,352,133			0	
	Equistone Partners Europe Fund IV L.P.	London	GBR	Normal distributions and/or adjustments	11/14/2011	03/31/2018	1,074,537					0		1,074,537	1,074,537			0	
	Fifth Cinven Fund (No. 1) Limited Partnership	London	GBR	Normal distributions and/or adjustments	11/15/2011	03/31/2018	378,074					0		378,074	378,074			0	
	FountainVest China Growth Capital Fund II, L.P.	Shanghai	CHN	Normal distributions and/or adjustments	12/27/2012	03/31/2018	467,793					0		467,793	467,793			0	
	FPG International Holdings,L.P.	Foster City	CA	Liquidated	03/27/2000	01/12/2018	626,178	342,569				342,569		968,747	968,747			0	(341,841)
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Normal distributions and/or adjustments	12/06/2007	03/31/2018	265,547					0		265,547	265,547			0	
	Green Equity Investors V, L.P.	Los Angeles	CA	Normal distributions and/or adjustments	01/30/2007	03/31/2018	402,274					0		402,274	402,274			0	
	Green Equity Investors VI, L.P.	Los Angeles	CA	Normal distributions and/or adjustments	10/18/2011	03/31/2018	8,289					0		8,289	8,289			0	
	Green Equity Investors VII, L.P.	Los Angeles	CA	Normal distributions and/or adjustments	02/16/2016	03/31/2018	9,411					0		9,411	9,411			0	
	GS Mezzanine Partners V, L.P.	New York	NY	Normal distributions and/or adjustments	09/26/2007	03/31/2018	270,236					0		270,236	270,236			0	
	GSO Capital Opportunities Fund II L.P.	New York	NY	Normal distributions and/or adjustments	05/09/2011	03/31/2018	461,943					0		461,943	461,943			0	
	GSO Capital Opportunities Fund III LP	New York	NY	Normal distributions and/or adjustments	04/26/2016	03/31/2018	84,970					0		84,970	84,970			0	
	GSO Special Situations Fund, LP	New York	NY	Normal distributions and/or adjustments	09/01/2006	03/31/2018	413,661					0		413,661	413,661			0	
	Harvest Partners VI, L.P.	New York	NY	Normal distributions and/or adjustments	10/05/2011	03/31/2018	2,495,326					0		2,495,326	2,495,326			0	
	ICG North American Private Debt Fund LP	New York	NY	Normal distributions and/or adjustments	08/22/2014	03/31/2018	342,246					0		342,246	342,246			0	
	IDFC Private Equity (Mauritius) Fund III	Mumbai	IND	Normal distributions and/or adjustments	06/13/2008	03/31/2018	8,430,794					0		8,430,794	8,430,794			0	
	Industri Kapital 2007 Limited Partnership II	London	GBR	Normal distributions and/or adjustments	05/03/2007	03/31/2018	577,005					0		577,005	577,005			0	
	Industrial Growth Partners IV, L.P.	San Francisco	CA	Normal distributions and/or adjustments	05/17/2011	03/31/2018	1,718,856					0		1,718,856	1,718,856			0	
	Kohlberg Investors VIII, L.P.	Mount Kisco	NY	Normal distributions and/or adjustments	07/25/2016	03/31/2018	263,637					0		263,637	263,637			0	
	Landmark Equity Partners XIV, L.P.	Simsbury	CT	Normal distributions and/or adjustments	12/19/2008	03/31/2018	475,298					0		475,298	475,298			0	
	Maranon Mezzanine Fund II, L.P.	Chicago	IL	Normal distributions and/or adjustments	04/30/2013	03/31/2018	1,370,244					0		1,370,244	1,370,244			0	
	Meritech Capital Partners IV, L.P.	Palo Alto	CA	Normal distributions and/or adjustments	09/29/2010	03/31/2018	474,851					0		474,851	474,851			0	
	Nautic Partners VII, L.P.	Providence	RI	Normal distributions and/or adjustments	10/15/2014	03/31/2018	567,138					0		567,138	567,138			0	
	Oak Hill Capital Partners III, L.P.	Fort Worth	TX	Normal distributions and/or adjustments	11/02/2007	03/31/2018	474,600					0		474,600	474,600			0	
	Oaktree Opportunities Fund VIII, L.P.	Los Angeles	CA	Normal distributions and/or adjustments	12/10/2009	03/31/2018	577,976					0		577,976	577,976			0	
	OCM Opportunities Fund IV, L.P.	Los Angeles	CA	Normal distributions and/or adjustments	12/20/2001	03/31/2018	2,132					0		2,132	2,132			0	
	PA Direct Credit Opportunities Fund II, LP	Darien	CT	Normal distributions and/or adjustments	10/04/2016	03/31/2018	116,935					0		116,935	116,935			0	
	PAI Europe V-1 FCPR	Paris	FRA	Normal distributions and/or adjustments	08/01/2007	03/31/2018	279,941					0		279,941	279,941			0	
	Partners Group Asia-Pacific 2007, L.P.	Channel Islands	GBR	Normal distributions and/or adjustments	05/31/2007	03/31/2018	136,529					0		136,529	136,529			0	
	Partners Group Secondary 2006, L.P.	Guernsey	GBR	Normal distributions and/or adjustments	03/10/2006	03/31/2018	1,339,643					0		1,339,643	1,339,643			0	
	PIMCO BRAVO Fund, L.P.	Newport Beach	CA	Normal distributions and/or adjustments	05/24/2011	03/31/2018	206,242					0		206,242	206,242			0	
	Platinum Equity Capital Partners II, L.P.	Los Angeles	CA	Normal distributions and/or adjustments	08/15/2007	03/31/2018	3,150					0		3,150	3,150			0	
	Providence Equity Partners IV L.P.	Providence	RI	Normal distributions and/or adjustments	09/22/2000	03/31/2018	1,733					0		1,733	1,733			0	
	Quantum Energy Partners V, LP	Houston	TX	Normal distributions and/or adjustments	09/30/2008	03/31/2018	27,983					0		27,983	27,983			0	
	Quantum Energy Partners VI, L.P.	Houston	TX	Normal distributions and/or adjustments	08/07/2014	03/31/2018	959,098					0		959,098	959,098			0	
	Quantum Energy Partners VII Co-Investment Fund, L.P.	Houston	TX	Normal distributions and/or adjustments	09/01/2017	03/31/2018	13,608					0		13,608	13,608			0	
	Quantum Energy Partners VII, L.P.	Houston	TX	Normal distributions and/or adjustments	09/01/2017	03/31/2018	191,001					0		191,001	191,001			0	
	Riverstone/Carlyle Global Energy and Power Fund IV, L.P.	New York	NY	Normal distributions and/or adjustments	05/02/2008	03/31/2018	451,639					0		451,639	451,639			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
	Sequoia Capital U.S. Growth Fund VI, L.P.	Palo Alto	CA	Normal distributions and/or adjustments	04/03/2014	03/31/2018	318,663					0		318,663	318,663			0	
	Southern Cross Latin America Private Equity Fund IV, L.P.	Toronto	CAN	Normal distributions and/or adjustments	05/14/2010	03/31/2018	424,905					0		424,905	424,905			0	
	Southwest Mezzanine Investments II, L.P.	Houston	TX	Normal distributions and/or adjustments	06/22/2005	03/31/2018	82,530					0		82,530	82,530			0	
	TCW/Crescent Mezzanine Partners V, L.P.	Los Angeles	CA	Normal distributions and/or adjustments	12/14/2007	03/31/2018	383,841					0		383,841	383,841			0	
	The Baring Asia Private Equity Fund VI, L.P.1	Hong Kong	CHN	Normal distributions and/or adjustments	07/25/2014	03/31/2018	258,310					0		258,310	258,310			0	
	The Resolute Fund II, L.P.	New York	NY	Normal distributions and/or adjustments	05/31/2007	03/31/2018	39,085					0		39,085	39,085			0	
	TowerBrook Investors III, L.P.	London	GBR	Normal distributions and/or adjustments	03/27/2008	03/31/2018	4,684,226					0		4,684,226	4,684,226			0	
	Trident V, L.P.	Greenwich	CT	Normal distributions and/or adjustments	02/26/2010	03/31/2018	613,891					0		613,891	613,891			0	
	Trivest Fund V, L.P.	Coral Gables	FL	Normal distributions and/or adjustments	09/17/2012	03/31/2018	759,572					0		759,572	759,572			0	
	Turiya Fund LP	Hong Kong	CHN	Normal distributions and/or adjustments	02/25/2014	03/31/2018	1,284,015					0		1,284,015	1,284,015			0	
	Welsh, Carson, Anderson & Stowe XI, L.P.	New York	NY	Normal distributions and/or adjustments	05/29/2008	03/31/2018	342,529					0		342,529	342,529			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							41,648,616	89,662	0	0	0	89,662	0	41,738,278	41,738,278	0	0	0	(74,387)
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Brighthouse Renewables Holding, LLC	New York	NY	Normal distributions and/or adjustments	02/05/2010	03/31/2018	1,700,746					0		1,700,746	1,700,746			0	
	Euro TI Investments LLC	Hartford	CT	Normal distributions and/or adjustments	12/01/2004	03/31/2018	201,970					0		201,970	201,970			0	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							1,902,716	0	0	0	0	0	0	1,902,716	1,902,716	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	p000433 Crow Family Holdings Realty Partners LP	New York	NY	Residual Activity	02/27/1998	06/28/2016						0			22,084		22,084	22,084	
	p000561 Carlton Arms Of Bradenton LLP	Bradenton	FL	FLF Holdings	10/31/2003	03/08/2018		(2,114,534)				(2,114,534)		(2,114,534)	42,301,377		44,415,911	44,415,911	1,183,453
	p000624 LBA Realty Fund, III - 14000	Irvine	CA	Normal distributions and/or adjustments	10/31/2006	03/31/2018	165,837					0		165,837	165,837			0	
	p000652 Blackstone Real Estate Partners, VI L.P.	New York	NY	Normal distributions and/or adjustments	06/27/2007	03/31/2018	124,713					0		124,713	124,713			0	
	p000790 Blackstone Real Estate Partners VI LP (GLIC ROFR)	New York	NY	Normal distributions and/or adjustments	06/30/2010	03/31/2018	204,436					0		204,436	204,436			0	
	p000904 Carlyle Europe RE Prtnrs III - 14000	Washington	DC	Normal distributions and/or adjustments	10/09/2007	03/31/2018	444,010					0		444,010	444,010			0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							938,996	(2,114,534)	0	0	0	(2,114,534)	0	(1,175,538)	43,262,457	0	44,437,995	44,437,995	1,183,453
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	p000861 Entity 94330 Brighthouse Connecticut Properties Ventures LLC	Wilmington	DE	Normal distributions and/or adjustments	04/16/2007	03/31/2018	13,652,314					0		13,652,314	19,860,324		6,208,010	6,208,010	
	p001128 ML 1065 Hotel, LLC (De)	Atlanta	GA	Normal distributions and/or adjustments	06/22/2015	03/31/2018	386,046					0		386,046	386,046			0	
	p001149 MetLife Core Property Fund, LP - MLUS	Morristown	NJ	Normal distributions and/or adjustments	11/01/2013	03/31/2018	4,125,084					0		4,125,084	4,125,084			0	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							18,163,444	0	0	0	0	0	0	18,163,444	24,371,454	0	6,208,010	6,208,010	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																			
	p000952 Mortgage Fund IVc, LP	Coral Gables	FL	Normal distributions and/or adjustments	12/12/2012	03/31/2018	180,218					0		180,218	180,218			0	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated							180,218	0	0	0	0	0	0	180,218	180,218	0	0	0	0
4499999. Subtotal - Unaffiliated							44,322,600	(2,024,872)	0	0	0	(2,024,872)	0	42,297,728	86,700,948	(34,774)	44,437,995	44,403,221	1,109,066
4599999. Subtotal - Affiliated							20,066,160	0	0	0	0	0	0	20,066,160	26,274,170	0	6,208,010	6,208,010	0
4699999. Totals							64,388,760	(2,024,872)	0	0	0	(2,024,872)	0	62,363,888	112,975,118	(34,774)	50,646,005	50,611,231	1,109,066

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
233244 AH 5	US DEPT OF TRANSPORTATION 5.594% 12/07		03/06/2018	Interest Capitalization		4	4		1
38378P E7 9	GOVERNMENT NATIONAL MORTGAGE A 3.000%		03/01/2018	Interest Capitalization		93,470	93,470		1
38379E 2J 0	GOVERNMENT NATIONAL MORTGAGE A 3.000%		03/01/2018	Interest Capitalization		40,611	40,611		1
38379J NL 1	GOVERNMENT NATIONAL MORTGAGE A 2.500%		02/01/2018	Interest Capitalization		19,484	19,484		1
38379M AB 0	GOVERNMENT NATIONAL MORTGAGE A 3.500%		03/01/2018	Interest Capitalization		97,475	97,475		1
38379W D9 0	GOVERNMENT NATIONAL MORTGAGE A 3.000%		03/01/2018	Interest Capitalization		11,944	11,944		1
38379W HL 9	GOVERNMENT NATIONAL MORTGAGE A 3.500%		03/01/2018	Interest Capitalization		26,484	26,484		1
38379Y AX 6	GOVERNMENT NATIONAL MORTGAGE A 3.500%		03/01/2018	Interest Capitalization		94,003	94,003		1
38380B EV 3	GOVERNMENT NATIONAL MORTGAGE A 3.000%		03/01/2018	Interest Capitalization		46,359	46,359		1
91203* 9S 5	FHA PROJECT LOAN 7.620% 04/07/25		03/21/2018	DIRECT			37,656		1
912828 3Q 1	UNITED STATES TREASURY 2.000% 01/15/21		02/02/2018	WELLS FARGO & CO		74,285,306	75,000,000	87,017	1
912828 3W 8	UNITED STATES TREASURY 2.750% 02/15/28		03/22/2018	UBS SECURITIES LLC		19,852,392	20,000,000	54,696	1
912828 3Y 4	UNITED STATES TREASURY 2.250% 02/29/20		03/19/2018	Citibank		99,906,450	100,000,000	122,283	1
912828 4B 3	UNITED STATES TREASURY 2.375% 03/15/21		03/19/2018	HSBC SECURITIES		24,946,339	25,000,000	8,067	1
912828 N3 0	UNITED STATES TREASURY 2.125% 12/31/22		01/18/2018	Various		247,348,157	250,000,000	184,910	1
0599999. Total - Bonds - U.S. Government						466,768,478	470,467,490	456,973	XXX
Bonds - All Other Government									
000000 00 0	RUSSIAN FEDERATION 4.375% 03/21/29	D	03/16/2018	VTB CAPITAL PLC		3,914,520	4,000,000		2FE
03846J W3 0	EGYPT ARAB REPUBLIC OF 5.577% 02/21/23	D	02/13/2018	MORGAN STANLEY & CO		1,600,000	1,600,000		4FE
03846J W4 8	EGYPT ARAB REPUBLIC OF 6.588% 02/21/28	D	02/13/2018	MORGAN STANLEY & CO		2,400,000	2,400,000		4FE
46513Y JH 2	ISRAEL STATE OF 3.250% 01/17/28	D	01/10/2018	CITIGROUP GLOBAL MARKETS INC/		3,177,312	3,200,000		1FE
836205 AU 8	SOUTH AFRICA REPUBLIC OF 4.300% 10/12/	C	03/06/2018	MORGAN STANLEY & CO		2,459,210	2,600,000	45,341	3FE
836205 AX 2	SOUTH AFRICA REPUBLIC OF 5.650% 09/27/	D	03/06/2018	NOMURA INTERNATIONAL PLC		1,983,400	2,000,000	50,536	3FE
X5424X BP 2	RUSSIAN FEDERATION 5.250% 06/23/47	D	03/16/2018	VTB CAPITAL PLC		2,599,779	2,600,000	33,367	2FE
1099999. Total - Bonds - All Other Government						18,134,221	18,400,000	129,244	XXX
Bonds - U.S. Political Subdivisions of States									
010878 AU 0	ALAMEDA CNTY CA 3.383% 08/01/28		03/16/2018	BANK OF AMERICA N.A.		1,940,000	1,940,000		1FE
010878 AV 8	ALAMEDA CNTY CA 3.533% 08/01/29		03/16/2018	BANK OF AMERICA N.A.		2,000,000	2,000,000		1FE
010878 AW 6	ALAMEDA CNTY CA 3.633% 08/01/30		03/16/2018	BANK OF AMERICA N.A.		2,000,000	2,000,000		1FE
167486 ZZ 5	CHICAGO CITY OF 7.045% 01/01/29		01/03/2018	RBC DOMINION SECURITIES INC		1,098,320	1,000,000	783	2FE
2499999. Total - Bonds - U.S. Political Subdivisions of States						7,038,320	6,940,000	783	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3128MJ 3K 4	FEDERAL HOME LOAN MORTGAGE COR 4.000%		02/12/2018	MIZUHO SECURITIES USA INC		3,962,682	3,862,645	5,150	1
3128MJ 3T 5	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/28/2018	MORGAN STANLEY & CO		4,622,168	4,500,000	5,500	1
3128MJ X3 9	FEDERAL HOME LOAN MORTGAGE COR 3.000%		01/23/2018	JP MORGAN SECURITIES LTD LDN		54,242,943	54,931,218	54,931	1
3132L7 FD 6	FEDERAL HOME LOAN MORTGAGE COR 3.000%		01/22/2018	BANK OF AMERICA N.A.		4,831,025	4,889,082	4,889	1
3132QV JT 9	FEDERAL HOME LOAN MORTGAGE COR 3.500%		01/23/2018	BANK OF AMERICA N.A.		50,014,361	49,086,323	57,267	1
3132XV EY 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%		01/02/2018	NOMURA SECURITIES INTERNATIONA		2,981,545	2,895,363	2,815	1
31335A YT 9	FEDERAL HOME LOAN MORTGAGE COR 3.000%		01/30/2018	CITIGROUP GLOBAL MARKETS INC/		42,659,015	43,322,962	43,323	1
31335B M6 0	FEDERAL HOME LOAN MORTGAGE COR 3.500%		01/30/2018	BANK OF AMERICA N.A.		39,306,067	38,838,788	45,312	1
3136A4 LJ 6	FANNIE MAE FNMA_12-19 3.500% 01/01/42		03/01/2018	Interest Capitalization		21,519	21,519		1
3136A7 CL 4	FANNIE MAE FNMA_12-68 3.500% 07/01/42		03/01/2018	Interest Capitalization		69,888	69,888		1
3136AB YU 1	FANNIE MAE FNMA_13-1 3.000% 02/01/43		03/01/2018	Interest Capitalization		71,320	71,320		1
3136AD S3 4	FANNIE MAE FNMA_13-41 3.500% 05/01/43		03/01/2018	Interest Capitalization		205,131	205,131		1
3136AL D6 5	FANNIE MAE FNMA_14 3.000% 12/01/44		03/01/2018	Interest Capitalization		24,212	24,212		1
3136AQ KE 9	FANNIE MAE FNMA_15-83 3.500% 11/01/45		03/01/2018	Interest Capitalization		178,024	178,024		1

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
3136AR 6T 0	FANNIE MAE FNMA_16-33 3.000% 06/01/46		03/01/2018	Interest Capitalization		17,653	17,653		1
3136AR E2 0	FANNIE MAE FNMA_16-18 3.000% 04/01/46		03/01/2018	Interest Capitalization		39,780	39,780		1
3136AS XB 7	FANNIE MAE FNMA_16-43 3.000% 07/01/46		03/01/2018	Interest Capitalization		37,859	37,859		1
3136AT FN 9	FANNIE MAE FNMA_16-54 3.000% 08/01/46		01/01/2018	Interest Capitalization		20,113	20,113		1
3136AT PS 7	FANNIE MAE FNMA_16-59 3.250% 09/01/46		03/01/2018	Interest Capitalization		93,580	93,580		1
3136AY EW 9	FANNIE MAE FNMA_17-83 3.000% 10/01/47		03/01/2018	Interest Capitalization		7,575	7,575		1
3137A3 4X 4	FREDDIE MAC FHLMC_3763 4.000% 11/01/40		03/01/2018	Interest Capitalization		139,872	139,872		1
3137AJ PJ 7	FREDDIE MAC FHLMC_3972 4.000% 12/01/41		03/01/2018	Interest Capitalization		72,485	72,485		1
3137AL XC 8	FREDDIE MAC FHLMC_3996 3.500% 02/01/42		03/01/2018	Interest Capitalization		117,380	117,380		1
3137AR M2 9	FREDDIE MAC FHLMC_4057 3.500% 06/01/42		03/01/2018	Interest Capitalization		185,800	185,800		1
3137BF BH 3	FREDDIE MAC FHLMC_4413G 3.000% 11/01/4		03/01/2018	Interest Capitalization		44,119	44,119		1
3137BF YN 5	FEDERAL HOME LOAN MORTGAGE COR 3.000%		03/01/2018	Interest Capitalization		41,028	41,028		1
3137BG GR 4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2018	Interest Capitalization		101,832	101,832		1
3137BG LE 7	FREDDIE MAC FHLMC_4435 3.500% 02/01/45		03/01/2018	Interest Capitalization		18,354	18,354		1
3137BG LJ 6	FREDDIE MAC FHR_4438 3.000% 02/01/45		03/01/2018	Interest Capitalization		40,926	40,926		1
3137BH C4 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2018	Interest Capitalization		53,892	53,892		1
3137BM 2Z 8	FREDDIE MAC FHLMC_4526 3.500% 11/01/45		03/01/2018	Interest Capitalization		76,311	76,311		1
3137BM CT 1	FREDDIE MAC FHLMC_4541 3.500% 12/01/45		03/01/2018	Interest Capitalization		30,510	30,510		1
3137BM T7 1	FREDDIE MAC FHLMC_4548 3.500% 01/01/46		03/01/2018	Interest Capitalization		166,126	166,126		1
3137BM TN 6	FREDDIE MAC FHLMC_4548 3.500% 01/01/46		03/01/2018	Interest Capitalization		48,804	48,804		1
3137BP 6P 9	FREDDIE MAC FHLMC_4573 3.000% 04/01/46		03/01/2018	Interest Capitalization		87,555	87,555		1
3137BQ 6W 2	FREDDIE MAC FHLMC_4590 3.500% 06/01/46		03/01/2018	Interest Capitalization		98,289	98,289		1
3137BQ MG 9	FREDDIE MAC FHLMC_4594 3.000% 06/01/46		03/01/2018	Interest Capitalization		14,927	14,927		1
3137BQ PF 8	STRU VS-1796 3.000% 03/18/45		03/01/2018	Interest Capitalization		24,999	24,999		1
3137BR WC 5	FREDDIE MAC FHLMC_16-4614 3.000% 09/01		03/01/2018	Interest Capitalization		27,869	27,869		1
3137BS CC 5	FREDDIE MAC FHLMC_4619 3.000% 10/01/46		03/01/2018	Interest Capitalization		26,385	26,385		1
3137F3 Q3 1	FREDDIE MAC FHLMC_4764D 4.000% 06/01/4		03/12/2018	WELLS FARGO & CO		3,080,391	3,000,000	4,667	1
3137F4 CV 2	FREDDIC MAC FHLMC_4773		03/13/2018	RBC DOMINION SECURITIES INC		3,086,719	3,000,000	9,333	1
3137FB BX 3	FHLMC MULTIFAMILY STRUCTURED P 3.244%		01/23/2018	Various		9,352,986	9,197,000	20,719	1
3137FC JK 1	FHLMC MULTIFAMILY STRUCTURED P 3.303%		01/23/2018	AMHERST PIERPONT SECURITIES LL		7,661,133	7,500,000	17,203	1FE
3137FE BQ 2	FHLMC MULTIFAMILY STRUCTURED P 3.444%		01/24/2018	Various		29,373,478	28,500,000	81,795	1
3137FE D9 8	FREDDIE MAC FHLMC_4769 4.000% 10/01/45		03/12/2018	NOMURA SECURITIES INTERNATIONA		3,088,125	3,000,000	4,667	1
3137FE TN 0	FHLMC MULTIFAMILY STRUCTURED P 3.350%		02/22/2018	CREDIT SUISSE SECURITIES USA L		49,437,630	49,500,000	124,369	1
3137GA MD 6	FREDDIE MAC FHLMC3736 4.000% 10/01/40		03/01/2018	Interest Capitalization		512,381	512,381		1
3140FR H5 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		02/12/2018	JP MORGAN SECURITIES LTD LDN		16,464,359	16,989,303	19,821	1
3140H1 WH 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/15/2018	BNP PARIBAS		11,002,149	11,000,000	16,042	1
3140H6 N8 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		02/26/2018	GOLDMAN SACHS & COMPANY		14,339,453	13,979,588	18,640	1
3140J7 S4 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		01/23/2018	BANK OF AMERICA N.A.		49,677,115	48,740,386	56,864	1
3140Q7 HT 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		01/02/2018	JP MORGAN SECURITIES LTD LDN		2,977,597	2,843,423	3,159	1
3140Q7 WS 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		01/02/2018	JP MORGAN SECURITIES LTD LDN		2,959,490	2,875,036	2,795	1
31418C S4 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		01/02/2018	MORGAN STANLEY & CO		2,964,945	2,889,656	2,809	1
31418C S5 4	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		02/20/2018	CREDIT SUISSE SECURITIES USA L		3,938,258	3,843,961	5,125	1
31418C U8 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		02/12/2018	CREDIT SUISSE SECURITIES USA L		3,936,809	3,837,864	5,117	1
31418C UB 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		02/20/2018	GOLDMAN SACHS & COMPANY		3,964,465	3,869,245	5,159	1
31418C WC 4	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/20/2018	JP MORGAN SECURITIES LTD LDN		2,606,500	2,600,000	4,333	1
837151 AA 7	SOUTH CAROLINA PUBLIC SERVICE 6.454% 0		02/14/2018	Various		8,086,420	6,000,000	35,856	1FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
837151 NP 0	SOUTH CAROLINA PUBLIC SERVICE 4.770% 1		02/14/2018	WELLS FARGO & CO.		2,121,200	2,000,000	19,875	1FE
837151 RW 1	SOUTH CAROLINA PUBLIC SERVICE 2.388% 1		01/23/2018	CITIGROUP GLOBAL MARKETS INC/		2,059,363	2,185,000	7,827	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						437,514,889	432,393,341	685,362	XXX
Bonds - Industrial and Miscellaneous									
000000 00 0	AIR CANADA 10/06/23	A	02/28/2018	Tax Free Exchange		6,007,444	5,985,000		3FE
000000 00 0	AMC ENTERTAINMENT HOLDINGS INC		03/20/2018	CITIGROUP GLOBAL MARKETS INC/		2,070,877	2,068,292		3FE
000000 00 0	AVOLON TLB BORROWER 1 LUXEMBOU Term B-2		01/05/2018	GOLDMAN SACHS & COMPANY		997,494	997,494		3FE
000000 00 0	BERRY GLOBAL INC 10/01/22		03/12/2018	Tax Free Exchange		2,770,719	2,765,534		3FE
000000 00 0	BRIGHT BIDCO BV 06/30/24	D	02/01/2018	Tax Free Exchange		998,109	995,000		4FE
000000 00 0	CALPINE CORP 01/15/23		02/07/2018	Tax Free Exchange		5,735,753	5,735,753		3FE
000000 00 0	CALPINE CORP 01/15/24		02/01/2018	Tax Free Exchange		1,999,192	1,989,796		3FE
000000 00 0	CANYON VALOR COMPANIES INC 06/1		03/08/2018	Tax Free Exchange		4,014,938	3,990,000		4FE
000000 00 0	CBS RADIO INC 11/17/24		01/02/2018	Tax Free Exchange		1,001,875	1,000,000		3FE
000000 00 0	CLARK EQUIPMENT COMPANY 05/18/2		03/21/2018	Tax Free Exchange		1,838,597	1,836,301		3FE
000000 00 0	CRESTWOOD HOLDINGS LLC TL +L750		03/07/2018	MORGAN STANLEY & CO		1,617,000	1,650,000		4FE
000000 00 0	CYAN BLUE HOLDCO 3 LTD TL +L350	C	03/21/2018	BARCLAYS CAPITAL INC		2,015,000	2,000,000		4FE
000000 00 0	DASEKE INC TL +L500 02/27/24		12/01/2017	CREDIT SUISSE SECURITIES USA L		(995,000)	(1,000,000)		4Z
000000 00 0	DAYTON POWER AND LIGHT CO 08/24		01/08/2018	Tax Free Exchange		3,972,376	3,960,000		2FE
000000 00 0	DELL INTERNATIONAL LLC/EMC COR TL L+200		12/29/2017	Tax Free Exchange		8,186,768	8,179,954		2Z
000000 00 0	GARDA WORLD SECURITY CORP 05/26	A	03/01/2018	Tax Free Exchange		1,708,580	1,700,079		4FE
000000 00 0	GATEWAY CASINOS AND ENTERTAINM TL +L300	A	03/23/2018	MORGAN STANLEY & CO		4,993,750	5,000,000		3FE
000000 00 0	INCEPTION MERGER SUB INC TL L+300		02/12/2018	Tax Free Exchange		4,978,691	4,962,563		3FE
000000 00 0	INEOS US FINANCE LLC TL +L200 0		01/11/2018	BARCLAYS CAPITAL INC		1,002,500	1,000,000		3FE
000000 00 0	IRB HOLDING CORP TL +L325 02/05		02/09/2018	BARCLAYS CAPITAL INC		1,995,000	2,000,000		4FE
000000 00 0	IVORY MERGER SUB INC TL +L350 0		03/21/2018	CITIGROUP GLOBAL MARKETS INC/		995,000	1,000,000		4FE
000000 00 0	KRATON POLYMERS LLC 03/08/25		03/08/2018	Tax Free Exchange		1,138,565	1,134,594		3FE
000000 00 0	LAMAR MEDIA CORP. TL +L175 03/1		03/21/2018	JP MORGAN SECURITIES LTD LDN		4,993,750	5,000,000		2Z
000000 00 0	LIGHTSTONE HOLDCO LLC 01/30/24		02/28/2018	Tax Free Exchange		3,907,794	3,888,352		3FE
000000 00 0	LUCID ENERGY GROUP II BORROWER TL +L300		02/22/2018	JEFFERIES & COMPANY INC		1,990,000	2,000,000		3FE
000000 00 0	MACDONALD DETTWILER&ASSOCIATES TL +L275		03/15/2018	RBC DOMINION SECURITIES INC		1,006,250	1,000,000		3FE
000000 00 0	MEREDITH CORPORATION TL +L300 0		03/23/2018	Various		2,502,500	2,500,000		3FE
000000 00 0	OCI BEAUMONT LLC TL +L425 03/13		03/23/2018	BANK OF AMERICA N.A.		1,997,500	2,000,000		4Z
000000 00 0	OMNOVA SOLUTIONS INC. 08/26/23		03/13/2018	Tax Free Exchange		1,096,539	1,089,728		4FE
000000 00 0	POST HOLDINGS INC 05/24/24		03/15/2018	Tax Free Exchange		2,996,405	2,995,000		3FE
000000 00 0	PQ CORP 02/08/25		02/08/2018	Tax Free Exchange		1,974,951	1,965,125		4FE
000000 00 0	REFRESCO GROUP BV TL +L275 09/2	D	02/13/2018	Various		1,995,000	2,000,000		3FE
000000 00 0	SABLE INTERNATIONAL FINANCE LT TL +L325	C	02/14/2018	JP MORGAN SECURITIES LTD LDN		5,543,063	5,550,000		3FE
000000 00 0	SCIENCE APPLICATIONS INTERNATI		02/07/2018	Tax Free Exchange		1,004,375	1,000,000		3FE
000000 00 0	Scintfic Gms Int TL +L325 08/14		02/14/2018	Tax Free Exchange		2,507,259	2,493,750		4FE
000000 00 0	TESSERA INC 12/01/23		02/15/2018	Various		3,897,748	3,887,888		3FE
000000 00 0	TEXAS COMPETITIVE ELECTRIC HOL		01/23/2018	Tax Free Exchange		8,136,230	8,089,715		4FE
000000 00 0	TEXAS COMPETITIVE ELECTRIC HOL		01/23/2018	Tax Free Exchange		1,414,682	1,406,593		5FE
000000 00 0	TRICO PRODUCTS CORP TL +L550 02		02/13/2018	GOLDMAN SACHS & COMPANY		2,450,000	2,500,000		4FE
000000 00 0	TRONOX PIGMENTS HOLLAND BV TL +L300	D	03/16/2018	Various		3,022,500	3,000,000		3FE
000000 00 0	US ANESTHESIA PARTNERS INC TL +L300		02/07/2018	Various		2,987,500	2,990,000		4FE
000000 00 0	VISTRA OPERATIONS COMPANY LLC 1		02/20/2018	Tax Free Exchange		993,713	990,000		3FE

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
000000 00 0	WG PARTNERS 11/15/23	D	02/28/2018	Tax Free Exchange		4,146,996	4,146,996		2Z
00037B AF 9	ABB FINANCE USA INC 3.800% 04/03/28		03/26/2018	CREDIT SUISSE SECURITIES USA L		8,000,000	8,000,000		1FE
00183F AA 3	ANNO 2017 JOINT HOLDING UK LIM 3.263%		03/29/2018	DIRECT		1,106,111	1,106,111		2FE
002824 BF 6	Abbott Laboratories 3.750% 11/30/26		03/28/2018	Various		20,532,978	20,210,000	127,065	2FE
01626P AH 9	ALIMENTATION COUCHE-TARD INC 3.550% 07		02/12/2018	Various		17,201,744	17,570,000	146,892	2FE
02005N BA 7	ALLY FINANCIAL INC 4.625% 03/30/25		03/26/2018	Various		5,399,050	5,400,000	98,615	3FE
02155F AC 9	ALTICE US FIN I CORP 5.500% 05/15/26		03/26/2018	CREDIT AGRICOLE - LONDON		974,800	1,000,000	20,319	3FE
02315Q AA 6	AMBAC LSNI LLC 6.695% 02/12/23	D	02/12/2018	DIRECT			49,117		2Z
02406P AR 1	AMERICAN AXLE & MANUFACTURING 6.250% 0		02/02/2018	Tax Free Exchange		4,000,000	4,000,000	84,027	4FE
026874 DK 0	AMERICAN INTERNATIONAL GROUP I 4.200%		03/19/2018	BANK OF AMERICA N.A.		3,566,646	3,580,000		2FE
03349M AA 3	ANDEAVOR 3.800% 04/01/28		01/17/2018	CREDIT SUISSE SECURITIES USA L		5,010,950	5,000,000	14,778	2FE
03349M AD 7	ANDEAVOR 5.125% 12/15/26		01/17/2018	Tax Free Exchange		1,660,706	1,500,000	6,833	2FE
034863 AT 7	ANGLO AMERICAN CAPITAL PLC 4.000% 09/1	C	02/15/2018	CREDIT SUISSE SECURITIES USA L		1,931,860	2,000,000	35,333	2FE
034863 AU 4	ANGLO AMERICAN CAPITAL PLC 4.500% 03/1	C	03/13/2018	MORGAN STANLEY & CO.		4,977,300	5,000,000		2FE
035240 AL 4	ANHEUSER-BUSCH INBEV WORLDWIDE 4.000%		03/20/2018	DEUTSCHE BANK SECURITIES INC.		3,968,640	4,000,000		1FE
036752 AB 9	ANTHEM INC 3.650% 12/01/27		01/23/2018	CREDIT SUISSE SECURITIES USA L		10,019,100	10,000,000	64,889	2FE
03939C AA 1	ARCH CAPITAL FINANCE LLC 4.011% 12/15/		03/14/2018	MORGAN STANLEY & CO.		4,919,870	4,880,000	49,478	2FE
03939C AB 9	ARCH CAPITAL FINANCE LLC 5.031% 12/15/		02/22/2018	STIFEL NICOLAUS		1,506,353	1,380,000	13,693	2FE
04016V AA 3	ARES CLO LTD ARES_18-47A 2.642% 04/15/	C	03/13/2018	GOLDMAN SACHS & COMPANY		5,000,000	5,000,000		1FE
05329W AN 2	AUTONATION INC 3.500% 11/15/24		02/07/2018	STIFEL NICOLAUS		4,883,000	5,000,000	43,264	2FE
05578A AJ 7	BPCE SA 3.250% 01/11/28	D	01/08/2018	JP MORGAN SECURITIES LTD LDN		1,483,815	1,500,000		1FE
056057 AA 0	BX TRUST BX_18-BIOA 2.448% 03/15/37		03/02/2018	CITIGROUP GLOBAL MARKETS INC/		8,944,601	9,000,000		1FE
056162 AN 0	BABSON CLO LTD BABSN_15-IA 2.718% 01/2	C	02/07/2018	JP MORGAN SECURITIES LTD LDN		4,000,000	4,000,000		1FE
056162 AQ 3	BABSON CLO LTD BABSN_15-IA 3.128% 01/2	C	02/07/2018	JP MORGAN SECURITIES LTD LDN		7,000,000	7,000,000		1FE
056752 AL 2	BAIDU INC 4.375% 03/29/28	C	03/22/2018	GOLDMAN SACHS & COMPANY		6,463,080	6,500,000		1FE
05723K AE 0	BAKER HUGHES INCORPORATED 3.337% 12/15		01/31/2018	Tax Free Exchange		5,000,000	5,000,000	23,174	1FE
06051G GZ 6	BANK OF AMERICA CORP 3.366% 01/23/26		01/18/2018	BANK OF AMERICA N.A.		12,000,000	12,000,000		1FE
06051G HA 0	BANK OF AMERICA CORP 3.946% 01/23/49		01/18/2018	BANK OF AMERICA N.A.		5,000,000	5,000,000		1FE
065404 AW 5	BANK_18-BN10 2.624% 02/01/61		01/26/2018	WELLS FARGO & CO.		4,999,905	5,000,000	4,373	1FE
065404 BB 0	BANK_18-BN10-A5 3.688% 02/01/61		01/26/2018	WELLS FARGO & CO.		42,744,751	41,500,000	51,017	1FE
065404 BC 8	BANK_18-BN10 3.885% 02/01/61		01/26/2018	WELLS FARGO & CO.		8,239,152	8,000,000	10,360	1FE
06540R AE 4	BANK BANK_17-BNK9 3.538% 11/01/54		02/09/2018	BANK OF AMERICA N.A.		13,460,668	13,436,000	15,845	1FM
06738E AU 9	BARCLAYS PLC 4.337% 01/10/28	D	01/24/2018	CREDIT SUISSE SECURITIES USA L		6,135,420	6,000,000	11,565	2FE
072868 AC 6	BAYLOR UNIVERSITY 4.019% 03/01/38		02/09/2018	BANK OF AMERICA N.A.		5,150,497	5,150,000		1FE
073685 AD 1	BEACON ROOFING SUPPLY INC / BE 4.875%		02/08/2018	BANK OF AMERICA N.A.		2,446,875	2,500,000	36,224	4FE
08161C AE 1	BENCHMARK MORTGAGE TRUST BMARK 3.882%	C	02/09/2018	JP MORGAN SECURITIES LTD LDN		33,474,838	32,500,000	91,099	1FE
08161C AJ 0	BENCHMARK MORTGAGE TRUST BMARK 4.080%	C	02/09/2018	JP MORGAN SECURITIES LTD LDN		12,359,976	12,000,000	35,364	1FE
08162P AS 0	BENCHMARK MORTGAGE TRUST BMARK 2.560%		01/19/2018	DEUTSCHE BANK SECURITIES INC.		4,999,877	5,000,000	10,667	1FE
08162P AX 9	BENCHMARK MORTGAGE TRUST BMARK 3.666%		02/05/2018	DEUTSCHE BANK SECURITIES INC.		18,513,523	18,200,000	11,121	1FE
09659T 2A 8	BNP PARIBAS SA 4.375% 03/01/33	C	02/22/2018	BNP PARIBAS		3,987,160	4,000,000		2FE
096630 AF 5	BOARDWALK PIPELINES LP 4.450% 07/15/27		01/26/2018	JEFFERIES & COMPANY INC.		2,526,050	2,500,000	4,635	2FE
097023 BX 2	The Boeing Company 3.250% 03/01/28		02/22/2018	CITIGROUP GLOBAL MARKETS INC/		3,927,040	4,000,000	1,083	1FE
101137 AS 6	BOSTON SCIENTIFIC CORPORATION 4.000% 0		03/13/2018	CITIGROUP GLOBAL MARKETS INC/		4,422,982	4,460,000	9,416	2FE
11134L AH 2	BROADCOM CORP 3.875% 01/15/27		02/21/2018	Tax Free Exchange		1,712,720	1,750,000	6,781	2FE
12550M AJ 9	CIFC FUNDING LTD CIFC_15-3A 2.941% 04/		02/23/2018	CITIGROUP GLOBAL MARKETS INC/		4,000,000	4,000,000		1FE
12550M AN 0	CIFC FUNDING LTD CIFC_15-3A 3.389% 04/		02/23/2018	CITIGROUP GLOBAL MARKETS INC/		4,000,000	4,000,000		1FE
12648W AE 2	CREDIT SUISSE CAPITAL CSMC_14- 3.000%		01/05/2018	Interest Capitalization		7,006	7,006		1FM

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
12654T AA 8	CNX MIDSTREAM PARTNERS LP/CNX 6.500% 0		03/09/2018	JP MORGAN SECURITIES LTD LDN		3,000,000	3,000,000		4FE
12666# AA 4	CVS HEALTH CORP 7.500% 01/15/23		01/15/2018	Interest Capitalization		1,945	1,945		2
134429 BF 5	Campbell Soup Company 3.950% 03/15/25		03/12/2018	CREDIT SUISSE SECURITIES USA L		7,480,950	7,500,000		2FE
134429 BG 3	Campbell Soup Company 4.150% 03/15/28		03/12/2018	CREDIT SUISSE SECURITIES USA L		4,994,350	5,000,000		2FE
136385 AX 9	CANADIAN NATURAL RESOURCES LTD 3.850%		01/18/2018	MORGAN STANLEY & CO		5,036,350	5,000,000	27,271	2FE
14040H BK 0	CAPITAL ONE FINANCIAL CORPORAT 3.750%		01/23/2018	BARCLAYS CAPITAL INC		9,795,000	10,000,000	184,375	2FE
15032F AA 4	CEDAR FUNDING LLC CEDF_18-7A 2.741% 01		02/01/2018	CREDIT SUISSE SECURITIES USA L		2,000,000	2,000,000		1FE
15033E AA 6	CEDAR FUNDING LTD CEDF_18-9A 2.725% 04	D	03/21/2018	CITIGROUP GLOBAL MARKETS INC/		3,000,000	3,000,000		1FE
15189W AL 4	CENTERPOINT ENERGY RESOURCES C 4.000%		03/26/2018	CITIGROUP GLOBAL MARKETS INC/		3,726,837	3,729,000		2FE
166754 AS 0	CHEVRON PHILLIPS CHEMICAL CO L 3.700%		02/27/2018	JP MORGAN SECURITIES LTD LDN		16,631,697	16,700,000		1FE
171798 AD 3	CIMAREX ENERGY CO. 3.900% 05/15/27		01/10/2018	CANTOR FITZGERALD & CO		2,032,800	2,000,000	12,350	2FE
172967 LU 3	CITIGROUP INC 3.878% 01/24/39		01/17/2018	CITIGROUP GLOBAL MARKETS INC/		40,000,000	40,000,000		2FE
17325H BP 8	CITIGROUP COMMERCIAL MORTGAGE 3.712% 0		01/10/2018	CITIGROUP GLOBAL MARKETS INC/		3,110,039	3,000,000	3,403	1FM
17326D AD 4	CITIGROUP COMMERCIAL MORTGAGE 3.465% 0		01/18/2018	BARCLAYS CAPITAL INC		1,013,516	1,000,000	2,021	1FM
17401Q AR 2	CITIZENS BANK NA 3.252% 03/29/23		03/26/2018	MORGAN STANLEY & CO		5,000,000	5,000,000		2FE
18683K AK 7	CLIFFS NATURAL RESOURCES INC 5.750% 03		02/14/2018	Various		2,111,250	2,200,000	56,078	4FE
19108# AB 3	COCA-COLA BEVERAGES FLORIDA LL 4.060%		03/07/2018	CITIBANK N.A.		2,750,000	2,750,000		2Z
19108# AC 1	COCA-COLA BEVERAGES FLORIDA LL 4.240%		03/07/2018	CITIBANK N.A.		8,850,000	8,850,000		2Z
19123# AA 6	COCA-COLA SOUTHWEST BEVERAGES 3.490% 1		03/01/2018	BANK OF AMERICA N.A.		1,200,000	1,200,000		1FE
19123# AB 4	COCA-COLA SOUTHWEST BEVERAGES 3.640% 1		03/01/2018	BANK OF AMERICA N.A.		2,500,000	2,500,000		1FE
20030N CH 2	COMCAST CORPORATION 3.550% 05/01/28		02/01/2018	BARCLAYS CAPITAL INC		9,964,700	10,000,000		1FE
20030N CJ 8	COMCAST CORPORATION 3.900% 03/01/38		02/01/2018	WELLS FARGO & CO		9,951,500	10,000,000		1FE
202795 JM 3	COMMONWEALTH EDISON 4.000% 03/01/48		02/12/2018	BANK OF AMERICA N.A.		4,999,050	5,000,000		1FE
203372 AM 9	COMMSCOPE INC 5.500% 06/15/24		02/14/2018	BANK OF AMERICA N.A.		2,537,500	2,500,000	23,299	3FE
20605P AH 4	CONCHO RESOURCES INC 3.750% 10/01/27		03/28/2018	Various		6,313,910	6,500,000	79,426	3FE
207597 EL 5	CONNECTICUT LT & PWR CO 4.000% 04/01/4		03/19/2018	BARCLAYS CAPITAL INC		4,987,850	5,000,000		1FE
21036P AY 4	CONSTELLATION BRANDS INC 3.600% 02/15/		02/14/2018	Various		14,420,415	14,500,000	1,800	2FE
21036P AZ 1	CONSTELLATION BRANDS INC 4.100% 02/15/		02/15/2018	BARCLAYS CAPITAL INC		1,084,416	1,150,000	1,703	2FE
221644 AA 5	COTT HOLDINGS INC 5.500% 04/01/25		03/13/2018	BANK OF AMERICA N.A.		995,000	1,000,000	25,056	4FE
225401 AF 5	CREDIT SUISSE GROUP AG 3.869% 01/12/29	D	01/05/2018	CREDIT SUISSE SECURITIES USA L		3,000,000	3,000,000		2FE
228187 AA 8	CROWN AMERICAS LLC/CROWN AMERI 4.750%		01/18/2018	CITIGROUP GLOBAL MARKETS INC/		1,250,000	1,250,000		4FE
23317* AC 4	DULLES DISCOVERY 4 3.550% 09/05/33		03/05/2018	Various		126,712	126,712		1FE
23317* AD 2	DULLES DISCOVERY 4 5.680% 09/05/33		03/05/2018	Various		249,134	249,134		1FE
23636T AE 0	DANONE SA 2.947% 11/02/26	C	03/14/2018	BARCLAYS CAPITAL INC		8,372,071	9,000,000	98,725	2FE
23752R AE 2	DASEKE INC 02/27/24		12/01/2017	CREDIT SUISSE SECURITIES USA L		995,000	1,000,000		4FE
23918K AQ 1	DAVITA HEALTHCARE PARTNERS INC 5.125%		02/21/2018	Various		1,919,551	1,940,000	9,442	3FE
24422E UB 3	JOHN DEERE CAPITAL CORP 3.050% 01/06/2		01/03/2018	HSBC SECURITIES		2,995,140	3,000,000		1FE
25434* AG 8	DIMENSIONAL FUND ADVISORS LP 1.650% 02		02/15/2018	CITIBANK N.A.		8,610,855	8,610,855		1FE
25470D AR 0	DISCOVERY COMMUNICATIONS LLC 3.950% 03		03/13/2018	JEFFERIES & COMPANY INC		4,287,870	4,500,000	85,912	2FE
25730# AB 6	DOMINION ENERGY QUESTAR PIPELI 3.910%		01/31/2018	BARCLAYS CAPITAL INC		14,800,000	14,800,000		2FE
26243K AC 1	DRYDEN SENIOR LOAN FUND DRSLF_ 2.849%	C	01/26/2018	DEUTSCHE BANK SECURITIES INC		3,000,000	3,000,000		1FE
26244K AS 5	DRYDEN SENIOR LOAN FUND DRSLF_ 3.523%	C	02/21/2018	BARCLAYS CAPITAL INC		3,000,000	3,000,000		1FE
26251L AC 8	DRYDEN SENIOR LOAN FUND DRSLF_ 2.704%		03/20/2018	MORGAN STANLEY & CO		1,000,000	1,000,000		1Z
26441C AX 3	Duke Energy Corp 3.150% 08/15/27		03/28/2018	SUNTRUST ROBINSON HUMPHREY		3,766,000	4,000,000	16,450	2FE
266228 F@ 9	DUQUESNE LT CO 4.040% 02/01/58		02/01/2018	BANK OF AMERICA N.A.		11,900,000	11,900,000		1FE
281020 AM 9	EDISON INTERNATIONAL 4.125% 03/15/28		03/14/2018	DEUTSCHE BANK SECURITIES INC		3,021,660	3,000,000	1,031	1FE

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
28470Y AA 5	ELDORADO RESORTS INC TL L+125 0		03/13/2018	JP MORGAN SECURITIES LTD LDN		4,012,500	4,000,000		3FE
292102 B# 6	EMPIRE STATE REALTY TRUST INC 4.440% 0		03/22/2018	DIRECT		13,200,000	13,200,000		2Z
30251G AY 3	FMG RESOURCES AUGUST 2006 PTY 5.125% 0	C	03/01/2018	JP MORGAN SECURITIES LTD LDN		6,500,000	6,500,000		3FE
30255Q AA 9	FLNG LIQUEFACTION 2 LLC 12/31/2		03/23/2018	Various		625,449	625,449		2FE
316773 CV 0	Fifth Third Bancorp 3.950% 03/14/28		03/12/2018	MORGAN STANLEY & CO		11,978,400	12,000,000		1FE
32007U AC 3	FIRST DATA CORP 04/21/24		03/01/2018	CITIGROUP GLOBAL MARKETS INC/		3,006,250	3,000,000		3FE
32055R B* 7	FIRST INDUSTRIAL LP 3.860% 02/15/28		02/15/2018	BANK OF AMERICA N.A.		6,100,000	6,100,000		2FE
32055R B@ 5	FIRST INDUSTRIAL LP 3.960% 02/15/30		02/15/2018	BANK OF AMERICA N.A.		3,700,000	3,700,000		2FE
337932 AH 0	FIRSTENERGY CORP 3.900% 07/15/27		01/18/2018	BARCLAYS CAPITAL INC		5,067,150	5,000,000	3,792	3FE
33883G AA 5	FLATIRON CLO LTD FLAT_18-1A 3.417% 04/	C	02/22/2018	JP MORGAN SECURITIES LTD LDN		4,000,000	4,000,000		1Z
341081 FQ 5	FLORIDA POWER AND LIGHT CO 3.950% 03/0		02/26/2018	WELLS FARGO & CO		4,475,700	4,500,000		1FE
349553 AM 9	FORTIS INC 3.055% 10/04/26		01/17/2018	JEFFERIES & COMPANY INC		4,799,850	5,000,000	44,552	2FE
35563P DZ 9	SEASONED CREDIT RISK TRANSFER 3.000% 0		03/09/2018	BANK OF AMERICA N.A.		1,955,068	2,000,000	7,167	1FE
35671D AU 9	FREEPORT-MCMORAN COPPER & GOLD 3.550%		02/02/2018	JP MORGAN SECURITIES LTD LDN		2,951,250	3,000,000	45,854	3FE
36164Y AB 7	GCP APPLIED TECHNOLOGIES INC 5.500% 04		03/26/2018	BANK OF AMERICA N.A.		1,365,000	1,365,000		3FE
36186Y AF 2	GMAC COMMERCIAL MORTGAGE ASSET 6.107%		02/26/2018	Interest Capitalization		2	2		2
36254C AU 4	GS MORTGAGE SECURITIES TRUST G 3.167%		01/29/2018	DEUTSCHE BANK SECURITIES INC		19,703,906	20,000,000	52,783	1FM
36255N AT 2	GS MORTGAGE SECURITIES TRUST G 3.992%		03/15/2018	GOLDMAN SACHS & COMPANY		7,209,819	7,000,000	21,734	1FE
36320M AL 2	GALAXY CLO LTD GALXY_15-20A 2.745% 04/	C	02/23/2018	GOLDMAN SACHS & COMPANY		2,000,000	2,000,000	8,811	1FE
36320W AL 0	GALAXY CLO LTD GALXY_15-21A 2.765% 04/		01/31/2018	BARCLAYS CAPITAL INC		8,000,000	8,000,000	23,347	1FE
36320W AN 6	GALAXY CLO LTD GALXY_15-21A 3.095% 04/		01/31/2018	BARCLAYS CAPITAL INC		4,000,000	4,000,000	13,067	1FE
37045V AK 6	GENERAL MOTORS CO 6.600% 04/01/36		02/21/2018	JEFFERIES & COMPANY INC		11,722,200	10,000,000	260,333	2FE
37045V AN 0	GENERAL MOTORS CO 4.200% 10/01/27		01/17/2018	BARCLAYS CAPITAL INC		11,223,190	11,000,000	207,900	2FE
372319 AA 1	GENNEIA SA 8.750% 01/20/22	D	01/24/2018	Various		1,747,000	1,600,000	2,916	4FE
38141G WV 2	GOLDMAN SACHS GROUP INCTHE 3.814% 04/2		01/18/2018	GOLDMAN SACHS & COMPANY		8,000,000	8,000,000		1FE
38175B AA 2	GOLUB CAPITAL PARTNERS CLO LTD 3.389%	C	02/23/2018	WELLS FARGO & CO		6,500,000	6,500,000		1FE
389375 AJ 5	GRAY TELEVISION INC. 5.875% 07/15/26		02/16/2018	GOLDMAN SACHS & COMPANY		1,995,000	2,000,000	11,750	4FE
404030 AH 1	H&E EQUIPMENT SERVICES INC 5.625% 09/0		03/19/2018	Tax Free Exchange		3,141,000	3,141,000	8,834	3FE
40421Y AB 8	HLF FINANCING SARL/HLF FINANCI TL L+550	C	02/02/2018	CREDIT SUISSE SECURITIES USA L		2,997,500	3,000,000		3FE
404280 BK 4	HSBC HOLDINGS PLC 4.041% 03/13/28	D	01/24/2018	BNP PARIBAS		10,280,600	10,000,000	149,293	1FE
40464* AA 3	HA FEDERAL FUNDING IV TRUST 4.089% 12/		03/30/2018	DIRECT		289,118	289,118		1
410345 AL 6	HANESBRANDS INC 4.875% 05/15/26		02/08/2018	JEFFERIES & COMPANY INC		975,000	1,000,000	11,781	3FE
410346 AK 6	HANESBRANDS INC TL +L175 12/13/		01/05/2018	JP MORGAN SECURITIES LTD LDN		997,500	1,000,000		2FE
41151P AH 8	HARBOR FREIGHT TOOLS USA INC 08		01/24/2018	Tax Free Exchange		6,892,048	6,876,767		3FE
42824C AW 9	HEWLETT PACKARD ENTERPRISE CO 4.900% 1		01/17/2018	WELLS FARGO & CO		10,494,800	10,000,000	127,944	2FE
42981C AA 6	HIGH STREET FUNDING TRUST I 4.111% 02/		03/27/2018	BANK OF AMERICA N.A.		4,015,360	4,000,000	6,395	2FE
432885 AA 9	HILTON USA TRUST HILT_18-ORL 2.547% 12		02/14/2018	JP MORGAN SECURITIES LTD LDN		6,000,000	6,000,000		1FE
436440 AK 7	HOLOGIC INC 4.375% 10/15/25		01/16/2018	GOLDMAN SACHS & COMPANY		4,000,000	4,000,000	48,125	3FE
436440 AM 3	HOLOGIC INC 4.625% 02/01/28		01/16/2018	GOLDMAN SACHS & COMPANY		2,000,000	2,000,000		3FE
44107H AC 6	HOSPITAL FOR SPECIAL SURGERY 3.737% 04		03/23/2018	GOLDMAN SACHS & COMPANY		3,000,000	3,000,000		1FE
44107H AD 4	HOSPITAL FOR SPECIAL SURGERY 4.081% 04		03/23/2018	GOLDMAN SACHS & COMPANY		7,000,000	7,000,000		1FE
45138L BF 9	IDAHO POWER COMPANY 4.200% 03/01/48		03/13/2018	JP MORGAN SECURITIES LTD LDN		1,992,600	2,000,000		1FE
46051M A@ 1	INTERNATIONAL TRANSMISSION COM 4.000%		03/29/2018	MIZUHO SECURITIES USA INC		23,750,000	23,750,000		1FE
46115H BD 8	INTESA SANPAOLO SPA 3.875% 01/12/28	D	01/05/2018	JP MORGAN SECURITIES LTD LDN		2,976,420	3,000,000		2FE
46590T AA 3	JPMDB COMMERCIAL MORTGAGE SECU 2.096%		01/29/2018	Various		9,088,352	9,178,705	16,033	1FM
46590T AE 5	JPMDB COMMERCIAL MORTGAGE SECU 3.694%		02/21/2018	Various		6,177,890	6,070,000	16,222	1FM

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
466313 AH 6	JABIL CIRCUIT INC 3.950% 01/12/28		01/10/2018	Various		13,953,860	14,000,000		2FE
46644Y AU 4	JPMBB COMMERCIAL MORTGAGE SECU 3.801%		02/13/2018	GOLDMAN SACHS & COMPANY		15,353,906	15,000,000	22,175	1FM
46647P AM 8	JPMORGAN CHASE&CO 3.509% 01/23/29		01/16/2018	JP MORGAN SECURITIES LTD LDN		21,000,000	21,000,000		1FE
46647P AN 6	JPMORGAN CHASE&CO 3.897% 01/23/49		01/16/2018	JP MORGAN SECURITIES LTD LDN		10,000,000	10,000,000		1FE
47032F AB 5	JAMES HARDIE INTERNATIONAL FIN 5.000%	D	02/15/2018	Various		2,664,801	2,680,000	22,717	3FE
48268@ AS 3	KPMG 4.080% 01/30/32	C	02/05/2018	US BANCORP INVESTMENTS INC		5,900,000	5,900,000		1Z
49456B AF 8	KINDER MORGAN INC/DELAWARE 4.300% 06/0		02/15/2018	SEA PORT GROUP LLC		3,579,265	3,500,000	29,323	2FE
49456B AP 6	KINDER MORGAN INC/DELAWARE 4.300% 03/0		02/22/2018	MIZUHO SECURITIES USA INC		1,494,330	1,500,000		2FE
50247W AB 3	LYB INTERNATIONAL FINANCE II B 3.500%	D	02/13/2018	CITIGROUP GLOBAL MARKETS INC/		3,883,120	4,000,000	63,389	2FE
53271H AA 1	LIMETREE BAY TERMINALS LLC 02/1		03/12/2018	BARCLAYS CAPITAL INC		501,250	500,000		3FE
534187 BH 1	LINCOLN NATIONAL CORP 3.800% 03/01/28		02/12/2018	Various		13,107,299	13,150,000	1,721	2FE
539439 AR 0	LLOYDS TSB GRP PLC 4.375% 03/22/28	C	03/15/2018	MORGAN STANLEY & CO		7,921,937	7,950,000		1FE
55336V AM 2	MPLX LP 4.500% 04/15/38		02/05/2018	BANK OF AMERICA N.A		14,821,650	15,000,000		2FE
55336V AR 1	MPLX LP 4.000% 03/15/28		02/05/2018	MIZUHO SECURITIES USA INC		7,964,080	8,000,000		2FE
55342U AH 7	MPT OPERATING PARTNERSHIP LP / 5.000%		02/12/2018	Various		2,527,885	2,647,000	52,572	3FE
571903 AP 8	MARRIOTT INTERNATIONAL INC 3.750% 10/0		03/14/2018	Various		8,697,961	8,633,000	124,944	2FE
58013M FF 6	MCDONALDS CORPORATION 3.800% 04/01/28		03/14/2018	JP MORGAN SECURITIES LTD LDN		8,990,191	9,000,000		2FE
59001A BB 7	MERITAGE HOMES CORP 6.000% 06/01/25		03/02/2018	JP MORGAN SECURITIES LTD LDN		5,150,000	5,000,000	87,501	3FE
59980C AE 3	MILL CITY MORTGAGE LOAN TRUST 3.250% 0		03/09/2018	MORGAN STANLEY & CO		1,225,195	1,249,850	1,354	1FM
59980T AB 2	MILL CITY MORTGAGE LOAN TRUST 3.150% 0		03/28/2018	JP MORGAN SECURITIES LTD LDN		1,135,939	1,150,000	101	1FM
61744Y AK 4	Morgan Stanley 3.591% 07/22/28		02/22/2018	MORGAN STANLEY & CO		26,430,593	27,250,000	92,419	1FE
61744Y AP 3	Morgan Stanley 3.772% 01/24/29		01/18/2018	MORGAN STANLEY & CO		20,000,000	20,000,000		1FE
61766R AZ 9	MORGAN STANLEY BAML TRUST MSBA 3.102%		02/06/2018	MORGAN STANLEY & CO		9,739,191	9,957,000	6,006	1FM
61767E AE 4	MORGAN STANLEY BAML TRUST MSBA 3.536%		01/10/2018	BANK OF AMERICA N.A		3,081,563	3,000,000	3,241	1FM
62943W AB 5	NRG YIELD OPERATING LLC 5.375% 08/15/2		03/27/2018	GOLDMAN SACHS & COMPANY		2,015,000	2,000,000	13,139	3FE
637432 NP 6	NATIONAL RURAL UTILITIES COOP 3.400% 0		01/31/2018	JP MORGAN SECURITIES LTD LDN		8,235,716	8,260,000		1FE
64952W CX 9	NEW YORK LIFE GLOBAL FUNDING 3.000% 01		01/03/2018	CREDIT SUISSE SECURITIES USA L		2,976,150	3,000,000		1FE
651229 AW 6	NEWELL BRANDS INC 4.200% 04/01/26		02/07/2018	BARCLAYS BANK PLC		5,033,400	5,000,000	74,667	2FE
65339K AT 7	NEXTERA ENERGY CAPITAL HOLDING 3.550%		03/14/2018	MORGAN STANLEY & CO		4,392,720	4,500,000	59,906	2FE
67575B AN 9	OCTAGON INVESTMENT PARTNERS XX 2.945%		02/01/2018	CITIGROUP GLOBAL MARKETS INC/		6,000,000	6,000,000		1FE
67591T AA 8	OCT35_18-1A 2.805% 01/20/31	C	01/18/2018	BANK OF AMERICA N.A		4,000,000	4,000,000		1FE
677415 CQ 2	OHIO POWER COMPANY 4.150% 04/01/48		03/20/2018	RBC DOMINION SECURITIES INC		4,963,400	5,000,000		1FE
680665 AK 2	OLIN CORP 5.000% 02/01/30		02/08/2018	Various		7,935,000	8,000,000	15,070	3FE
68268N AP 8	ONEOK PARTNERS LP 4.900% 03/15/25		03/21/2018	WELLS FARGO & CO		2,592,826	2,500,000	2,722	2FE
68269C AA 4	ONEMAIN FINANCIAL ISSUANCE TRU 3.570%		03/12/2018	CITIGROUP GLOBAL MARKETS INC/		3,999,141	4,000,000		1FE
68964* AJ 0	OTTER TAIL POWER COMPANY 4.070% 02/07/		02/07/2018	KEYBANC CAPITAL MARKETS INC		3,000,000	3,000,000		2FE
69394* AA 7	PPM FINCO LP 4.476% 03/31/54		02/01/2018	DIRECT		3,887,890	3,887,890		2FE
701885 AF 2	PARSLEY ENERGY LLC/ PARSLEY FI 5.250%		02/15/2018	OPPENHEIMER & CO. INC		2,443,750	2,500,000	1,823	4FE
715604 AA 2	PERU LNG SRL 5.375% 03/22/30	C	03/15/2018	BANK OF AMERICA N.A		5,200,000	5,200,000		2FE
71647N AZ 2	PETROBRAS GLOBAL FINANCE BV 5.750% 02/	D	01/25/2018	BNP PARIBAS		3,099,662	3,150,000		3FE
71654Q CC 4	PETROLEOS MEXICANOS 6.750% 09/21/47	C	03/28/2018	Tax Free Exchange		1,002,786	930,000	1,220	2FE
71654Q CE 0	PETROLEOS MEXICANOS 5.375% 03/13/22	D	03/28/2018	Tax Free Exchange		6,471,464	6,500,000	14,557	2FE
73181L AA 9	POLYUS FINANCE PLC 4.700% 01/29/24	D	01/24/2018	JP MORGAN SECURITIES LTD LDN		930,000	930,000		3FE
737446 AK 0	POST HOLDINGS INC 5.000% 08/15/26		02/15/2018	BANK OF AMERICA N.A		1,915,001	2,000,000	1,389	4FE
737446 AM 6	POST HOLDINGS INC 5.750% 03/01/27		02/08/2018	BANK OF AMERICA N.A		1,466,251	1,500,000	38,573	4FE
73744G AJ 1	POST HOLDINGS INC TL L+225 05/1		03/14/2018	BARCLAYS CAPITAL INC		2,000,000	2,000,000		3FE
74338U AC 5	PROJECT LEOPARD HOLDINGS INC TL L+550		03/23/2018	CREDIT SUISSE SECURITIES USA L		1,010,000	1,000,000		4FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
75625Q AE 9	RECKITT BENCKISER TREASURY SER 3.000%	C	02/22/2018	CITIGROUP GLOBAL MARKETS INC/		4,635,000	5,000,000	25,000	1FE
781467 AB 1	RUMO LUXEMBOURG SARL 5.875% 01/18/25	D	01/10/2018	BANK OF AMERICA N.A.		2,730,585	2,750,000		4FE
79970Y AE 5	SANCHEZ ENERGY CORP 7.250% 02/15/23		02/07/2018	Various		1,732,230	1,750,000		4FE
80874Y AW 0	SCIENTIFIC GAMES CORP 5.000% 10/15/25		01/31/2018	JP MORGAN SECURITIES LTD LDN		2,500,000	2,500,000	40,625	4FE
811054 AG 0	EW SCRIPPS CO 5.125% 05/15/25		02/06/2018	Various		3,121,431	3,192,000	37,475	4FE
816851 BG 3	SEMPRA ENERGY 3.400% 02/01/28		01/09/2018	RBC DOMINION SECURITIES INC		2,978,970	3,000,000		2FE
82481L AD 1	SHIRE ACQUISITIONS INVESTMENTS 3.200%	C	01/24/2018	Various		26,775,747	27,488,000	288,091	2FE
8265QN AA 0	SIGMA FINANCE NETHERLANDS BV 4.875% 03	C	03/22/2018	CITIGROUP GLOBAL MARKETS INC/		2,562,869	2,580,000		2FE
83608G AN 6	SOUND POINT CLO LTD SNDPT_13-1 2.822%	D	01/22/2018	GOLDMAN SACHS & COMPANY		5,000,000	5,000,000		1FE
83608G AQ 9	SOUND POINT CLO LTD SNDPT_13-1 3.202%	C	01/22/2018	GOLDMAN SACHS & COMPANY		5,000,000	5,000,000		1FE
83610J AA 4	SOUND POINT CLO LTD 2.720% 04/15/31		03/27/2018	BARCLAYS CAPITAL INC		2,000,000	2,000,000		1Z
84130@ AA 3	Southcross Holdings Borrowe LP		03/29/2018	Interest Capitalization		1,982	1,982		5FE
845011 AA 3	SOUTHWEST GAS CORPORATION 3.700% 04/01		03/12/2018	MITSUBISHI UFJ SECURITIES USA		9,981,500	10,000,000		1FE
85207U AK 1	SPRINT CORP 7.625% 03/01/26		02/20/2018	JP MORGAN SECURITIES LTD LDN		4,000,000	4,000,000		4FE
87165Y AC 7	SYMPHONY CLO LTD SYMP_18-19A 2.682% 04	C	02/22/2018	BANK OF AMERICA N.A.		5,500,000	5,500,000		1Z
87165Y AG 8	SYMPHONY CLO LTD SYMP_18-19A 3.470% 04	D	02/22/2018	BANK OF AMERICA N.A.		1,000,000	1,000,000		1Z
88032W AG 1	TENCENT HOLDINGS LTD 3.595% 01/19/28	C	01/11/2018	BANK OF AMERICA N.A.		14,996,250	15,000,000		1FE
88104L AE 3	TERRAFORM POWER OPERATING LLC 5.000% 0		02/12/2018	RBC DOMINION SECURITIES INC		1,447,500	1,500,000	13,125	3FE
88167A AH 4	TEVA PHARMACEUTICAL FINANCE NE 6.000%	D	03/14/2018	BARCLAYS CAPITAL INC		1,974,460	2,000,000	667	3FE
88167A AJ 0	TEVA PHARMACEUTICAL FINANCE NE 6.750%	D	03/07/2018	BARCLAYS CAPITAL INC		610,000	610,000		3FE
882384 AD 2	TEXAS EASTERN TRNSMSN LP 3.500% 01/15/		01/04/2018	DEUTSCHE BANK SECURITIES INC		2,984,430	3,000,000		2FE
89169D AL 5	TOWD POINT MORTGAGE TRUST TPMT 2.836%		03/20/2018	JP MORGAN SECURITIES LTD LDN		7,079,157	7,186,962	11,885	1FM
89236T EM 3	TOYOTA MOTOR CREDIT CORP 3.050% 01/11/		01/08/2018	HSBC SECURITIES		2,993,340	3,000,000		1FE
89376V AA 8	TRANSMONTAIGNE PARTNERS LP 6.125% 02/1		02/07/2018	RBC DOMINION SECURITIES INC		2,500,000	2,500,000		3FE
89417E AN 9	TRAVELERS COS INC 4.050% 03/07/48		02/28/2018	CITIGROUP GLOBAL MARKETS INC/		3,974,560	4,000,000		1FE
89421U AA 5	TRAVELPORT CORPORATE FINANCE P 6.000%	D	03/09/2018	CITIGROUP GLOBAL MARKETS INC/		2,000,000	2,000,000		4FE
896818 AP 6	TRIUMPH GROUP INC 7.750% 08/15/25		01/18/2018	Tax Free Exchange		4,075,499	4,051,000	131,685	4FE
90276V AE 9	UBS COMMERCIAL MORTGAGE TRUST 3.983% 0		02/12/2018	UBS SECURITIES LLC		26,778,245	26,000,000	74,792	1FE
90276V AJ 8	UBS COMMERCIAL MORTGAGE TRUST 4.567% 0		02/12/2018	UBS SECURITIES LLC		8,106,776	7,871,000	25,962	1FE
90370* AA 1	ONE TOWN CENTER LLC 4.090% 03/15/35		03/07/2018	CTL CAPITAL LLC		2,632,000	2,632,000		1FE
904764 BC 0	Unilever Capital Corp 3.500% 03/22/28		03/19/2018	CITIGROUP GLOBAL MARKETS INC/		7,879,120	8,000,000		1FE
91832V AA 2	VOC ESCROW LTD 5.000% 02/15/28	C	01/29/2018	BANK OF AMERICA N.A.		5,000,000	5,000,000		3FE
92553P BB 7	VIACOM INC 3.450% 10/04/26		01/26/2018	WELLS FARGO & CO		2,894,430	3,000,000	33,350	2FE
92565E AA 1	VICI PROPERTIES 1 LLC TL +L225		03/28/2018	DEUTSCHE BANK SECURITIES INC		2,010,000	2,000,000		3FE
927804 FZ 2	VIRGINIA ELECTRIC AND POWER CO 3.800%		03/20/2018	BNP PARIBAS		3,990,720	4,000,000		1FE
92915C AQ 7	VOYA CLO LTD VOYA_16-1A 2.815% 01/20/3	D	01/23/2018	JP MORGAN SECURITIES LTD LDN		2,000,000	2,000,000		1FE
92916W AA 7	VOYA CLO LTD VOYA_13-2A 2.715% 04/25/3	D	03/15/2018	CREDIT SUISSE SECURITIES USA L		17,000,000	17,000,000		1FE
92916W AC 3	VOYA CLO LTD VOYA_13-2A 3.145% 04/25/3	D	03/15/2018	CREDIT SUISSE SECURITIES USA L		11,000,000	11,000,000		1FE
92917A AA 4	VOYA CLO LTD VOYA_18-1A 2.689% 04/19/3	C	02/23/2018	JP MORGAN SECURITIES LTD LDN		3,000,000	3,000,000		1FE
94989J AZ 9	WELLS FARGO COMMERCIAL MORTGAG 3.540%		02/14/2018	CREDIT SUISSE SECURITIES USA L		24,079,106	23,950,000	35,326	1FM
95000M BP 5	WELLS FARGO COMMERCIAL MORTGAG 3.065%		01/29/2018	DEUTSCHE BANK SECURITIES INC		9,798,047	10,000,000	25,542	1FM
95000T BS 4	WELLS FARGO COMMERCIAL MORTGAG 3.635%		02/21/2018	JP MORGAN SECURITIES LTD LDN		2,994,609	3,000,000	6,664	1FM
95001G AE 3	WELLS FARGO COMMERCIAL MORTGAG 3.589%		01/16/2018	BARCLAYS CAPITAL INC		514,727	500,000	847	1FM
958102 AM 7	WESTERN DIGITAL CORP 4.750% 02/15/26		01/30/2018	BANK OF AMERICA N.A.		5,000,000	5,000,000		3FE
958254 AH 7	WESTERN GAS PARTNERS LP 4.500% 03/01/2		02/22/2018	Various		8,970,250	9,000,000		2FE
96329* LC 4	WHEELS INC 3.090% 03/22/21		03/22/2018	DIRECT		10,000,000	10,000,000		1FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
96926D AS 9	WILLIAM LYON HOMES INC 6.000% 09/01/23		03/06/2018	JP MORGAN SECURITIES LTD LDN		3,000,000	3,000,000		4FE
973147 AD 3	WIND TRE SPA 5.000% 01/20/26	C	01/17/2018	BANK OF AMERICA N.A.		466,251	500,000	5,278	3FE
98311A AA 3	WYNDHAM HOTELS & RESORTS INC 5.375% 04		03/29/2018	BARCLAYS CAPITAL INC.		896,000	896,000		3FE
98956P AP 7	ZIMMER HOLDINGS INC 2.928% 03/19/21		03/08/2018	CITIGROUP GLOBAL MARKETS INC/		10,000,000	10,000,000		2FE
B9789* AA 4	WAREHOUSES DE PAUW COMM VA 2.620% 03/2	B	03/29/2018	DIRECT		19,677,600	19,677,600		2Z
C3933J AF 8	GIVE AND GO PREPARED FOODS COR TL L+425		03/07/2018	DEUTSCHE BANK SECURITIES INC.		1,021,441	1,017,625		4FE
G0446* AA 3	ANGEL TRAINS ROLLING STOCK 3.150% 11/3	B	03/01/2018	DIRECT		8,994,444	9,131,995		2Z
G1737@ AA 7	BROOKFIELD UTILITIES ISSUER UK 2.620%		03/14/2018	CITIC SECURITIES		2,719,373	2,719,373		2FE
G1737@ AC 3	BROOKFIELD UTILITIES ISSUER UK 2.970%		03/14/2018	CITIC SECURITIES		4,741,470	4,741,470		2FE
G1819@ AA 8	CANAL AND RIVER TRUST 2.850% 01/19/43		01/19/2018	RBS SECURITIES INC.		3,877,020	3,877,020		1Z
G1819@ AB 6	CANAL AND RIVER TRUST 2.830% 01/19/48		01/19/2018	RBS SECURITIES INC.		9,831,015	9,831,015		1Z
G4160@ AA 7	GREENSQUARE GROUP LIMITED 3.663% 01/31		01/31/2018	DIRECT		6,334,587	6,334,587		1Z
G4691# AE 5	IMI GROUP LIMITED 1.530% 02/21/28		02/21/2018	DIRECT		4,373,423	4,373,423		2Z
G4989@ AA 6	JACINTA SOLAR FARM FINANCE LTD 5.563%	D	01/29/2018	DIRECT		4,600,000	4,600,000		2FE
G4990# AA 1	JPMORGAN GLOBAL GROWTH & INCOM 2.930%		01/09/2018	DIRECT		12,846,850	12,846,850		1Z
G7246* AA 0	HERTFORD COLLEGE 2.520% 01/31/48		01/31/2018	DIRECT		12,229,630	12,229,630		1Z
G7737# AC 8	SGN MIDCO LTD 2.900% 03/14/30		03/14/2018	BARCLAYS CAPITAL INC.		836,730	836,730		2FE
G7737# AD 6	SGN MIDCO LTD 3.020% 03/14/33		03/14/2018	BARCLAYS CAPITAL INC.		4,044,195	4,044,195		2FE
G9307# AB 6	THE UNIVERSITY OF BATH 2.770% 01/12/48		01/12/2018	DIRECT		19,436,250	19,436,250		1Z
N3070* AA 2	ESSENTIAL CAPITAL CONSORTIUM B	D	01/04/2018	ISSUING COMPANY		10,000,000	10,000,000		5*
N9061@ AA 8	VTTI BV 4.530% 12/15/22	D	02/01/2018	Tax Free Exchange		2,615,050	2,600,000		2Z
N9061@ AB 6	VTTI BV 4.870% 12/15/25	D	02/01/2018	Tax Free Exchange		1,604,978	1,600,000	4,978	2Z
N9061@ AC 4	VTTI BV 4.970% 12/15/27	D	02/01/2018	Tax Free Exchange		8,025,402	8,000,000	25,402	2Z
Q4976# AA 8	INVOCARE LTD 4.810% 02/16/28		02/16/2018	DIRECT		8,637,705	8,637,705		2Z
Q6568@ AD 3	NETWORK FINANCE COMPANY PTY LT 4.360%		02/14/2018	HSBC SECURITIES		7,881,000	7,881,000		2FE
Q6568@ AF 8	NETWORK FINANCE COMPANY PTY LT 4.540%		02/14/2018	HSBC SECURITIES		4,728,600	4,728,600		2FE
Q8513# AF 8	SKYCITY AUCKLAND HOLDINGS LIMI 3.920%	D	03/15/2018	DIRECT		3,200,000	3,200,000		2FE
Q8513* AA 3	SKYCITY AUCKLAND HOLDINGS LIMI 5.050%		03/15/2018	DIRECT		1,484,755	1,484,755		2FE
Q8773@ AR 9	STOCKLAND TRUST MANAGEMENT LTD 4.420%	B	01/16/2018	JP MORGAN SECURITIES LTD LDN		14,403,075	14,403,075		1FE
Q8773@ AS 7	STOCKLAND TRUST MANAGEMENT LTD 4.660%	B	01/16/2018	JP MORGAN SECURITIES LTD LDN		19,018,425	19,018,425		1FE
3899999. Total - Bonds - Industrial and Miscellaneous						1,747,978,999	1,746,110,435	4,262,108	XXX
Bonds - SVO Identified Funds									
464288 51 3	ISHARES IBOXX $ HIGH YIELD COR		03/28/2018	US PHASE 1 GENERAL		258,292			4
8199999. Total - Bonds - SVO Identified Funds						258,292	0	0	XXX
8399997. Total - Bonds - Part 3						2,677,693,199	2,674,311,266	5,534,470	XXX
8399999. Total - Bonds						2,677,693,199	2,674,311,266	5,534,470	XXX
Common Stocks - Industrial and Miscellaneous									
03782L 10 1	APPIAN CORP CLASS A		02/13/2018	PARTNERSHIP DISTRIBUTION	8,419.310	257,968	XXX		L
10316T 10 4	BOX INC		01/04/2018	PARTNERSHIP DISTRIBUTION	22,598.000	504,614	XXX		L
464287 64 8	ISHARES RUSSELL 2000 GROWTH FU		03/28/2018	US PHASE 1 GENERAL	260.000	49,530	XXX		L
625207 10 5	MULESOFT INC		02/20/2018	PARTNERSHIP DISTRIBUTION	8,529.000	267,640	XXX		L
679295 10 5	OKTA INC		03/09/2018	PARTNERSHIP DISTRIBUTION	53,206.000	1,643,220	XXX		L
864909 10 6	SUCAMPO PHARMACEUTICALS INC		11/30/2017	PARTNERSHIP DISTRIBUTION	(1,944.000)	(24,688)	XXX		L
SBZCTF 15 6	DELTEX MEDICAL GROUP PLC	B	02/09/2016	DIRECT	30,854.000		XXX		V
9099999. Total - Common Stocks - Industrial and Miscellaneous						2,698,284	XXX	0	XXX
Common Stocks - Mutual Funds									

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
45826J 10 5	INTELLIA THERAPEUTICS INC.		03/16/2018	PARTNERSHIP DISTRIBUTION	36,792.000	965,790	XXX		L
464287 46 5	ISHARES MSCI EAFE INDEX FUND		03/28/2018	US PHASE 1 GENERAL	1,530.000	104,790	XXX		L
78462F 10 3	SPDR S&P 500 ETF TRUST		03/28/2018	US PHASE 1 GENERAL	2,760.000	719,766	XXX		L
9299999. Total - Common Stocks - Mutual Funds						1,790,346	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						4,488,630	XXX	0	XXX
9799999. Total - Common Stocks						4,488,630	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						4,488,630	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						2,682,181,829	XXX	5,534,470	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
Bonds - U.S. Government																					
233244 AH 5	US DEPT OF TRANSPORTATION 5.594% 12/07		03/07/2018.	Redemption 100.0000		193,653	193,653	181,221	195,330		(1,676)		(1,676)		193,653			0	1,809	12/07/2021.	1
31399B 8H 5	GINNIE MAE I 7.430% 01/08/23		03/01/2018.	Paydown		744	744	749	746				0		744			0	10	01/08/2023.	1
31599A F9 5	GINNIE MAE I 7.460% 05/01/21		07/01/2017.	Redemption 0.0000			627	646	629		(629)		(629)					0		05/01/2021.	1
36200J AM 2	GINNIE MAE I 6.000% 03/15/33		03/01/2018.	Paydown		38,926	38,926	40,266	39,851		(924)		(924)		38,926			0	528	03/15/2033.	1
36200Q K3 7	GINNIE MAE I 6.500% 03/15/32		03/01/2018.	Paydown		327	327	332	330		(6)		(6)		327			0	4	03/15/2032.	1
36200S TX 8	GINNIE MAE I 6.500% 10/15/31		03/01/2018.	Paydown		1,509	1,509	1,530	1,523		(14)		(14)		1,509			0	16	10/15/2031.	1
36201F UX 3	GINNIE MAE I GNMA I 7.000% 582098 7.00		03/01/2018.	Paydown		3,185	3,185	3,201	3,194		(7)		(7)		3,185			0	53	04/15/2032.	1
36201F XG 7	GINNIE MAE I 6.500% 06/15/32		03/01/2018.	Paydown		1,915	1,915	1,943	1,933		(18)		(18)		1,915			0	20	06/15/2032.	1
36201L TN 4	GINNIE MAE I 6.500% 04/15/32		03/01/2018.	Paydown		3,411	3,411	3,460	3,442		(30)		(30)		3,411			0	36	04/15/2032.	1
36202C 2H 5	GOVERNMENT NATIONAL MORTGAGE A 6.000%		03/01/2018.	Paydown		3,546	3,546	3,418	3,466		81		81		3,546			0	35	04/20/2028.	1
36202C 2W 2	GOVERNMENT NATIONAL MORTGAGE A 6.000%		03/01/2018.	Paydown		6,009	6,009	5,796	5,877		131		131		6,009			0	72	05/20/2028.	1
36202E 6E 4	GOVERNMENT NATIONAL MORTGAGE A GNMA II 5		03/01/2018.	Paydown		280,779	280,779	285,254	284,377		(3,597)		(3,597)		280,779			0	2,206	06/20/2039.	1
36202E S9 1	GOVERNMENT NATIONAL MORTGAGE A 5.500%		03/01/2018.	Paydown		3,975	3,975	4,023	4,013		(38)		(38)		3,975			0	35	05/20/2038.	1
36202E VP 1	GOVERNMENT NATIONAL MORTGAGE A 6.000%		03/01/2018.	Paydown		9,289	9,289	9,265	9,265		25		25		9,289			0	86	08/20/2038.	1
36202S BC 1	GINNIE MAE I 6.000% 01/15/33		03/01/2018.	Paydown		96	96	99	98		(3)		(3)		96			0		01/15/2033.	1
36203B J5 4	GINNIE MAE I 7.000% 12/15/22		03/01/2018.	Paydown		258	258	249	255		3		3		258			0	3	12/15/2022.	1
36203C KE 1	GINNIE MAE I 7.500% 11/15/23		03/01/2018.	Paydown		133	133	134	133				0		133			0	2	11/15/2023.	1
36203C LK 6	GINNIE MAE I 7.000% 01/15/24		03/01/2018.	Paydown		105	105	105	105				0		105			0	1	01/15/2024.	1
36203C NC 2	GINNIE MAE I 7.000% 09/15/23		03/01/2018.	Paydown		87	87	84	87				0		87			0	1	09/15/2023.	1
36203C SF 0	GINNIE MAE I 6.500% 05/15/23		03/01/2018.	Paydown		2,668	2,668	2,570	2,627		40		40		2,668			0	28	05/15/2023.	1
36203C VH 2	GINNIE MAE I 7.000% 11/15/23		03/01/2018.	Paydown		27	27	24	24				0		27			0		11/15/2023.	1
36203D FQ 8	GINNIE MAE I 7.000% 09/15/23		03/01/2018.	Paydown		12	12	11	12				0		12			0		09/15/2023.	1
36203D GU 8	GINNIE MAE I 7.000% 12/15/23		03/01/2018.	Paydown		103	103	99	102		2		2		103			0	1	12/15/2023.	1
36203E 6N 3	GINNIE MAE I 6.500% 08/15/23		03/01/2018.	Paydown		681	681	656	670		12		12		681			0	7	08/15/2023.	1
36203F YQ 2	GINNIE MAE I 6.500% 08/15/23		03/01/2018.	Paydown		93	93	90	91		1		1		93			0	1	08/15/2023.	1
36203H G3 9	GINNIE MAE I 7.000% 07/15/23		03/01/2018.	Paydown		25	25	24	25				0		25			0		07/15/2023.	1
36203H RN 3	GINNIE MAE I 7.000% 09/15/23		03/01/2018.	Paydown		76	76	74	75		1		1		76			0		09/15/2023.	1
36203J XE 2	GINNIE MAE I 7.000% 08/15/23		03/01/2018.	Paydown		27	27	24	25				0		27			0		08/15/2023.	1
36203K HQ 0	GINNIE MAE I 7.000% 12/15/23		03/01/2018.	Paydown		31	31	30	30				0		31			0		12/15/2023.	1
36203K K6 0	GINNIE MAE I 7.000% 01/15/24		03/01/2018.	Paydown		20	20	19	20				0		20			0		01/15/2024.	1
36203L RC 8	GINNIE MAE I 7.000% 07/15/23		03/01/2018.	Paydown		39	39	39	39				0		39			0		07/15/2023.	1
36203M B9 0	GINNIE MAE I 7.000% 05/15/24		03/01/2018.	Paydown		24	24	24	24				0		24			0		05/15/2024.	1
36203P AY 9	GINNIE MAE I 7.000% 12/15/23		03/01/2018.	Paydown		201	201	197	199		1		1		201			0	3	12/15/2023.	1
36203Q FH 9	GINNIE MAE I 7.000% 08/15/23		03/01/2018.	Paydown		30	30	30	30				0		30			0		08/15/2023.	1
36203Q JS 1	GINNIE MAE I 7.000% 05/15/24		03/01/2018.	Paydown		71	71	71	71				0		71			0	1	05/15/2024.	1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
36203R MW 6	GINNIE MAE I 6.500% 05/15/23		03/01/2018	Paydown		522	522	501	513		9		9		522			0	6	05/15/2023	1
36203R YD 5	GINNIE MAE I 7.500% 05/15/23		03/01/2018	Paydown		30	30	30	30				0		30			0		05/15/2023	1
36203S 4K 0	GINNIE MAE I 7.000% 08/15/23		03/01/2018	Paydown		29	29	27	28				0		29			0		08/15/2023	1
36203S XB 8	GINNIE MAE I 7.000% 09/15/23		03/01/2018	Paydown		34	34	34	34				0		34			0		09/15/2023	1
36203T HT 5	GINNIE MAE I 7.000% 07/15/23		03/01/2018	Paydown		27	27	26	27				0		27			0		07/15/2023	1
36203T NB 7	GINNIE MAE I 7.000% 09/15/23		03/01/2018	Paydown		33	33	33	33				0		33			0		09/15/2023	1
36203U CN 0	GINNIE MAE I 7.500% 09/15/23		03/01/2018	Paydown		249	249	252	249				0		249			0	3	09/15/2023	1
36203V DE 7	GINNIE MAE I 7.000% 11/15/23		03/01/2018	Paydown		21	21	18	21				0		21			0		11/15/2023	1
36203V U3 2	GINNIE MAE I 7.000% 07/15/23		03/01/2018	Paydown		66	66	63	65				0		66			0		07/15/2023	1
36203V U5 7	GINNIE MAE I 7.000% 07/15/23		03/01/2018	Paydown		78	78	75	77				0		78			0		07/15/2023	1
36203V W9 7	GINNIE MAE I 7.000% 02/15/24		03/01/2018	Paydown		18	18	18	18				0		18			0		02/15/2024	1
36203W 2E 7	GINNIE MAE I 7.000% 02/15/22		03/01/2018	Paydown		141	141	136	140		3		3		141			0	2	02/15/2022	1
36203W 2J 6	GINNIE MAE I 7.000% 03/15/22		03/01/2018	Paydown		9	9	9	9				0		9			0		03/15/2022	1
36203W PX 0	GINNIE MAE I 7.000% 06/15/24		03/01/2018	Paydown		61	61	60	60				0		61			0		06/15/2024	1
36203W QV 3	GINNIE MAE I 7.000% 09/15/23		03/01/2018	Paydown		12	12	12	12				0		12			0		09/15/2023	1
36203Y ER 1	GINNIE MAE I 7.000% 09/15/23		03/01/2018	Paydown		27	27	27	27				0		27			0		09/15/2023	1
36204A PF 6	GINNIE MAE I 7.000% 08/15/23		03/01/2018	Paydown		76	76	74	75				0		76			0		08/15/2023	1
36204A PV 1	GINNIE MAE I 7.000% 08/15/23		03/01/2018	Paydown		21	21	21	21				0		21			0		08/15/2023	1
36204A UY 9	GINNIE MAE I 7.000% 09/15/23		03/01/2018	Paydown		28	28	27	27				0		28			0		09/15/2023	1
36204C MV 0	GINNIE MAE I 7.000% 11/15/23		03/01/2018	Paydown		84	84	81	84				0		84			0	1	11/15/2023	1
36204D LL 1	GINNIE MAE I 7.000% 02/15/24		03/01/2018	Paydown		15	15	15	15				0		15			0		02/15/2024	1
36204F VF 8	GINNIE MAE I 7.000% 10/15/23		03/01/2018	Paydown		12	12	12	12				0		12			0		10/15/2023	1
36204G GL 0	GINNIE MAE I 7.000% 10/15/23		02/01/2018	Paydown		301	301	289	295		5		5		301			0	3	10/15/2023	1
36204G ZK 1	GINNIE MAE I 7.000% 12/15/23		03/01/2018	Paydown		148	148	143	146		3		3		148			0	2	12/15/2023	1
36204H 6E 5	GINNIE MAE I 7.000% 10/15/23		03/01/2018	Paydown		18	18	18	18				0		18			0		10/15/2023	1
36204J N6 9	GINNIE MAE I 7.000% 02/15/24		03/01/2018	Paydown		15	15	15	15				0		15			0		02/15/2024	1
36204L VC 2	GINNIE MAE I 7.000% 04/15/22		03/01/2018	Paydown		132	132	127	131		3		3		132			0	2	04/15/2022	1
36204L X3 0	GINNIE MAE I 7.000% 11/15/23		03/01/2018	Paydown		18	18	18	18				0		18			0		11/15/2023	1
36204M MB 2	GINNIE MAE I 7.000% 12/15/23		03/01/2018	Paydown		24	24	24	24				0		24			0		12/15/2023	1
36204R N8 7	GINNIE MAE I 7.500% 09/15/25		03/01/2018	Paydown		211	211	206	208		2		2		211			0	3	09/15/2025	1
36204W QL 4	GINNIE MAE I 7.000% 01/15/24		03/01/2018	Paydown		3	3	3	3				0		3			0		01/15/2024	1
36204Y AY 9	GINNIE MAE I 7.000% 08/15/25		03/01/2018	Paydown		165	165	163	164				0		165			0	2	08/15/2025	1
36205A 5H 3	GINNIE MAE I 7.000% 05/15/24		03/01/2018	Paydown		6	6	6	6				0		6			0		05/15/2024	1
36205A NF 7	GINNIE MAE I 7.000% 09/15/25		03/01/2018	Paydown		2,540	2,540	2,506	2,520		20		20		2,540			0	29	09/15/2025	1
36205B HR 6	GINNIE MAE I 7.000% 05/15/24		03/01/2018	Paydown		79	79	78	78				0		79			0		05/15/2024	1
36205C 6H 8	GINNIE MAE I 7.000% 09/15/25		03/01/2018	Paydown		6	6	6	6				0		6			0		09/15/2025	1
36205F Z7 1	GINNIE MAE I 7.000% 09/15/25		03/01/2018	Paydown		357	357	353	355		3		3		357			0	4	09/15/2025	1
36205M FZ 6	GINNIE MAE I 7.000% 09/15/25		03/01/2018	Paydown		629	629	621	625		6		6		629			0	8	09/15/2025	1
36205P Y4 7	GINNIE MAE I 7.000% 09/15/25		03/01/2018	Paydown		244	244	241	242		3		3		244			0	2	09/15/2025	1
36205Q 4W 6	GINNIE MAE I 7.000% 07/15/25		03/01/2018	Paydown		27	27	27	27				0		27			0		07/15/2025	1
36205R L4 7	GINNIE MAE I 7.000% 09/15/25		03/01/2018	Paydown		224	224	221	223		3		3		224			0	2	09/15/2025	1
36205R L6 2	GINNIE MAE I 7.000% 09/15/25		03/01/2018	Paydown		24	24	24	24				0		24			0		09/15/2025	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
36205R TF 4	GINNIE MAE I 7.000% 08/15/25		03/01/2018	Paydown		60	60	59	60				0		60			0		08/15/2025	1
36206A PL 1	GINNIE MAE I 7.500% 11/15/25		03/01/2018	Paydown		113	113	110	110		1		1		113			0	1	11/15/2025	1
36206B WG 2	GINNIE MAE I 7.000% 09/15/25		03/01/2018	Paydown		49	49	48	48				0		49			0		09/15/2025	1
36206E 3P 8	GINNIE MAE I 7.000% 09/15/25		03/01/2018	Paydown		54	54	52	52				0		54			0		09/15/2025	1
36206E CP 8	GINNIE MAE I 7.000% 09/15/25		03/01/2018	Paydown		45	45	45	45				0		45			0		09/15/2025	1
36206E FZ 3	GINNIE MAE I 7.000% 09/15/25		03/01/2018	Paydown		375	375	369	372		3		3		375			0	4	09/15/2025	1
36206F LU 4	GINNIE MAE I 7.000% 09/15/25		03/01/2018	Paydown		36	36	36	36				0		36			0		09/15/2025	1
36206F RC 8	GINNIE MAE I 7.000% 08/15/25		03/01/2018	Paydown		141	141	139	140				0		141			0	2	08/15/2025	1
36206F RJ 3	GINNIE MAE I 7.000% 08/15/25		03/01/2018	Paydown		42	42	42	42				0		42			0		08/15/2025	1
36206F SE 3	GINNIE MAE I 7.000% 09/15/25		03/01/2018	Paydown		54	54	54	54				0		54			0		09/15/2025	1
36206J FS 8	GINNIE MAE I 7.000% 08/15/25		03/01/2018	Paydown		17	17	17	17				0		17			0		08/15/2025	1
36206J YG 3	GINNIE MAE I 7.000% 08/15/25		03/01/2018	Paydown		134	134	132	133				0		134			0	2	08/15/2025	1
36206K BY 6	GINNIE MAE I 7.000% 09/15/25		03/01/2018	Paydown		370	370	366	367		3		3		370			0	4	09/15/2025	1
36206K GY 1	GINNIE MAE I 7.000% 08/15/25		03/01/2018	Paydown		76	76	76	76				0		76			0		08/15/2025	1
36206K HA 2	GINNIE MAE I 7.000% 09/15/25		03/01/2018	Paydown		30	30	30	30				0		30			0		09/15/2025	1
36206L AJ 8	GINNIE MAE I 7.000% 08/15/25		03/01/2018	Paydown		36	36	34	35				0		36			0		08/15/2025	1
36206L BY 4	GINNIE MAE I 7.000% 09/15/25		03/01/2018	Paydown		289	289	285	287		3		3		289			0	4	09/15/2025	1
36206L CQ 0	GINNIE MAE I 7.000% 09/15/25		03/01/2018	Paydown		251	251	247	249		3		3		251			0	2	09/15/2025	1
36206L DA 4	GINNIE MAE I 7.000% 09/15/25		03/01/2018	Paydown		235	235	232	233		3		3		235			0	2	09/15/2025	1
36206L PU 7	GINNIE MAE I 7.000% 08/15/25		03/01/2018	Paydown		15	15	15	15				0		15			0		08/15/2025	1
36206L SJ 9	GINNIE MAE I 7.000% 09/15/25		03/01/2018	Paydown		45	45	45	45				0		45			0		09/15/2025	1
36206M PP 6	GINNIE MAE I 7.000% 08/15/25		03/01/2018	Paydown		78	78	77	78				0		78			0		08/15/2025	1
36206N C4 5	GINNIE MAE I 7.000% 09/15/25		03/01/2018	Paydown		42	42	42	42				0		42			0		09/15/2025	1
36206P AF 7	GINNIE MAE I 7.500% 12/15/25		03/01/2018	Paydown		255	255	249	252		3		3		255			0	3	12/15/2025	1
36206P PG 9	GINNIE MAE I 7.500% 01/15/26		03/01/2018	Paydown		158	158	154	156		2		2		158			0	2	01/15/2026	1
36206P WY 2	GINNIE MAE I 7.000% 09/15/25		03/01/2018	Paydown		81	81	80	81				0		81			0		09/15/2025	1
36206Q K2 3	GINNIE MAE I 7.500% 06/15/26		03/01/2018	Paydown		54	54	54	54				0		54			0		06/15/2026	1
36206R FW 1	GINNIE MAE I 7.000% 09/15/25		03/01/2018	Paydown		6	6	6	6				0		6			0		09/15/2025	1
36206S JX 3	GINNIE MAE I 7.000% 09/15/25		03/01/2018	Paydown		12	12	12	12				0		12			0		09/15/2025	1
36206U NA 3	GINNIE MAE I 7.500% 02/15/26		03/01/2018	Paydown		414	414	409	411		3		3		414			0	6	02/15/2026	1
36206U W6 2	GINNIE MAE I 7.500% 05/15/26		03/01/2018	Paydown		33	33	32	33				0		33			0		05/15/2026	1
36206W Z4 0	GINNIE MAE I 7.500% 06/15/26		03/01/2018	Paydown		53	53	51	53				0		53			0		06/15/2026	1
36207A K3 5	GINNIE MAE I 7.500% 06/15/26		03/01/2018	Paydown		39	39	38	39				0		39			0		06/15/2026	1
36207L H3 5	GINNIE MAE I 7.000% 03/15/31		03/01/2018	Paydown		28	28	28	28				0		28			0		03/15/2031	1
36210R G6 1	GINNIE MAE I 6.000% 11/15/31		03/01/2018	Paydown		141	141	143	143				0		141			0	1	11/15/2031	1
36213C J5 0	GINNIE MAE I GNMA I 7.000% 550284 7.00		03/01/2018	Paydown		33	33	33	33				0		33			0		08/15/2031	1
36213E W6 9	GINNIE MAE I 6.500% 03/15/32		03/01/2018	Paydown		34,072	34,072	34,567	34,390		(317)		(317)		34,072			0	193	03/15/2032	1
36213F H5 5	GINNIE MAE I 6.000% 12/15/32		03/01/2018	Paydown		4,215	4,215	4,236	4,225		(10)		(10)		4,215			0	43	12/15/2032	1
36213F K9 3	GINNIE MAE I 6.000% 01/15/33		03/01/2018	Paydown		29,857	29,857	30,897	30,571		(715)		(715)		29,857			0	422	01/15/2033	1
362161 MC 2	GINNIE MAE I 7.000% 05/15/23		03/01/2018	Paydown		40	40	39	39				0		40			0		05/15/2023	1
362162 AB 5	GINNIE MAE I 9.000% 10/15/19		03/01/2018	Paydown		286	286	276	284		3		3		286			0	4	10/15/2019	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)
362169 EN 0	GINNIE MAE I 10.500% 12/15/19		03/01/2018	Paydown		711	711	732	711				0		711			0	12	12/15/2019	1
36216L PW 1	GINNIE MAE I 9.500% 03/15/19		03/01/2018	Paydown		321	321	310	319		2		2		321			0	6	03/15/2019	1
36217R EZ 2	GINNIE MAE I 9.000% 10/15/19		03/01/2018	Paydown		275	275	269	273		3		3		275			0	4	10/15/2019	1
36218M DZ 3	GINNIE MAE I 9.500% 11/15/19		03/01/2018	Paydown		122	122	122	122				0		122			0	2	11/15/2019	1
362195 PT 0	GINNIE MAE I 9.000% 02/15/20		03/01/2018	Paydown		1,158	1,158	1,149	1,152		6		6		1,158			0	18	02/15/2020	1
362198 DC 4	GINNIE MAE I 9.500% 05/15/19		03/01/2018	Paydown		48	48	45	48				0		48			0		05/15/2019	1
36219F 3J 4	GINNIE MAE I 10.500% 08/15/18		03/01/2018	Paydown		14	14	14	14				0		14			0		08/15/2018	1
36219G QA 6	GINNIE MAE I 9.000% 05/15/18		03/01/2018	Paydown		959	959	941	955		4		4		959			0	11	05/15/2018	1
36219P XR 1	GINNIE MAE I 9.000% 05/15/18		01/01/2018	Paydown		733	733	708	730		3		3		733			0	6	05/15/2018	1
36219S TF 6	GINNIE MAE I 9.500% 02/15/20		03/01/2018	Paydown		160	160	157	158				0		160			0	2	02/15/2020	1
36219V ST 0	GINNIE MAE I 10.500% 12/15/18		02/01/2018	Paydown		435	435	448	435				0		435			0	7	12/15/2018	1
36219W NB 2	GINNIE MAE I 10.500% 07/15/19		03/01/2018	Paydown		230	230	237	230				0		230			0	4	07/15/2019	1
36219W ZS 2	GINNIE MAE I 9.500% 01/15/19		03/01/2018	Paydown		714	714	687	708		6		6		714			0	12	01/15/2019	1
362200 GT 8	GINNIE MAE I 9.500% 07/15/20		03/01/2018	Paydown		8	8	9	8				0		8			0		07/15/2020	1
36220B 6N 8	GINNIE MAE I 10.500% 06/15/19		03/01/2018	Paydown		42	42	44	42				0		42			0		06/15/2019	1
36220E UR 6	GINNIE MAE I 9.500% 09/15/19		03/01/2018	Paydown		36	36	36	36				0		36			0		09/15/2019	1
36220F AB 0	GINNIE MAE I 9.500% 10/15/19		03/01/2018	Paydown		55	55	57	55				0		55			0		10/15/2019	1
36220F BM 5	GINNIE MAE I 10.500% 07/15/19		03/01/2018	Paydown		25	25	26	25				0		25			0		07/15/2019	1
36220H PV 6	GINNIE MAE I 9.500% 08/15/19		03/01/2018	Paydown		393	393	393	393				0		393			0	6	08/15/2019	1
36220H SJ 0	GINNIE MAE I 9.500% 08/15/19		03/01/2018	Paydown		56	56	60	57				0		56			0		08/15/2019	1
36220J QZ 2	GINNIE MAE I 9.000% 12/15/19		03/01/2018	Paydown		197	197	194	196				0		197			0	3	12/15/2019	1
36220J R8 1	GINNIE MAE I 9.000% 01/15/20		03/01/2018	Paydown		139	139	142	139				0		139			0	2	01/15/2020	1
36220L Z3 8	GINNIE MAE I 9.000% 09/15/19		03/01/2018	Paydown		898	898	881	892		6		6		898			0	13	09/15/2019	1
36220N AT 4	GINNIE MAE I 9.500% 12/15/19		03/01/2018	Paydown		27	27	27	27				0		27			0		12/15/2019	1
36220P GK 2	GINNIE MAE I 9.500% 04/15/20		03/01/2018	Paydown		6	6	6	6				0		6			0		04/15/2020	1
36220U A9 2	GINNIE MAE I 9.000% 04/15/20		03/01/2018	Paydown		229	229	220	227		2		2		229			0	4	04/15/2020	1
36220V C2 3	GINNIE MAE I 8.500% 04/15/20		03/01/2018	Paydown		211	211	197	208		3		3		211			0	4	04/15/2020	1
36220V LZ 0	GINNIE MAE I 9.000% 06/15/20		03/01/2018	Paydown		593	593	574	589		6		6		593			0	9	06/15/2020	1
36220V R9 2	GINNIE MAE I 9.500% 05/15/20		03/01/2018	Paydown		63	63	66	63				0		63			0		05/15/2020	1
36220Y 6P 3	GINNIE MAE I 9.500% 10/15/20		03/01/2018	Paydown		18	18	18	18				0		18			0		10/15/2020	1
36220Y YT 4	GINNIE MAE I 9.500% 09/15/20		03/01/2018	Paydown		96	96	101	97				0		96			0	2	09/15/2020	1
36223D 6X 9	GINNIE MAE I 8.500% 06/15/21		03/01/2018	Paydown		86	86	88	87				0		86			0	1	06/15/2021	1
36223G UA 5	GINNIE MAE I 9.500% 07/15/21		03/01/2018	Paydown		66	66	69	67				0		66			0	1	07/15/2021	1
36223H EH 6	GINNIE MAE I 8.500% 07/15/21		03/01/2018	Paydown		27	27	24	27				0		27			0		07/15/2021	1
36223J AH 6	GINNIE MAE I 9.500% 08/15/21		03/01/2018	Paydown		33	33	36	33				0		33			0		08/15/2021	1
36223J DR 1	GINNIE MAE I 9.500% 07/15/21		03/01/2018	Paydown		294	294	309	297		(3)		(3)		294			0	5	07/15/2021	1
36223M GE 0	GINNIE MAE I 8.500% 09/15/21		03/01/2018	Paydown		243	243	250	245				0		243			0	4	09/15/2021	1
36223M XL 5	GINNIE MAE I 8.500% 12/15/21		03/01/2018	Paydown		55	55	57	56				0		55			0		12/15/2021	1
36223N CH 5	GINNIE MAE I 8.500% 11/15/21		03/01/2018	Paydown		114	114	106	111		3		3		114			0	2	11/15/2021	1
36223Q RW 9	GINNIE MAE I 8.500% 11/15/21		03/01/2018	Paydown		504	504	471	494		10		10		504			0	6	11/15/2021	1
36223R ZU 2	GINNIE MAE I 8.500% 01/15/22		03/01/2018	Paydown		15	15	15	15				0		15			0		01/15/2022	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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)
36223S AD 5	GINNIE MAE I 8.500% 05/15/22		03/01/2018.	Paydown		380	380	391	383		(3)		(3)		380			0	6	05/15/2022.	1
36223Y 5B 2	GINNIE MAE I 8.500% 04/15/22		03/01/2018.	Paydown		487	487	501	490		(3)		(3)		487			0	6	04/15/2022.	1
36223Y QM 5	GINNIE MAE I 7.000% 08/15/23		03/01/2018.	Paydown		54	54	51	52				0		54			0		08/15/2023.	1
36224A J2 8	GINNIE MAE I 8.500% 05/15/22		03/01/2018.	Paydown		407	407	419	411		(3)		(3)		407			0	6	05/15/2022.	1
36224C UP 0	GINNIE MAE I 8.500% 05/15/22		03/01/2018.	Paydown		42	42	42	42				0		42			0		05/15/2022.	1
36224D R6 4	GINNIE MAE I 9.500% 04/15/22		03/01/2018.	Paydown		21	21	21	21				0		21			0		04/15/2022.	1
36224D XG 5	GINNIE MAE I 7.000% 12/15/23		03/01/2018.	Paydown		6	6	6	6				0		6			0		12/15/2023.	1
36224H FS 0	GINNIE MAE I 8.500% 05/15/22		03/01/2018.	Paydown		215	215	221	216				0		215			0	4	05/15/2022.	1
36224H V6 0	GINNIE MAE I 9.500% 05/15/22		03/01/2018.	Paydown		89	89	93	90				0		89			0	1	05/15/2022.	1
36224L NW 3	GINNIE MAE I 7.000% 08/15/23		03/01/2018.	Paydown		15	15	12	14				0		15			0		08/15/2023.	1
36224L S3 2	GINNIE MAE I 7.000% 12/15/22		03/01/2018.	Paydown		310	310	299	305		3		3		310			0	4	12/15/2022.	1
36224M 7D 1	GINNIE MAE I 7.000% 06/15/23		03/01/2018.	Paydown		73	73	71	72				0		73			0		06/15/2023.	1
36224P 2M 9	GINNIE MAE I 7.500% 08/15/25		03/01/2018.	Paydown		3	3	3	3				0		3			0		08/15/2025.	1
36224T MU 1	GINNIE MAE I 7.500% 03/15/23		03/01/2018.	Paydown		250	250	252	250				0		250			0	4	03/15/2023.	1
36224U J5 7	GINNIE MAE I 7.000% 07/15/23		03/01/2018.	Paydown		9	9	9	9				0		9			0		07/15/2023.	1
36224W RM 7	GINNIE MAE I 7.500% 05/15/23		03/01/2018.	Paydown		90	90	91	90				0		90			0	1	05/15/2023.	1
36224X PY 1	GINNIE MAE I 7.000% 02/15/23		03/01/2018.	Paydown		9	9	9	9				0		9			0		02/15/2023.	1
36224Y YS 2	GINNIE MAE I 7.500% 03/15/23		03/01/2018.	Paydown		33	33	33	33				0		33			0		03/15/2023.	1
36225A GM 6	GINNIE MAE I 7.000% 07/15/25		03/01/2018.	Paydown		268	268	264	266		3		3		268			0	3	07/15/2025.	1
36225B ND 6	GINNIE MAE I 6.500% 05/15/31		03/01/2018.	Paydown		52,681	52,681	53,578	53,311		(629)		(629)		52,681			0	553	05/15/2031.	1
36225C C9 5	GOVERNMENT NATIONAL MORTGAGE A 2.750%		03/01/2018.	Paydown		927	927	942	927				0		927			0	5	06/01/2027.	1
36225C DM 5	GOVERNMENT NATIONAL MORTGAGE A 2.750%		03/01/2018.	Paydown		186	186	188	186				0		186			0		07/01/2027.	1
36241K HR 2	GINNIE MAE I 6.000% 06/15/20		03/01/2018.	Paydown		58,542	58,542	59,054	58,565		(23)		(23)		58,542			0	531	06/15/2020.	1
36241K LQ 9	GINNIE MAE I 5.500% 01/15/37		03/01/2018.	Paydown		22,295	22,295	22,456	22,425		(130)		(130)		22,295			0	165	01/15/2037.	1
36292C BU 7	GINNIE MAE I 6.000% 07/15/35		03/01/2018.	Paydown		9,550	9,550	9,501	9,507		44		44		9,550			0	94	07/15/2035.	1
36292L EX 8	GINNIE MAE I 6.000% 06/15/36		03/01/2018.	Paydown		1,672	1,672	1,698	1,693		(21)		(21)		1,672			0	17	06/15/2036.	1
36296D YU 6	GINNIE MAE I 5.500% 05/15/38		03/01/2018.	Paydown		12,771	12,771	12,909	12,879		(109)		(109)		12,771			0	117	05/15/2038.	1
38373Q MZ 1	GNMA_03-37 5.500% 05/01/33		03/01/2018.	Paydown		277,051	277,051	270,860	273,767		3,285		3,285		277,051			0	2,534	05/01/2033.	1
38374C CC 3	GOVERNMENT NATIONAL MORTGAGE A 5.500%		03/01/2018.	Paydown		495,870	495,870	458,517	482,224		13,646		13,646		495,870			0	4,586	09/01/2033.	1
38374C YN 5	GOVERNMENT NATIONAL MORTGAGE A 5.500%		03/01/2018.	Paydown		103,516	103,516	98,651	101,542		1,976		1,976		103,516			0	916	10/01/2033.	1
38374F X5 8	GNMA_04-21 5.000% 04/01/34		03/01/2018.	Paydown		480,398	480,398	451,725	464,122		16,277		16,277		480,398			0	4,261	04/01/2034.	1
38374H PY 0	GNMA_04-54 5.500% 07/01/34		03/01/2018.	Paydown		756,445	756,445	740,194	747,904		8,541		8,541		756,445			0	6,590	07/01/2034.	1
38374M MC 0	GOVERNMENT NATIONAL MORTGAGE A 5.500%		03/01/2018.	Paydown		380,305	380,305	337,670	363,125		17,181		17,181		380,305			0	3,375	12/01/2035.	1
38375J XK 6	GOVERNMENT NATIONAL MORTGAGE A 5.500%		03/01/2018.	Paydown		679,423	679,423	678,308	678,308		1,115		1,115		679,423			0	6,171	04/01/2037.	1
83162C TX 1	SMALL BUSINESS ADMINISTRATION 4.090% 0		03/01/2018.	Paydown		68,347	68,347	68,347	68,347				0		68,347			0	1,448	03/01/2031.	1
911760 KE 5	VENDEE MORTGAGE TRUST VENDE_97 7.500%		03/01/2018.	Paydown		120,086	120,086	118,052	119,353		733		733		120,086			0	1,481	02/01/2027.	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)
91203* 9S 5	FHA PROJECT LOAN 7.620% 04/07/25		03/21/2018.	Various		9,476	46,805	45,789	46,278		(36,802)		(36,802)		9,476			0	831	04/07/2025.	1
912828 2A 7	UNITED STATES TREASURY 1.500% 08/15/26		01/24/2018.	UBS SECURITIES LLC		33,462,060	36,663,000	36,235,789	36,287,345		2,641		2,641		36,289,986		(2,827,926)	(2,827,926)	243,590	08/15/2026.	1
912828 2D 1	UNITED STATES TREASURY 1.375% 08/31/23		01/12/2018.	RBC DOMINION SECURITIES INC		3,971,451	4,200,000	4,163,916	4,170,407		207		207		4,170,615		(199,164)	(199,164)	22,015	08/31/2023.	1
912828 2K 5	UNITED STATES TREASURY 1.375% 07/31/19		02/22/2018.	Various		395,878,435	400,000,000	400,437,500	400,358,808		(24,207)		(24,207)		400,334,600		(4,456,167)	(4,456,167)	2,887,655	07/31/2019.	1
912828 2P 4	UNITED STATES TREASURY 1.875% 07/31/22		01/12/2018.	UBS SECURITIES LLC		6,865,181	7,000,000	7,036,108	7,033,723		(284)		(284)		7,033,439		(168,257)	(168,257)	60,275	07/31/2022.	1
912828 2S 8	UNITED STATES TREASURY 1.625% 08/31/22		03/27/2018.	MORGAN STANLEY & CO.		14,400,556	15,000,000	14,837,725	14,846,226		7,505		7,505		14,853,731		(453,175)	(453,175)	140,421	08/31/2022.	1
912828 2V 1	UNITED STATES TREASURY 1.375% 09/15/20		01/29/2018.	SOCIETE GENERALE		14,677,704	15,000,000	14,913,897	14,921,526		2,281		2,281		14,923,807		(246,103)	(246,103)	78,056	09/15/2020.	1
912828 2X 7	UNITED STATES TREASURY 1.375% 09/30/19		02/09/2018.	Various		369,744,494	374,000,000	372,952,038	373,077,038		43,695		43,695		373,120,733		(3,376,238)	(3,376,238)	1,743,232	09/30/2019.	1
912828 3C 2	UNITED STATES TREASURY 2.000% 10/31/22		01/10/2018.	HSBC SECURITIES		73,877,780	75,000,000	74,701,322	74,708,859		1,443		1,443		74,710,302		(832,522)	(832,522)	294,199	10/31/2022.	1
912828 3D 0	UNITED STATES TREASURY 2.250% 10/31/24		02/13/2018.	Various		72,935,198	75,000,000	75,070,493	75,069,305		(935)		(935)		75,068,370		(2,133,171)	(2,133,171)	468,770	10/31/2024.	1
912828 3F 5	UNITED STATES TREASURY 2.250% 11/15/27		02/13/2018.	Various		37,924,904	40,000,000	39,567,284	39,572,295		4,691		4,691		39,576,986		(1,652,082)	(1,652,082)	226,243	11/15/2027.	1
912828 L4 0	UNITED STATES TREASURY 1.000% 09/15/18		03/22/2018.	Various		3,982,336	4,000,000	3,986,258	3,992,032		2,527		2,527		3,994,559		(12,223)	(12,223)	20,870	09/15/2018.	1
912828 M6 4	UNITED STATES TREASURY 1.250% 11/15/18		03/22/2018.	Various		2,986,088	3,000,000	2,998,717	2,999,139		119		119		2,999,259		(13,170)	(13,170)	9,392	11/15/2018.	1
912828 M8 0	UNITED STATES TREASURY 2.000% 11/30/22		02/02/2018.	Various		122,787,836	125,000,000	124,268,435	124,278,131		7,139		7,139		124,285,271		(1,497,435)	(1,497,435)	322,802	11/30/2022.	1
912828 M9 8	UNITED STATES TREASURY 1.625% 11/30/20		01/23/2018.	GOLDMAN SACHS & COMPANY		2,954,642	3,000,000	2,987,467	2,992,506		152		152		2,992,659		(38,016)	(38,016)	7,232	11/30/2020.	1
912828 N9 7	UNITED STATES TREASURY 1.702% 01/31/18		01/31/2018.	Maturity		200,000,000	200,000,000	200,141,734	200,006,559		(6,559)		(6,559)		200,000,000			0	819,902	01/31/2018.	1
912828 P4 6	UNITED STATES TREASURY 1.625% 02/15/26		02/27/2018.	NOMURA SECURITIES INTERNATIONA		22,743,188	24,984,000	24,453,090	24,536,893		8,067		8,067		24,544,960		(1,801,773)	(1,801,773)	217,575	02/15/2026.	1
912828 Q3 7	UNITED STATES TREASURY 1.250% 03/31/21		03/21/2018.	Various		21,278,414	22,000,000	22,005,201	22,003,415		(129)		(129)		22,003,285		(724,872)	(724,872)	104,688	03/31/2021.	1
912828 R3 6	UNITED STATES TREASURY 1.625% 05/15/26		03/27/2018.	HSBC SECURITIES		31,080,700	34,000,000	34,207,269	34,179,518		(4,781)		(4,781)		34,174,737		(3,094,037)	(3,094,037)	202,990	05/15/2026.	1
912828 RY 8	UNITED STATES TREASURY 1.375% 12/31/18		01/19/2018.	Various		149,320,012	150,000,000	149,882,813	149,905,024		4,544		4,544		149,909,568		(589,556)	(589,556)	104,454	12/31/2018.	1
912828 S6 8	UNITED STATES TREASURY 0.750% 07/31/18		01/24/2018.	Various		27,875,007	28,000,000	27,851,579	27,926,803		7,221		7,221		27,934,024		(59,017)	(59,017)	99,997	07/31/2018.	1
912828 T3 4	UNITED STATES TREASURY 1.125% 09/30/21		02/26/2018.	BANK OF AMERICA N.A.		1,908,277	2,000,000	1,984,926	1,988,557		459		459		1,989,016		(80,738)	(80,738)	9,210	09/30/2021.	1

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912828 U4 0	UNITED STATES TREASURY 1.000% 11/30/18	..	01/24/2018	Various		14,898,017	15,000,000	14,943,780	14,960,193		2,867		2,867		14,963,061		(65,044)	(65,044)	23,077	11/30/2018	1
912828 U7 3	UNITED STATES TREASURY 1.375% 12/15/19	..	01/24/2018	CITIGROUP GLOBAL MARKETS INC/		9,874,199	10,000,000	9,974,629	9,982,995		568		568		9,983,563		(109,364)	(109,364)	15,488	12/15/2019	1
912828 V5 6	UNITED STATES TREASURY 1.125% 01/31/19	..	01/23/2018	Various		213,339,219	215,000,000	213,841,445	213,968,046		50,412		50,412		214,018,459		(679,240)	(679,240)	1,140,438	01/31/2019	1
912828 WD 8	UNITED STATES TREASURY 1.25% 10/31/2018	..	01/29/2018	NOMURA SECURITIES INTERNATIONA		1,991,715	2,000,000	2,000,082	2,000,065		(6)		(6)		2,000,059		(8,344)	(8,344)	6,285	10/31/2018	1
912828 XS 4	UNITED STATES TREASURY 1.250% 05/31/19	..	01/29/2018	Various		178,324,176	180,000,000	179,797,040	179,854,696		4,600		4,600		179,859,296		(1,535,120)	(1,535,120)	298,151	05/31/2019	1
0599999.	Total - Bonds - U.S. Government					2,033,255,503	2,064,058,870	2,059,308,312	2,059,776,493	0	131,769	0	131,769	0	2,059,908,259	0	(26,652,754)	(26,652,754)	9,606,585	XXX	XXX
Bonds - All Other Government																					
056732 AJ 9	BAHAMAS COMMONWEALTH OF 6.000% 11/21/2	D	01/31/2018	Various		1,921,500	1,800,000	1,854,000	1,853,643		(406)		(406)		1,853,237		68,263	68,263	21,300	11/21/2028	3FE
105756 BU 3	BRAZIL FEDERATIVE REPUBLIC OF 2.625% 0	D	01/10/2018	MORGAN STANLEY & CO.		3,342,360	3,450,000	2,800,625	2,965,005		2,530		2,530		2,967,535		374,825	374,825	47,042	01/05/2023	3FE
221597 BR 7	COSTA RICA REPUBLIC OF 4.250% 01/26/23	D	01/25/2018	STANDARD CHARTERED BANK		4,046,250	4,150,000	4,067,000	4,072,364		1,046		1,046		4,073,410		(27,160)	(27,160)	89,657	01/26/2023	3FE
221597 BS 5	COSTA RICA REPUBLIC OF 4.375% 04/30/25	D	01/26/2018	STANDARD CHARTERED BANK		1,545,200	1,600,000	1,552,000	1,554,156		418		418		1,554,574		(9,374)	(9,374)	17,500	04/30/2025	3FE
438180 AH 4	HONDURAS REPUBLIC OF 6.250% 01/19/27	C	01/25/2018	Various		898,920	830,000	867,035	865,420		(218)		(218)		865,202		33,718	33,718	27,170	01/19/2027	4FE
903724 BM 3	UKRAINE GOVERNMENT OF 7.375% 09/25/32	D	03/06/2018	Various		6,418,500	6,600,000	6,600,000	6,600,000				0		6,600,000		(181,500)	(181,500)	220,390	09/25/2032	4FE
1099999.	Total - Bonds - All Other Government					18,172,730	18,430,000	17,740,660	17,910,588	0	3,370	0	3,370	0	17,913,958	0	258,772	258,772	423,059	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
452152 GS 4	ILLINOIS STATE OF 7.350% 07/01/35	..	03/16/2018	RBC DOMINION SECURITIES INC		2,726,726	2,500,000	2,788,190	2,779,236		(4,564)		(4,564)		2,774,672		(47,948)	(47,948)	132,198	07/01/2035	2FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					2,726,726	2,500,000	2,788,190	2,779,236	0	(4,564)	0	(4,564)	0	2,774,672	0	(47,948)	(47,948)	132,198	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
167486 FA 2	CHICAGO CITY OF 6.050% 01/01/29	..	01/01/2018	Redemption 100.0000		95,000	95,000	98,906	98,662		(3,662)		(3,662)		95,000			0	2,874	01/01/2029	2FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States					95,000	95,000	98,906	98,662	0	(3,662)	0	(3,662)	0	95,000	0	0	0	2,874	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
29270C L3 7	ENERGY NORTHWEST 2.814% 07/01/24	..	03/29/2018	Call 100.0000		30,480,000	30,480,000	30,480,000	30,480,000				0		30,480,000			0	638,515	07/01/2024	1FE
29270C R6 4	ENERGY NORTHWEST 3.200% 07/01/28	..	03/29/2018	Call 100.5770		462,654	460,000	464,623	464,072		(80)		(80)		463,993		(3,993)	(3,993)	13,612	07/01/2028	1FE
30711X AK 0	CONNECTICUT AVENUE SECURITIES 4.872% 0	..	03/26/2018	Paydown		272,865	272,865	258,587	262,604		10,262		10,262		272,865			0	2,040	07/25/2024	1
31283H 2Q 7	FEDERAL HOME LOAN MORTGAGE COR 6.500%	..	03/01/2018	Paydown		334	334	334	334				0		334			0	4	12/01/2031	1
31283H 2S 3	FEDERAL HOME LOAN MORTGAGE COR FHLMC 7.0	..	03/01/2018	Paydown		9,742	9,742	9,732	9,730		11		11		9,742			0	126	04/01/2032	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
31283H 2T 1	FEDERAL HOME LOAN MORTGAGE COR FHLMC 7.5		03/01/2018	Paydown		1,594	1,594	1,605	1,601		(6)		(6)		1,594			0	21	08/01/2031	1
31283H 7D 1	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2018	Paydown		285,203	285,203	307,552	306,725		(21,523)		(21,523)		285,203			0	1,718	05/01/2034	1
31283H FP 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2018	Paydown		718	718	757	747		(29)		(29)		718			0	9	10/01/2029	1
31283H GE 9	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2018	Paydown		374	374	395	389		(16)		(16)		374			0	5	12/01/2029	1
31283H VE 2	FEDERAL HOME LOAN MORTGAGE COR 6.000%		03/01/2018	Paydown		3,257	3,257	3,267	3,263		(6)		(6)		3,257			0	31	03/01/2033	1
31283H VL 6	FEDERAL HOME LOAN MORTGAGE COR 6.000%		03/01/2018	Paydown		649	649	649	649				0		649			0	7	02/01/2033	1
31287T AQ 8	FEDERAL HOME LOAN MORTGAGE COR 7.000%		03/01/2018	Paydown		411	411	433	428		(18)		(18)		411			0	5	05/01/2032	1
31287U DB 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2018	Paydown		51	51	54	52		(3)		(3)		51			0		06/01/2032	1
31287U DP 4	FEDERAL HOME LOAN MORTGAGE COR 6.500%		03/01/2018	Paydown		1,586	1,586	1,582	1,582		4		4		1,586			0	19	06/01/2032	1
31288D K5 7	FEDERAL HOME LOAN MORTGAGE COR 5.000%		03/01/2018	Paydown		3,798	3,798	3,717	3,737		63		63		3,798			0	32	12/01/2032	1
3128F2 AF 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2018	Paydown		21	21	21	21				0		21			0		08/01/2025	1
3128F2 WL 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2018	Paydown		65	65	66	66				0		65			0		09/01/2025	1
3128FD H8 7	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2018	Paydown		24	24	27	27				0		24			0		06/01/2026	1
3128FG LS 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2018	Paydown		303	303	303	303				0		303			0	5	10/01/2026	1
3128FH YX 4	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2018	Paydown		73	73	77	76		(3)		(3)		73			0		11/01/2026	1
3128FK SC 0	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2018	Paydown		90	90	90	90				0		90			0	1	01/01/2027	1
3128FX YS 0	FEDERAL HOME LOAN MORTGAGE COR 7.000%		03/01/2018	Paydown		66	66	66	66				0		66			0		03/01/2028	1
3128JR HD 1	FEDERAL HOME LOAN MORTGAGE COR 3.630%		03/01/2018	Paydown		8,817	8,817	8,864	8,817				0		8,817			0	55	07/01/2033	1
3128KD 4N 2	FEDERAL HOME LOAN MORTGAGE COR 6.500%		03/01/2018	Paydown		71,718	71,718	73,141	72,929		(1,211)		(1,211)		71,718			0	776	08/01/2036	1
3128KD YD 1	FEDERAL HOME LOAN MORTGAGE COR 6.500%		03/01/2018	Paydown		12,480	12,480	12,727	12,690		(210)		(210)		12,480			0	135	08/01/2036	1
3128KE PJ 6	FEDERAL HOME LOAN MORTGAGE COR 6.500%		03/01/2018	Paydown		881	881	895	891		(11)		(11)		881			0	10	09/01/2036	1
3128LB 2V 9	FEDERAL HOME LOAN MORTGAGE COR 6.000%		03/01/2018	Paydown		1,226	1,226	1,281	1,275		(49)		(49)		1,226			0	12	06/01/2038	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3128M1 AB 5	FEDERAL HOME LOAN MORTGAGE COR FHLMC 5.0		03/01/2018.	Paydown		127,891	127,891	124,625	126,518		1,374		1,374		127,891			0	1,053	08/01/2020.	1
3128M4 CP 6	FEDERAL HOME LOAN MORTGAGE COR 5.500%		03/01/2018.	Paydown		29,891	29,891	29,342	29,407		484		484		29,891			0	279	12/01/2036.	1
3128M5 AJ 9	FEDERAL HOME LOAN MORTGAGE COR 5.500%		03/01/2018.	Paydown		825	825	836	833		(10)		(10)		825			0	7	09/01/2037.	1
3128M5 RY 8	FEDERAL HOME LOAN MORTGAGE COR FHLMC 5.5		03/01/2018.	Paydown		67,957	67,957	68,707	68,546		(589)		(589)		67,957			0	623	01/01/2038.	1
3128M6 LW 6	FEDERAL HOME LOAN MORTGAGE COR 5.500%		03/01/2018.	Paydown		55,582	55,582	54,011	54,254		1,328		1,328		55,582			0	491	08/01/2038.	1
3128M6 QA 9	FEDERAL HOME LOAN MORTGAGE COR 6.000%		03/01/2018.	Paydown		9,138	9,138	9,153	9,148		(10)		(10)		9,138			0	93	06/01/2038.	1
3128M6 QF 8	FEDERAL HOME LOAN MORTGAGE COR 5.500%		03/01/2018.	Paydown		200,300	200,300	196,201	196,825		3,475		3,475		200,300			0	1,842	08/01/2038.	1
3128M7 QY 5	FEDERAL HOME LOAN MORTGAGE COR 5.000%		03/01/2018.	Paydown		28,483	28,483	28,826	28,761		(278)		(278)		28,483			0	170	06/01/2039.	1
3128M8 B6 0	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2018.	Paydown		78,139	78,139	81,398	81,188		(3,050)		(3,050)		78,139			0	459	10/01/2040.	1
3128M9 SH 6	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2018.	Paydown		134,279	134,279	140,908	140,198		(5,919)		(5,919)		134,279			0	988	06/01/2043.	1
3128M9 U2 6	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2018.	Paydown		65,214	65,214	69,774	69,614		(4,401)		(4,401)		65,214			0	563	10/01/2043.	1
3128MJ 2S 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2018.	Paydown		655,061	655,061	675,583	675,145		(20,082)		(20,082)		655,061			0	3,796	10/01/2047.	1
3128MJ 3B 4	FEDERAL HOME LOAN MORTGAGE COR 4.000%		01/18/2018.	Various		25,940,161	24,937,683	26,165,084	26,158,755		(16,885)		(16,885)		26,141,871		(201,710)	(201,710)	143,796	12/01/2047.	1
3128MJ CS 7	FEDERAL HOME LOAN MORTGAGE COR 5.500%		03/01/2018.	Paydown		78,038	78,038	78,538	78,395		(356)		(356)		78,038			0	698	09/01/2035.	1
3128MJ TK 6	FEDERAL HOME LOAN MORTGAGE COR 3.000%		03/01/2018.	Paydown		249,977	249,977	253,961	253,701		(3,724)		(3,724)		249,977			0	1,367	10/01/2043.	1
3128MJ X3 9	FEDERAL HOME LOAN MORTGAGE COR 3.000%		02/22/2018.	JP MORGAN SECURITIES LTD LDN		53,201,742	54,931,218	54,242,943			2,516		2,516		54,245,459		(1,043,717)	(1,043,717)	119,018	03/01/2046.	1
3128MJ YM 6	FEDERAL HOME LOAN MORTGAGE COR FGOLD 30Y		03/01/2018.	Paydown		138,104	138,104	138,203	138,202		(97)		(97)		138,104			0	679	08/01/2046.	1
3128MJ ZM 5	FEDERAL HOME LOAN MORTGAGE COR 3.000%		03/01/2018.	Paydown		36,476	36,476	36,498	36,498		(22)		(22)		36,476			0	177	02/01/2047.	1
3128MJ ZN 3	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2018.	Paydown		41,802	41,802	42,542	42,487		(687)		(687)		41,802			0	241	01/01/2047.	1
3128MM TX 1	FEDERAL HOME LOAN MORTGAGE COR 3.000%		03/01/2018.	Paydown		170,651	170,651	177,345	176,140		(5,487)		(5,487)		170,651			0	835	08/01/2030.	1
3128NC B8 6	FEDERAL HOME LOAN MORTGAGE COR 3.364%		03/01/2018.	Paydown		5,661	5,661	5,683	5,661				0		5,661			0	31	02/01/2035.	1
3128NG ER 2	FEDERAL HOME LOAN MORTGAGE COR 3.528%		03/01/2018.	Paydown		7,162	7,162	7,207	7,162				0		7,162			0	42	09/01/2036.	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3128NH 2A 0	FEDERAL HOME LOAN MORTGAGE COR 3.807%		03/01/2018.	Paydown		902	902	908	902				0		902			0	7	06/01/2037.	1
3128P7 QG 1	FEDERAL HOME LOAN MORTGAGE COR 4.500%		03/01/2018.	Paydown		344,438	344,438	354,718	352,049		(7,611)		(7,611)		344,438			0	2,613	01/01/2031.	1
3128PS HR 1	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2018.	Paydown		468,167	468,167	483,017	476,900		(8,732)		(8,732)		468,167			0	2,852	09/01/2025.	1
3128QS 4A 1	FEDERAL HOME LOAN MORTGAGE COR 3.490%		03/01/2018.	Paydown		997	997	999	997				0		997			0	6	01/01/2037.	1
312903 L5 4	FREDDIE MAC FHLMC_159 4.500% 08/16/21		03/15/2018.	Paydown		869	869	667	837		33		33		869			0	7	08/16/2021.	1
312903 VF 1	FREDDIE MAC FHLMC_139 7.000% 03/16/21		03/15/2018.	Paydown		1,864	1,864	1,794	1,849		16		16		1,864			0	21	03/16/2021.	1
312906 DD 9	FHLMC_1099 7.950% 06/01/21		03/01/2018.	Paydown		541	541	566	542		(1)		(1)		541			0	6	06/01/2021.	1
312912 AP 3	FREDDIE MAC FHLMC_1367 6.500% 09/01/22		03/01/2018.	Paydown		7,313	7,313	6,722	7,180		133		133		7,313			0	75	09/01/2022.	1
312914 VY 7	FREDDIE MAC FHLMC_1474 7.000% 02/01/23		03/01/2018.	Paydown		2,816	2,816	2,675	2,776		39		39		2,816			0	32	02/01/2023.	1
31292G 5P 7	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2018.	Paydown		277	277	291	287		(10)		(10)		277			0	3	07/01/2029.	1
31292G 5R 3	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2018.	Paydown		452	452	477	471		(18)		(18)		452			0	7	08/01/2029.	1
31292G 5W 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2018.	Paydown		129	129	137	134		(4)		(4)		129			0	2	09/01/2029.	1
31292G 6L 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2018.	Paydown		2,471	2,471	2,604	2,568		(98)		(98)		2,471			0	31	10/01/2029.	1
31292G 6W 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2018.	Paydown		405	405	427	422		(17)		(17)		405			0	7	09/01/2029.	1
31292G 7H 3	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2018.	Paydown		88	88	94	91		(3)		(3)		88			0	1	12/01/2029.	1
31292G QB 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2018.	Paydown		198	198	202	201		(3)		(3)		198			0	2	03/01/2026.	1
31292G TF 3	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2018.	Paydown		466	466	467	467				0		466			0	4	09/01/2027.	1
31292H 4K 7	FEDERAL HOME LOAN MORTGAGE COR 6.000%		03/01/2018.	Paydown		24,501	24,501	24,685	24,644		(142)		(142)		24,501			0	284	12/01/2033.	1
31292H JU 9	FEDERAL HOME LOAN MORTGAGE COR 7.000%		03/01/2018.	Paydown		1,873	1,873	1,974	1,951		(79)		(79)		1,873			0	25	05/01/2031.	1
31292H QR 8	FEDERAL HOME LOAN MORTGAGE COR 6.500%		03/01/2018.	Paydown		1,539	1,539	1,537	1,537		2		2		1,539			0	17	06/01/2032.	1
31292H QZ 0	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2018.	Paydown		3,977	3,977	4,166	4,111		(133)		(133)		3,977			0	34	05/01/2032.	1
31292H ZL 1	FEDERAL HOME LOAN MORTGAGE COR 4.500%		03/01/2018.	Paydown		205	205	194	198		8		8		205			0	2	10/01/2033.	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
31292K 3Z 8	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2018.	Paydown		731,665	731,665	750,870	747,641		(15,977)		(15,977)		731,665			0	4,743	09/01/2040.	1
31292L FS 9	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2018.	Paydown		233,874	233,874	240,927	239,935		(6,061)		(6,061)		233,874			0	1,559	03/01/2042.	1
31292S CF 5	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2018.	Paydown		30,740	30,740	32,670	32,565		(1,825)		(1,825)		30,740			0	172	12/01/2044.	1
312938 HR 7	FEDERAL HOME LOAN MORTGAGE COR 5.000%		03/01/2018.	Paydown		168,998	168,998	175,467	174,375		(5,378)		(5,378)		168,998			0	1,816	12/01/2039.	1
31293V EZ 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2018.	Paydown		51	51	54	54		(3)		(3)		51			0		08/01/2029.	1
31293W PC 8	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2018.	Paydown		7	7	9	9				0		7			0		10/01/2029.	1
31293Y C3 8	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2018.	Paydown		9	9	9	9				0		9			0		10/01/2029.	1
31293Y GV 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2018.	Paydown		138	138	145	143		(6)		(6)		138			0	2	11/01/2029.	1
31293Y KK 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2018.	Paydown		3	3	3	3				0		3			0		11/01/2029.	1
31293Y Q8 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2018.	Paydown		90	90	94	93		(3)		(3)		90			0	1	12/01/2029.	1
312942 CM 5	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2018.	Paydown		306,424	306,424	314,683	313,331		(6,907)		(6,907)		306,424			0	1,434	09/01/2040.	1
312942 CU 7	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2018.	Paydown		684,017	684,017	702,452	699,453		(15,437)		(15,437)		684,017			0	3,559	09/01/2040.	1
312942 F4 2	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2018.	Paydown		447,174	447,174	458,912	456,937		(9,763)		(9,763)		447,174			0	2,321	09/01/2040.	1
312942 KE 4	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2018.	Paydown		96,608	96,608	99,143	98,716		(2,109)		(2,109)		96,608			0	611	09/01/2040.	1
312944 PJ 4	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2018.	Paydown		367,197	367,197	387,794	386,407		(19,210)		(19,210)		367,197			0	2,330	12/01/2040.	1
312945 DS 4	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2018.	Paydown		1,098,664	1,098,664	1,084,587	1,086,384		12,280		12,280		1,098,664			0	6,989	01/01/2041.	1
312945 F2 9	FEDERAL HOME LOAN MORTGAGE COR 4.500%		03/01/2018.	Paydown		273,589	273,589	279,573	278,597		(5,008)		(5,008)		273,589			0	2,223	01/01/2041.	1
31296Q BF 6	FEDERAL HOME LOAN MORTGAGE COR 4.500%		01/01/2018.	Paydown		24,328	24,328	23,020	23,385		943		943		24,328			0	91	11/01/2033.	1
31296T NR 1	FEDERAL HOME LOAN MORTGAGE COR 6.000%		03/01/2018.	Paydown		4,173	4,173	4,275	4,246		(73)		(73)		4,173			0	41	02/01/2034.	1
31296T UP 7	FEDERAL HOME LOAN MORTGAGE COR 4.500%		03/01/2018.	Paydown		562	562	533	540		23		23		562			0	4	02/01/2034.	1
31296W EY 9	FEDERAL HOME LOAN MORTGAGE COR 4.500%		03/01/2018.	Paydown		38,277	38,277	36,305	36,770		1,506		1,506		38,277			0	400	03/01/2034.	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31296W RW 9	FEDERAL HOME LOAN MORTGAGE COR 5.000%		03/01/2018.	Paydown		290	290	285	286		3		3		290			0	2	04/01/2034.	1
31298N PJ 8	FEDERAL HOME LOAN MORTGAGE COR 6.500%		03/01/2018.	Paydown		70	70	72	72				0		70			0		06/01/2031.	1
3130A4 GJ 5	FEDERAL HOME LOAN BANKS 1.125% 04/25/1		01/22/2018.	NOMURA SECURITIES INTERNATIONA		39,966,080	40,000,000	39,981,600	39,998,135		360		360		39,998,495		(32,415)	(32,415)	110,000	04/25/2018.	1
3130AD 6W 7	FEDERAL HOME LOAN BANKS 2.510% 12/29/2		01/26/2018.	TD SECURITIES USA LLC		134,068,500	135,000,000	135,000,000	135,000,000				0		135,000,000		(931,500)	(931,500)	282,375	12/29/2022.	1
31326K B3 0	FEDERAL HOME LOAN MORTGAGE COR 2.777%		03/01/2018.	Paydown		226,118	226,118	231,523	231,592		(5,474)		(5,474)		226,118			0	1,503	10/01/2045.	1
31326K HW 0	FEDERAL HOME LOAN MORTGAGE COR 2.650%		03/01/2018.	Paydown		220,148	220,148	226,331	226,084		(5,935)		(5,935)		220,148			0	699	10/01/2045.	1
3132J6 5D 2	FEDERAL HOME LOAN MORTGAGE COR 3.000%		03/01/2018.	Paydown		110,816	110,816	113,967	113,869		(3,055)		(3,055)		110,816			0	511	02/01/2043.	1
3132L7 CW 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2018.	Paydown		973,506	973,506	1,006,248	1,002,935		(29,428)		(29,428)		973,506			0	5,571	09/01/2045.	1
3132L7 FD 6	FEDERAL HOME LOAN MORTGAGE COR 3.000%		03/01/2018.	Paydown		10,238	10,238	10,116			122		122		10,238			0	26	11/01/2045.	1
3132L7 YL 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2018.	Paydown		231,434	231,434	244,343	243,079		(11,646)		(11,646)		231,434			0	1,394	06/01/2046.	1
3132L8 JZ 1	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2018.	Paydown		1,009,690	1,009,690	1,043,136	1,041,912		(32,222)		(32,222)		1,009,690			0	5,897	02/01/2047.	1
3132L8 Y6 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2018.	Paydown		241,461	241,461	250,204	250,119		(8,657)		(8,657)		241,461			0	1,227	09/01/2047.	1
3132M4 QZ 1	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2018.	Paydown		307,751	307,751	325,014	324,930		(17,178)		(17,178)		307,751			0	1,674	01/01/2044.	1
3132QP E7 5	FEDERAL HOME LOAN MORTGAGE COR 3.000%		03/01/2018.	Paydown		58,405	58,405	59,774	59,711		(1,307)		(1,307)		58,405			0	208	04/01/2045.	1
3132QP MF 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2018.	Paydown		17,928	17,928	18,774	18,687		(759)		(759)		17,928			0	104	05/01/2045.	1
3132QS B6 4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2018.	Paydown		125,193	125,193	129,730	129,246		(4,053)		(4,053)		125,193			0	509	08/01/2045.	1
3132QT HS 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2018.	Paydown		39,745	39,745	41,427	41,217		(1,471)		(1,471)		39,745			0	228	10/01/2045.	1
3132QV JT 9	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2018.	Paydown		507,501	507,501	517,096			(9,595)		(9,595)		507,501			0	1,480	01/01/2046.	1
3132QW M6 3	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2018.	Paydown		304,341	304,341	319,367	317,573		(13,233)		(13,233)		304,341			0	1,074	03/01/2046.	1
3132QW MS 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2018.	Paydown		236,168	236,168	248,050	246,595		(10,428)		(10,428)		236,168			0	1,534	03/01/2046.	1
3132QW TZ 2	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2018.	Paydown		211,849	211,849	221,780	220,818		(8,969)		(8,969)		211,849			0	1,780	03/01/2046.	1
3132WE FZ 0	FEDERAL HOME LOAN MORTGAGE COR 3.000%		03/01/2018.	Paydown		23,781	23,781	23,988	23,987		(206)		(206)		23,781			0	81	06/01/2046.	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)
3132WK LR 7	FEDERAL HOME LOAN MORTGAGE COR FHLMC GOL		03/01/2018.	Paydown		97,934	97,934	98,004	98,003		(69)		(69)		97,934			0	510	01/01/2047.	1
3132WL RS 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2018.	Paydown		413,078	413,078	426,632	426,109		(13,031)		(13,031)		413,078			0	1,855	03/01/2047.	1
3132WM 7G 3	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2018.	Paydown		952,622	952,622	1,007,101	1,004,089		(51,467)		(51,467)		952,622			0	5,613	05/01/2047.	1
3132WN UY 6	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2018.	Paydown		997,675	997,675	1,060,809	1,059,281		(61,606)		(61,606)		997,675			0	7,533	06/01/2047.	1
3132XS DW 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2018.	Paydown		42,459	42,459	43,973	43,962		(1,502)		(1,502)		42,459			0	259	08/01/2047.	1
3132XS M7 2	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2018.	Paydown		604,335	604,335	625,820	625,459		(21,123)		(21,123)		604,335			0	2,681	09/01/2047.	1
3132XT 7D 4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2018.	Paydown		231,269	231,269	238,922	238,846		(7,577)		(7,577)		231,269			0	1,363	11/01/2047.	1
3132XT KX 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2018.	Paydown		461,428	461,428	477,073	476,806		(15,377)		(15,377)		461,428			0	2,168	10/01/2047.	1
3132XT ZJ 0	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2018.	Paydown		17,696	17,696	18,236	18,230		(533)		(533)		17,696			0	92	10/01/2047.	1
3132XU J3 0	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2018.	Paydown		496,547	496,547	511,559	511,392		(14,845)		(14,845)		496,547			0	2,924	11/01/2047.	1
3132XU SM 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		01/18/2018.	Various		24,645,818	24,123,746	24,960,539	24,957,785		(8,477)		(8,477)		24,949,308		(303,491)	(303,491)	121,776	11/01/2047.	1
3132XV EY 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2018.	Various		2,897,592	2,895,362	2,981,545			(2,403)		(2,403)		2,979,142		(81,550)	(81,550)	20,148	12/01/2047.	1
31335A 3F 3	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2018.	Paydown		673,963	673,963	698,841	698,700		(24,736)		(24,736)		673,963			0	4,975	03/01/2046.	1
31335A BF 4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2018.	Paydown		366,423	366,423	380,508	379,170		(12,748)		(12,748)		366,423			0	2,160	01/01/2044.	1
31335A H7 6	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2018.	Paydown		317,276	317,276	330,215	328,957		(11,681)		(11,681)		317,276			0	2,113	01/01/2045.	1
31335A HP 6	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2018.	Paydown		583,253	583,253	606,010	603,941		(20,689)		(20,689)		583,253			0	3,279	10/01/2045.	1
31335A YT 9	FEDERAL HOME LOAN MORTGAGE COR 3.000%		03/01/2018.	Paydown		685,960	685,960	683,921	404,177		2,064		2,064		685,960			0	2,657	10/01/2046.	1
31335B BR 6	FEDERAL HOME LOAN MORTGAGE COR 3.000%		03/01/2018.	Paydown		814,866	814,866	818,558	818,442		(3,577)		(3,577)		814,866			0	3,942	01/01/2047.	1
31335B CW 4	FEDERAL HOME LOAN MORTGAGE COR 3.000%		03/01/2018.	Paydown		33,484	33,484	33,746	33,744		(260)		(260)		33,484			0	159	05/01/2047.	1
31335B D2 9	FEDERAL HOME LOAN MORTGAGE COR 3.000%		03/01/2018.	Paydown		95,325	95,325	95,615	95,614		(290)		(290)		95,325			0	460	01/01/2047.	1
31335B EA 0	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2018.	Paydown		225,194	225,194	238,635	238,283		(13,090)		(13,090)		225,194			0	1,563	07/01/2047.	1
31335B HY 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2018.	Paydown		1,180,237	1,180,237	1,224,313	1,223,620		(43,382)		(43,382)		1,180,237			0	7,623	09/01/2047.	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)
31335B J4 9	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2018.	Paydown		336,346	336,346	355,067	354,850		(18,505)		(18,505)		336,346			0	2,599	11/01/2047.	1
31335B M6 0	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2018.	Various		132,834	132,834	134,432			(1,598)		(1,598)		132,834			0	387	01/01/2048.	1
31335G LZ 6	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2018.	Paydown		144	144	144	144				0		144			0	2	09/01/2025.	1
31335G M5 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2018.	Paydown		266	266	272	269		(3)		(3)		266			0	4	02/01/2026.	1
31335H TT 0	FEDERAL HOME LOAN MORTGAGE COR 6.000%		03/01/2018.	Paydown		219	219	225	222		(3)		(3)		219			0	2	07/01/2022.	1
31335H UZ 4	FEDERAL HOME LOAN MORTGAGE COR 6.000%		03/01/2018.	Paydown		8,056	8,056	8,358	8,194		(138)		(138)		8,056			0	80	12/01/2022.	1
31335H VD 2	FEDERAL HOME LOAN MORTGAGE COR 6.000%		03/01/2018.	Paydown		8,579	8,579	8,901	8,725		(146)		(146)		8,579			0	72	01/01/2023.	1
31336W C9 8	FEDERAL HOME LOAN MORTGAGE COR 4.500%		03/01/2018.	Paydown		18,614	18,614	17,904	18,345		271		271		18,614			0	139	10/01/2020.	1
31339D 4Q 8	FREDDIE MAC FHLMC_02-2411 6.500% 02/01		03/01/2018.	Paydown		26,702	26,702	27,413	27,073		(373)		(373)		26,702			0	254	02/01/2032.	1
31339D GP 7	FHLMC_2422 6.500% 02/01/32		03/01/2018.	Paydown		19,580	19,580	19,175	19,377		202		202		19,580			0	137	02/01/2032.	1
31339D MW 5	FREDDIE MAC FHLMC_2420 6.500% 02/01/32		03/01/2018.	Paydown		21,076	21,076	21,176	21,102		(26)		(26)		21,076			0	210	02/01/2032.	1
3133TE FV 1	FREDDIE MAC FHLMC_2065 6.500% 06/01/28		03/01/2018.	Paydown		7,827	7,827	7,070	7,502		326		326		7,827			0	72	06/01/2028.	1
3133TJ DP 5	FHLMC_2126 6.000% 02/01/29		03/01/2018.	Paydown		14,782	14,782	14,773	14,773		9		9		14,782			0	146	02/01/2029.	1
3133TJ WM 1	FREDDIE MAC FHLMC_2135 6.000% 03/01/29		03/01/2018.	Paydown		9,366	9,366	9,333	9,341		24		24		9,366			0	92	03/01/2029.	1
3133TM 7G 5	FREDDIE MAC FHLMC_21-82 7.500% 09/01/2		03/01/2018.	Paydown		100,763	100,763	103,427	101,629		(865)		(865)		100,763			0	1,374	09/01/2029.	1
3133TN JY 1	FREDDIE MAC FHLMC_2223 8.000% 03/01/30		03/01/2018.	Paydown		10,736	10,736	10,487	10,617		119		119		10,736			0	180	03/01/2030.	1
3133TN U7 7	FREDDIE MAC FHLMC_2228 7.500% 04/01/30		03/01/2018.	Paydown		2,315	2,315	2,406	2,350		(34)		(34)		2,315			0	29	04/01/2030.	1
3133TP EM 7	FREDDIE MAC FHLMC_2242 7.500% 07/01/30		03/01/2018.	Paydown		3,505	3,505	3,637	3,588		(83)		(83)		3,505			0	44	07/01/2030.	1
3133TP SX 8	FREDDIE MAC FHLMC_2256 7.500% 09/01/30		03/01/2018.	Paydown		4,471	4,471	4,648	4,606		(135)		(135)		4,471			0	58	09/01/2030.	1
3133TQ VX 2	FREDDIE MAC FHLMC_2278 7.000% 01/01/31		03/01/2018.	Paydown		5,024	5,024	4,975	4,993		30		30		5,024			0	61	01/01/2031.	1
3133TR 4H 5	FHLMC_2274 6.500% 01/01/31		03/01/2018.	Paydown		47,338	47,338	45,250	46,480		859		859		47,338			0	519	01/01/2031.	1
3133TU VD 7	FREDDIE MAC FHLMC_2357 6.500% 09/01/31		03/01/2018.	Paydown		8,289	8,289	8,079	8,181		108		108		8,289			0	88	09/01/2031.	1
3133TU YS 1	FREDDIE MAC FHLMC_2353 6.000% 09/01/31		03/01/2018.	Paydown		25,864	25,864	23,550	25,039		824		824		25,864			0	300	09/01/2031.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3133TV 6U 5	FEDERAL HOME LOAN MORTGAGE COR 6.500%		03/01/2018	Paydown		22,760	22,760	21,877	22,338		422		422		22,760			0	334	09/01/2031	1
3133TV R5 7	FREDDIE MAC FHLMC_2436 6.000% 04/01/32		03/01/2018	Paydown		622	622	622	622				0		622			0	6	04/01/2032	1
313401 F7 1	FEDERAL HOME LOAN MORTGAGE COR 9.500%		03/01/2018	Paydown		9	9	9	9				0		9			0		07/01/2018	1
313401 Y8 8	FEDERAL HOME LOAN MORTGAGE COR 9.500%		03/01/2018	Paydown		36	36	36	36				0		36			0		04/01/2020	1
31358P PL 5	FANNIE MAE FNMA_G92-48 7.500% 08/01/22		03/01/2018	Paydown		4,762	4,762	5,002	4,840		(78)		(78)		4,762			0	61	08/01/2022	1
31359H WH 3	FANNIE MAE FNMA_94-79 7.000% 04/01/24		03/01/2018	Paydown		8,483	8,483	8,712	8,553		(69)		(69)		8,483			0	93	04/01/2024	1
31359S E7 1	FANNIE MAE FNMA_01-12 7.000% 05/01/31		03/01/2018	Paydown		67,732	67,732	66,359	66,965		768		768		67,732			0	763	05/01/2031	1
31359S Z8 6	FANNIE MAE FNMA_01-26 6.000% 06/01/31		03/01/2018	Paydown		20,863	20,863	19,214	20,047		817		817		20,863			0	251	06/01/2031	1
31366S DQ 1	FEDERAL NATIONAL MORTGAGE ASSO 8.000%		01/01/2018	Paydown		345	345	341	342		3		3		345			0	2	04/01/2022	1
31368H KV 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018	Paydown		715	715	744	737		(22)		(22)		715			0	7	09/01/2030	1
31368H M2 6	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		03/01/2018	Paydown		17,600	17,600	16,838	16,961		638		638		17,600			0	151	11/01/2036	1
3136A0 LW 5	FANNIE MAE FNMA_11-70 3.000% 06/01/30		03/01/2018	Paydown		40,535	40,535	41,195	40,572		(36)		(36)		40,535			0	212	06/01/2030	1
3136AN UG 0	FANNIE MAE REMICS FNMA_15-28A 4.000% 0		02/15/2018	Various					1		(14)		(14)		(13)		13	13		08/01/2044	1
3136AT FN 9	FANNIE MAE FNMA_16-54 3.000% 08/01/46		03/01/2018	Paydown		37,245	37,245	36,967	36,892		259		259		37,245			0	225	08/01/2046	1
31371G 5D 8	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2018	Paydown		1,110	1,110	1,098	1,099		9		9		1,110			0	12	08/01/2028	1
31371G PJ 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		02/01/2018	Paydown		4	4	4	4				0		4			0		03/01/2018	1
31371G SS 0	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2018	Paydown		735	735	728	731		3		3		735			0	7	05/01/2018	1
31371H BK 3	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2018	Paydown		629	629	618	621		9		9		629			0	6	10/01/2028	1
31371H K2 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2018	Paydown		923	923	932	928		(3)		(3)		923			0	10	02/01/2029	1
31371H YB 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018	Paydown		6	6	6	6				0		6			0		10/01/2029	1
31371J BE 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018	Paydown		5	5	6	6				0		5			0		02/01/2030	1
31371J FY 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018	Paydown		24	24	24	24				0		24			0		04/01/2030	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)
31371J NN 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		54	54	57	56		(3)		(3)		54			0		08/01/2030.	1
31371J PV 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		12	12	13	12				0		12			0		09/01/2030.	1
31371J SC 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		19	19	19	19				0		19			0		11/01/2030.	1
31371J UH 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		6	6	6	6				0		6			0		01/01/2031.	1
31371K FP 1	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		03/01/2018.	Paydown		3	3	3	3				0		3			0		10/01/2031.	1
31371K GP 0	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2018.	Paydown		2,065	2,065	2,103	2,091		(27)		(27)		2,065			0	22	11/01/2031.	1
31371K LU 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2018.	Paydown		192	192	192	192				0		192			0	2	03/01/2032.	1
31371K RC 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		12	12	12	12				0		12			0		06/01/2032.	1
31371K SD 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		565	565	589	582		(16)		(16)		565			0	10	07/01/2032.	1
31371K W8 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		130	130	135	134		(3)		(3)		130			0	2	11/01/2032.	1
31371L HK 8	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2018.	Paydown		1,148	1,148	1,092	1,105		43		43		1,148			0	8	12/01/2033.	1
31371L PS 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2018.	Paydown		2,802	2,802	2,655	2,765		36		36		2,802			0	18	05/01/2019.	1
31371M 4P 9	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2018.	Paydown		13,111	13,111	12,926	12,952		158		158		13,111			0	125	12/01/2036.	1
31371M 6M 4	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2018.	Paydown		56,438	56,438	55,415	55,552		886		886		56,438			0	705	01/01/2037.	1
31371N AN 5	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2018.	Paydown		40,200	40,200	39,726	39,789		410		410		40,200			0	408	02/01/2037.	1
31371N CJ 2	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2018.	Paydown		4,455	4,455	4,418	4,423		34		34		4,455			0	38	04/01/2037.	1
31371N CY 9	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2018.	Paydown		121,828	121,828	119,899	120,174		1,654		1,654		121,828			0	1,072	04/01/2037.	1
31371N P5 8	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2018.	Paydown		195,996	195,996	196,836	196,574		(580)		(580)		195,996			0	1,856	01/01/2038.	1
31371N SX 4	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2018.	Paydown		360,156	360,156	361,731	361,208		(1,053)		(1,053)		360,156			0	3,540	03/01/2038.	1
31373D G6 6	FEDERAL NATIONAL MORTGAGE ASSO 8.000%		03/01/2018.	Paydown		297	297	302	299		(3)		(3)		297			0	4	10/01/2024.	1
31374L JP 2	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		03/01/2018.	Paydown		105	105	105	105				0		105			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 Designation or Market Indicator (a)
31374P Q9 1	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		03/01/2018.	Paydown		81	81	80	80				0		81			0		08/01/2025.	1
31374S FT 3	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		03/01/2018.	Paydown		214	214	212	212		3		3		214			0	2	09/01/2025.	1
31374S H7 9	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		03/01/2018.	Paydown		72	72	71	72				0		72			0		11/01/2025.	1
31374S Y7 0	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		02/01/2018.	Paydown		8	8	8	8				0		8			0		03/01/2018.	1
31374W VH 2	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		03/01/2018.	Paydown		173	173	172	172				0		173			0	2	10/01/2025.	1
31378D RA 0	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		03/01/2018.	Paydown		145	145	145	145				0		145			0		08/01/2027.	1
31378K YM 0	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		03/01/2018.	Paydown		116	116	119	117				0		116			0	1	10/01/2027.	1
31378Q DA 6	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		03/01/2018.	Paydown		1,462	1,462	1,490	1,479		(16)		(16)		1,462			0	17	01/01/2028.	1
31378Q DC 2	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2018.	Paydown		1,348	1,348	1,310	1,321		27		27		1,348			0	14	02/01/2028.	1
31379C RX 1	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2018.	Paydown		351	351	349	349		3		3		351			0	4	02/01/2028.	1
31379F J9 6	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2018.	Paydown		540	540	534	535		3		3		540			0	6	03/01/2028.	1
31379F K2 9	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2018.	Paydown		2,467	2,467	2,452	2,454		12		12		2,467			0	26	04/01/2028.	1
31379G DH 2	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2018.	Paydown		617	617	612	615		3		3		617			0	4	03/01/2018.	1
31379H 2V 1	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2018.	Paydown		743	743	736	740		3		3		743			0	8	03/01/2018.	1
31379K FT 5	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2018.	Paydown		336	336	332	334		3		3		336			0	4	04/01/2018.	1
31379K RA 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2018.	Paydown		939	939	926	929		9		9		939			0	10	04/01/2028.	1
31379K RZ 8	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2018.	Paydown		18	18	18	18				0		18			0		04/01/2028.	1
31379N 3F 2	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2018.	Paydown		876	876	864	867		9		9		876			0	10	04/01/2028.	1
31379N FY 8	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2018.	Various		1	1	1	1				0		1			0		04/01/2018.	1
31379N H8 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2018.	Paydown		13	13	13	13				0		13			0		04/01/2018.	1
31379P N5 7	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2018.	Paydown		1,661	1,661	1,645	1,653		9		9		1,661			0	18	04/01/2018.	1
3137AM 4G 9	FREDDIE MAC FHLMC_3997 3.500% 02/01/42		01/18/2018.	MORGAN STANLEY & CO.		5,097,656	5,000,000	5,187,500	5,146,023		(590)		(590)		5,145,433		(47,777)	(47,777)	25,278	02/01/2042.	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)
3137BQ MG 9	FREDDIE MAC FHLMC_4594 3.000% 06/01/46		01/05/2018	Paydown		290,429	290,429	287,397	287,629		2,800		2,800		290,429			0	726	06/01/2046	1
3137BR WC 5	FREDDIE MAC FHLMC_16-4614 3.000% 09/01		02/01/2018	Paydown		47,168	47,168	46,814	46,837		328		328		47,168			0	236	09/01/2046	1
3137BS CC 5	FREDDIE MAC FHLMC_4619 3.000% 10/01/46		01/05/2018	Paydown		29,956	29,956	29,571	29,606		350		350		29,956			0	75	10/01/2046	1
3137FB BX 3	FHLMC MULTIFAMILY STRUCTURED P 3.244%		02/12/2018	MORGAN STANLEY & CO.		9,166,464	9,197,000	9,352,986			(830)		(830)		9,352,156		(185,694)	(185,694)	36,465	08/01/2027	1
3137FC JK 1	FHLMC MULTIFAMILY STRUCTURED P		03/31/2018	Various									0					0	20,644	11/01/2027	1FE
3137FC JK 1	FHLMC MULTIFAMILY STRUCTURED P 3.303%		02/12/2018	Various		7,508,789	7,500,000	7,661,133			(820)		(820)		7,660,313		(151,524)	(151,524)	9,634	11/01/2027	1FE
3137G0 AD 1	STRUCTURED AGENCY CREDIT RISK 6.122% 1		03/26/2018	Paydown		45,010	45,010	47,613	47,127		(2,117)		(2,117)		45,010			0	656	11/25/2023	1
31383M G4 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018	Paydown		640	640	628	631		9		9		640			0	8	07/01/2029	1
31383S A2 6	FEDERAL NATIONAL MORTGAGE ASSO 8.000%		03/01/2018	Paydown		360	360	375	371		(9)		(9)		360			0	5	08/01/2029	1
31383U L6 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018	Paydown		133	133	139	137		(3)		(3)		133			0	2	09/01/2029	1
31384D G3 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018	Paydown		18	18	21	20				0		18			0		11/01/2029	1
31384D JF 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018	Paydown		99	99	103	102		(3)		(3)		99			0	1	11/01/2029	1
31384H 2N 2	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018	Paydown		21	21	21	21				0		21			0		01/01/2030	1
31384M HV 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018	Paydown		18	18	20	18				0		18			0		01/01/2030	1
31384Q QU 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018	Paydown		30	30	33	33				0		30			0		03/01/2030	1
31384S E2 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018	Paydown		30	30	30	30				0		30			0		02/01/2030	1
31384U PF 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018	Paydown		41	41	43	43				0		41			0		05/01/2030	1
31384V 4T 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018	Paydown		31	31	34	33		(1)		(1)		31			0		09/01/2030	1
31384V L7 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018	Paydown		3,878	3,878	4,038	3,995		(117)		(117)		3,878			0	56	12/01/2029	1
31384V NK 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018	Paydown		554	554	577	570		(17)		(17)		554			0	7	01/01/2030	1
31384V UY 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018	Paydown		1,959	1,959	2,040	2,019		(59)		(59)		1,959			0	27	05/01/2030	1
31384V YW 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018	Paydown		36	36	38	36				0		36			0		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%		03/01/2018.	Paydown		10,232	10,232	11,638	10,940		(708)		(708)		10,232			0	132	03/01/2021.	1
31384W NM 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		201	201	209	207		(5)		(5)		201			0	2	06/01/2031.	1
31384X SV 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		81	81	85	84		(3)		(3)		81			0	1	04/01/2030.	1
31385C 2R 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2018.	Paydown		250	250	254	253		(3)		(3)		250			0	2	11/01/2030.	1
31385D 5D 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		274	274	285	281		(9)		(9)		274			0	2	07/01/2030.	1
31385E BJ 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		3	3	3	3				0		3			0		06/01/2030.	1
31385E EK 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		113	113	118	117		(3)		(3)		113			0	1	06/01/2030.	1
31385F V6 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		78	78	81	81		(3)		(3)		78			0		06/01/2030.	1
31385J DM 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		352	352	367	362		(10)		(10)		352			0	5	05/01/2032.	1
31385N 7B 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		467	467	488	482		(15)		(15)		467			0	6	10/01/2030.	1
31385N ED 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		35	35	36	36				0		35			0		08/01/2030.	1
31385N ZA 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		48	48	50	48				0		48			0		08/01/2030.	1
31385T F4 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		43	43	45	45				0		43			0		10/01/2030.	1
31385T ZP 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		260	260	270	268		(8)		(8)		260			0	3	09/01/2030.	1
31385U JD 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		70	70	73	72		(3)		(3)		70			0		10/01/2030.	1
31385U QN 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		81	81	84	84		(3)		(3)		81			0		09/01/2030.	1
31385V 6G 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		6	6	7	7				0		6			0		10/01/2030.	1
31386B P6 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		12	12	12	12				0		12			0		11/01/2030.	1
31386B PC 2	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		45	45	48	47				0		45			0		11/01/2030.	1
31386C B7 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		83	83	88	86		(3)		(3)		83			0	1	12/01/2030.	1
31386C KC 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		6	6	6	6				0		6			0		11/01/2030.	1
31386C KK 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		39	39	42	42				0		39			0		11/01/2030.	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)
31386D TN 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown									0					0		12/01/2030.	1
31386D U9 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		18	18	21	19				0		18			0		11/01/2030.	1
31386F BK 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		3	3	3	3				0		3			0		12/01/2030.	1
31386F H7 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		6	6	6	6				0		6			0		12/01/2030.	1
31386H 4A 6	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		03/01/2018.	Paydown		82	82	85	84		(3)		(3)		82			0	1	11/01/2030.	1
31386H GK 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		111	111	115	114		(3)		(3)		111			0	1	12/01/2030.	1
31386L 6V 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		135	135	140	139		(3)		(3)		135			0	2	12/01/2030.	1
31386Q FM 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		15	15	15	15				0		15			0		03/01/2031.	1
31386S MC 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		9	9	9	9				0		9			0		07/01/2031.	1
31386W RK 6	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		03/01/2018.	Paydown		15	15	15	15				0		15			0		11/01/2030.	1
31387E FB 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		134	134	139	137		(4)		(4)		134			0	2	07/01/2031.	1
31387J EL 6	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		03/01/2018.	Paydown		655	655	662	660		(5)		(5)		655			0	8	05/01/2031.	1
31387Q NR 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		29	29	30	30				0		29			0		07/01/2031.	1
31387R BJ 6	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		03/01/2018.	Paydown		13	13	14	14				0		13			0		08/01/2031.	1
31387V S7 5	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		03/01/2018.	Paydown		40	40	42	42				0		40			0		05/01/2031.	1
31387W 2L 0	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2018.	Paydown		1,708	1,708	1,749	1,736		(28)		(28)		1,708			0	19	09/01/2031.	1
31387W 2P 1	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2018.	Paydown		1,208	1,208	1,231	1,224		(15)		(15)		1,208			0	13	10/01/2031.	1
31387X RW 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		2,810	2,810	2,925	2,897		(87)		(87)		2,810			0	19	09/01/2031.	1
31388N C3 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		18	18	18	18				0		18			0		10/01/2031.	1
31389A CM 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		10	10	12	12				0		10			0		01/01/2032.	1
31389K EF 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		193	193	200	199		(6)		(6)		193			0	2	02/01/2032.	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 Designation or Market Indicator (a)
31389Q PB 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		60	60	63	63		(3)		(3)		60			0		03/01/2032.	1
31389S US 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		31	31	31	31				0		31			0		03/01/2032.	1
31389Y VK 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		6	6	6	6				0		6			0		03/01/2032.	1
3138A4 X7 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2018.	Paydown		441,955	441,955	448,446	447,311		(5,356)		(5,356)		441,955			0	2,779	01/01/2041.	1
3138A4 Y3 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		385,585	385,585	405,165	400,708		(15,123)		(15,123)		385,585			0	2,085	01/01/2026.	1
3138E0 RK 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2018.	Paydown		573,313	573,313	592,572	591,298		(17,985)		(17,985)		573,313			0	3,884	12/01/2041.	1
3138EK AQ 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		262,956	262,956	272,119	271,782		(8,825)		(8,825)		262,956			0	1,356	11/01/2042.	1
3138EK H6 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		48,175	48,175	50,328	50,247		(2,073)		(2,073)		48,175			0	282	12/01/2042.	1
3138EL JN 4	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2018.	Paydown		327,657	327,657	336,156	335,127		(7,470)		(7,470)		327,657			0	2,254	06/01/2042.	1
3138EM QY 0	FEDERAL NATIONAL MORTGAGE ASSO 2.881%		03/01/2018.	Paydown		96,628	96,628	100,539	99,110		(2,481)		(2,481)		96,628			0	467	03/01/2042.	1
3138EP PP 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		375,041	375,041	391,682	390,182		(15,141)		(15,141)		375,041			0	2,117	05/01/2044.	1
3138EQ N4 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		974,089	974,089	1,009,248	1,005,845		(31,755)		(31,755)		974,089			0	6,651	11/01/2045.	1
3138EQ RZ 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2018.	Paydown		2,472,541	2,472,541	2,612,288	2,608,214		(135,673)		(135,673)		2,472,541			0	16,815	11/01/2045.	1
3138EQ WR 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2018.	Paydown		162,572	162,572	162,951	162,885		(313)		(313)		162,572			0	781	01/01/2046.	1
3138ER CX 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2018.	Paydown		280,739	280,739	280,980	280,979		(239)		(239)		280,739			0	1,532	10/01/2046.	1
3138ER JQ 4	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2018.	Paydown		212,948	212,948	224,627	223,973		(11,026)		(11,026)		212,948			0	1,593	10/01/2046.	1
3138ER P8 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2018.	Paydown		174,419	174,419	173,847	173,860		560		560		174,419			0	1,099	10/01/2046.	1
3138LT L6 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		37,364	37,364	39,034	38,968		(1,605)		(1,605)		37,364			0	217	06/01/2042.	1
3138LU S2 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		77,713	77,713	80,337	80,237		(2,523)		(2,523)		77,713			0	450	06/01/2042.	1
3138M6 A4 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2018.	Various		133,368	133,368	137,201	137,525		(4,256)		(4,256)		133,270		99	99	580	10/01/2027.	1
3138M8 WQ 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		73,669	73,669	76,569	76,437		(2,768)		(2,768)		73,669			0	560	09/01/2042.	1
3138NX RW 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		512,299	512,299	535,192	534,365		(22,067)		(22,067)		512,299			0	2,138	01/01/2043.	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)
3138W9 KR 0	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2018.	Paydown		91,705	91,705	92,995	92,913		(1,207)		(1,207)		91,705			0	419	08/01/2043.	1
3138WC CL 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		54,004	54,004	55,961	55,870		(1,868)		(1,868)		54,004			0	315	07/01/2044.	1
3138WD 3S 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		580,213	580,213	601,475	599,627		(19,414)		(19,414)		580,213			0	3,123	02/01/2045.	1
3138WE 3W 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		377,651	377,651	391,046	389,937		(12,286)		(12,286)		377,651			0	2,066	07/01/2045.	1
3138WE KK 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		163,772	163,772	170,067	169,389		(5,617)		(5,617)		163,772			0	760	04/01/2045.	1
3138WE KT 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		332,718	332,718	344,910	343,695		(10,976)		(10,976)		332,718			0	1,581	04/01/2045.	1
3138WE QJ 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2018.	Paydown		275,991	275,991	287,591	285,447		(9,457)		(9,457)		275,991			0	1,335	05/01/2030.	1
3138WE XE 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		121,699	121,699	126,015	125,671		(3,971)		(3,971)		121,699			0	605	06/01/2045.	1
3138WE ZJ 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		115,491	115,491	118,324	118,015		(2,524)		(2,524)		115,491			0	642	06/01/2045.	1
3138WF 2U 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Various		357,240	357,240	369,131	367,954		(10,714)		(10,714)		357,240			0	1,688	11/01/2045.	1
3138WF 2Z 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		1,061,088	1,061,088	1,104,858	1,100,807		(39,718)		(39,718)		1,061,088			0	6,133	11/01/2045.	1
3138WF BX 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		195,064	195,064	199,223	199,149		(4,085)		(4,085)		195,064			0	1,073	07/01/2045.	1
3138WF HS 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Various		12,082,997	12,051,331	12,308,363	12,303,236		(8,077)		(8,077)		12,295,160		(212,163)	(212,163)	118,215	08/01/2045.	1
3138WG 3W 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		1,483,393	1,483,393	1,554,048	1,545,528		(62,135)		(62,135)		1,483,393			0	9,066	05/01/2046.	1
3138WG 5R 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2018.	Paydown		650,465	650,465	668,353	666,815		(16,351)		(16,351)		650,465			0	3,193	05/01/2046.	1
3138WG BM 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		387,422	387,422	402,313	400,775		(13,353)		(13,353)		387,422			0	1,677	12/01/2045.	1
3138WG LA 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		1,043,708	1,043,708	1,095,078	1,089,630		(45,921)		(45,921)		1,043,708			0	4,932	02/01/2046.	1
3138WH EX 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2018.	Paydown		261,629	261,629	268,046	267,472		(5,843)		(5,843)		261,629			0	1,630	06/01/2046.	1
3138WH S4 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2018.	Paydown		406,525	406,525	408,494	408,446		(1,921)		(1,921)		406,525			0	1,952	08/01/2046.	1
3138WH V8 2	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2018.	Paydown		27,905	27,905	28,030	28,028		(124)		(124)		27,905			0	153	08/01/2046.	1
3138WJ 5Y 0	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2018.	Paydown		1,337,349	1,337,349	1,404,632	1,399,946		(62,600)		(62,600)		1,337,349			0	9,436	03/01/2047.	1
3138WJ GP 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2018.	Paydown		412,058	412,058	412,733	412,721		(664)		(664)		412,058			0	1,789	11/01/2046.	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
3138WJ MG 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		358,448	358,448	367,619	367,067		(8,619)		(8,619)		358,448			0	1,933	12/01/2046.	1
3138WK 4W 2	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2018.	Paydown		391,580	391,580	401,981	401,873		(10,293)		(10,293)		391,580			0	1,964	06/01/2032.	1
3138WL BQ 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		178,043	178,043	183,940	183,777		(5,734)		(5,734)		178,043			0	1,039	07/01/2047.	1
3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2018.	Paydown		1,201,333	1,201,333	1,210,368	1,209,995		(8,663)		(8,663)		1,201,333			0	6,294	05/01/2043.	1
3138WQ AZ 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2018.	Paydown		161,095	161,095	165,662	165,506		(4,412)		(4,412)		161,095			0	789	05/01/2043.	1
3138WX 4U 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		16,729	16,729	17,008	16,971		(245)		(245)		16,729			0	98	06/01/2043.	1
3138WZ U2 6	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		89,837	89,837	93,093	92,973		(3,137)		(3,137)		89,837			0	730	08/01/2043.	1
3138X3 XH 0	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2018.	Paydown		246,210	246,210	246,557	246,525		(315)		(315)		246,210			0	1,295	09/01/2043.	1
3138XR QF 9	FEDERAL NATIONAL MORTGAGE ASSO 3.058%		03/01/2018.	Paydown		96,444	96,444	99,251	96,444				0		96,444			0	492	07/01/2044.	1
3138XU QR 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2018.	Paydown		86,087	86,087	89,151	88,484		(2,396)		(2,396)		86,087			0	361	05/01/2029.	1
3138XY CD 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		1,998,229	1,998,229	2,073,787	2,069,047		(70,818)		(70,818)		1,998,229			0	11,062	02/01/2042.	1
3138YK WB 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2018.	Paydown		54,370	54,370	54,981	54,906		(538)		(538)		54,370			0	325	05/01/2045.	1
3138YK X5 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		334,964	334,964	345,575	344,394		(9,429)		(9,429)		334,964			0	1,354	06/01/2045.	1
3138YU GF 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		229,292	229,292	237,746	236,794		(7,503)		(7,503)		229,292			0	1,479	09/01/2045.	1
3138YX FR 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2018.	Paydown		32,619	32,619	32,757	32,738		(118)		(118)		32,619			0	165	08/01/2045.	1
31390B TY 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		759	759	789	781		(23)		(23)		759			0	10	06/01/2032.	1
31390D AJ 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		6	6	6	6				0		6			0		05/01/2032.	1
31390P MS 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		77	77	81	79		(3)		(3)		77			0		08/01/2032.	1
31390R NA 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		66	66	69	67		(3)		(3)		66			0		08/01/2032.	1
31390W UC 4	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2018.	Paydown		1,015	1,015	964	976		39		39		1,015			0	8	10/01/2033.	1
31391B QX 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2018.	Paydown		1,089	1,089	1,133	1,120		(32)		(32)		1,089			0	13	09/01/2032.	1

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31391H U2 8	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2018.	Paydown		160	160	160	160				0		160			0	2	10/01/2032.	1
313921 B5 6	FNMA_01-59 7.000% 11/01/31		03/01/2018.	Paydown		9,362	9,362	9,331	9,331		32		32		9,362			0	105	11/01/2031.	1
313921 S4 1	FNMA_01-61 6.000% 11/01/31		03/01/2018.	Paydown		126,993	126,993	114,823	122,915		4,078		4,078		126,993			0	1,112	11/01/2031.	1
31392B PT 7	FANNIE MAE FNMA_01-81 6.500% 01/01/32		03/01/2018.	Paydown		9,965	9,965	9,969	9,965				0		9,965			0	93	01/01/2032.	1
31392D RM 6	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2018.	Paydown		15,405	15,405	13,872	14,781		622		622		15,405			0	147	07/01/2032.	1
31392E T8 3	FANNIE MAE FNMA_02-66 6.500% 08/01/42		03/01/2018.	Paydown		93,611	93,611	107,828	105,476		(11,865)		(11,865)		93,611			0	979	08/01/2042.	1
31392G FN 0	FANNIE MAE FNMA_02-T18 6.500% 08/01/42		03/01/2018.	Paydown		101,621	101,621	119,094	115,412		(13,791)		(13,791)		101,621			0	1,043	08/01/2042.	1
31392G FP 5	FANNIE MAE FNMA_02-T18 6.500% 08/01/42		03/01/2018.	Paydown		99,390	99,390	104,670	104,082		(4,692)		(4,692)		99,390			0	789	08/01/2042.	1
31392J JU 4	FNMA_03-19 5.500% 03/01/33		03/01/2018.	Paydown		290,845	290,845	324,754	322,502		(31,657)		(31,657)		290,845			0	3,290	03/01/2033.	1
31392K AA 4	FREDDIE MAC FHLMC_2454 6.500% 05/01/32		03/01/2018.	Paydown		106,924	106,924	107,744	107,169		(244)		(244)		106,924			0	1,114	05/01/2032.	1
31392R E3 1	FREDDIE MAC FHLMC_2469 6.000% 07/01/32		03/01/2018.	Paydown		39,771	39,771	35,955	38,360		1,414		1,414		39,771			0	406	07/01/2032.	1
31392W 7B 0	FSPC_T-51 6.500% 09/01/43		03/01/2018.	Paydown		91,728	91,728	106,238	105,384		(13,658)		(13,658)		91,728			0	867	09/01/2043.	1
31392X ZP 6	FHLMC_2528 5.500% 11/01/32		03/01/2018.	Paydown		132,946	132,946	148,714	147,605		(14,660)		(14,660)		132,946			0	1,093	11/01/2032.	1
31393G DM 3	FREDDIE MAC FHLMC_2545 5.500% 12/01/32		03/01/2018.	Paydown		162,553	162,553	158,896	160,502		2,052		2,052		162,553			0	1,598	12/01/2032.	1
31393L NP 4	FHLMC_2564 5.500% 02/01/33		03/01/2018.	Paydown		54,320	54,320	53,183	53,544		776		776		54,320			0	479	02/01/2033.	1
31393W BD 0	FHLMC_2640 5.000% 07/01/33		03/01/2018.	Paydown		74,703	74,703	69,473	72,263		2,440		2,440		74,703			0	574	07/01/2033.	1
31394B AL 8	FNMA_04-86 4.500% 11/01/34		03/01/2018.	Paydown		296,703	296,703	240,465	275,064		21,640		21,640		296,703			0	1,944	11/01/2034.	1
31394C SP 8	FANNIE MAE FNMA_05-18 5.000% 03/01/25		03/01/2018.	Paydown		72,350	72,350	71,107	71,814		535		535		72,350			0	578	03/01/2025.	1
31394D A6 7	FANNIE MAE FNMA_05-48 5.500% 06/01/34		03/01/2018.	Paydown		528,433	528,433	547,262	540,790		(12,356)		(12,356)		528,433			0	4,177	06/01/2034.	1
31394D E4 8	FANNIE MAE FNMA_05-53 5.500% 06/01/35		03/01/2018.	Paydown		859,849	859,849	834,323	846,858		12,990		12,990		859,849			0	8,068	06/01/2035.	1
31394H R7 8	FHLMC_2656 5.500% 08/01/33		03/01/2018.	Paydown		19,443	19,443	19,432	19,432		12		12		19,443			0	198	08/01/2033.	1
31394L JJ 2	FHLMC_2691 5.500% 09/01/33		03/01/2018.	Paydown		612,689	612,689	579,414	599,403		13,287		13,287		612,689			0	5,636	09/01/2033.	1
31394M MV 9	FHLMC_2716 5.500% 12/01/33		03/01/2018.	Paydown		32,860	32,860	31,988	32,418		442		442		32,860			0	295	12/01/2033.	1
31394R TP 4	FREDDIE MAC FHLMC_2766 5.000% 03/01/34		03/01/2018.	Paydown		814,397	814,397	744,871	784,182		30,216		30,216		814,397			0	6,277	03/01/2034.	1
31394V E8 9	FANNIE MAE FNMA_06-2 6.000% 02/01/36		03/01/2018.	Paydown		241,261	241,261	244,443	242,070		(807)		(807)		241,261			0	2,456	02/01/2036.	1
31394V LV 0	FNR_05-123 5.500% 01/01/36		03/01/2018.	Paydown		497,148	497,148	482,117	489,085		8,064		8,064		497,148			0	4,093	01/01/2036.	1
31395B BS 1	FANNIE MAE FNMA_06-9 5.500% 03/01/36		03/01/2018.	Paydown		381,649	381,649	373,092	377,133		4,517		4,517		381,649			0	3,488	03/01/2036.	1
31395B KD 4	FANNIE MAE FNMA_06-3 5.500% 03/01/36		03/01/2018.	Paydown		171,555	171,555	191,539	191,539		(19,982)		(19,982)		171,555			0	1,330	03/01/2036.	1

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31395E ZJ 9	FHLMC_2835 5.500% 08/01/34		03/01/2018.	Paydown		84,385	84,385	80,390	82,422		1,963		1,963		84,385			0	748	08/01/2034.	1
31395G JR 4	FREDDIE MAC FHLMC_2861 5.500% 09/01/34		03/01/2018.	Paydown		174,400	174,400	165,933	170,386		4,016		4,016		174,400			0	1,442	09/01/2034.	1
31395N FS 1	FANNIE MAE FNMA_06-45 5.500% 06/01/36		03/01/2018.	Paydown		188,406	188,406	188,900	188,406				0		188,406			0	1,684	06/01/2036.	1
31395P PE 6	FREDDIE MAC FHLMC_2948 5.500% 03/01/35		03/01/2018.	Paydown		615,198	615,198	597,343	606,374		8,824		8,824		615,198			0	5,057	03/01/2035.	1
31395R 2E 7	FREDDIE MAC FHLMC_2949 5.500% 03/01/35		03/01/2018.	Paydown		311,661	311,661	303,297	307,529		4,132		4,132		311,661			0	2,831	03/01/2035.	1
31395T FM 1	FREDDIE MAC FHLMC-2961 5.500% 04/01/35		03/01/2018.	Paydown		350,590	350,590	340,606	345,905		4,685		4,685		350,590			0	2,837	04/01/2035.	1
31395U 4N 8	FREDDIE MAC FHLMC_2972 FHR 2972 WG 5.5		03/01/2018.	Paydown		358,864	358,864	351,393	354,932		3,934		3,934		358,864			0	4,113	05/01/2035.	1
31395U A7 6	FHLMC_2981 5.500% 05/01/35		03/01/2018.	Paydown		269,782	269,782	262,037	266,097		3,684		3,684		269,782			0	2,476	05/01/2035.	1
31395U K3 4	FREDDIE MAC FHLMC_2978 5.500% 05/01/35		03/01/2018.	Paydown		583,031	583,031	593,288	600,370		(17,342)		(17,342)		583,031			0	4,709	05/01/2035.	1
31395V SN 0	FREDDIE MAC FHLMC_2986 5.500% 06/01/35		03/01/2018.	Paydown		366,110	366,110	356,056	360,954		5,156		5,156		366,110			0	3,665	06/01/2035.	1
31395W W4 5	FREDDIE MAC FHLMC_3012 5.500% 08/01/35		03/01/2018.	Paydown		67,446	67,446	65,781	66,583		864		864		67,446			0	616	08/01/2035.	1
31395X N4 3	FREDDIE MAC 5.000% 08/01/35		03/01/2018.	Paydown		399,666	399,666	385,365	391,728		7,938		7,938		399,666			0	2,790	08/01/2035.	1
31396C 3Y 4	FREDDIE MAC REFERENCE REMIC -T 5.500%		03/01/2018.	Paydown		1,522,094	1,522,094	1,451,218	1,492,018		30,076		30,076		1,522,094			0	13,667	10/01/2035.	1
31396C LG 3	FREDDIE MAC FHLMC_3054 5.500% 10/01/35		03/01/2018.	Paydown		407,112	407,112	396,140	401,858		5,254		5,254		407,112			0	3,717	10/01/2035.	1
31396E 2W 5	FREDDIE MAC FHLMC_3053 5.500% 12/01/34		01/01/2018.	Paydown		85,544	85,544	86,322	85,544				0		85,544			0	392	12/01/2034.	1
31396E 6A 9	FHLMC_3044 5.500% 03/01/35		03/01/2018.	Paydown		143,791	143,791	141,914	143,366		425		425		143,791			0	1,270	03/01/2035.	1
31396E WR 3	FREDDIE MAC FHLMC_3061 5.500% 11/01/35		03/01/2018.	Paydown		256,431	256,431	248,057	252,715		3,716		3,716		256,431			0	2,991	11/01/2035.	1
31396E Z5 8	FHLMC_3062 5.500% 11/01/35		03/01/2018.	Paydown		594,516	594,516	573,661	586,203		8,313		8,313		594,516			0	5,252	11/01/2035.	1
31396F GZ 0	FHLMC_3073 5.500% 11/01/35		03/01/2018.	Paydown		907,227	907,227	879,904	895,157		12,070		12,070		907,227			0	6,933	11/01/2035.	1
31396G 7E 5	FREDDIE MAC FHLMC_3094 5.500% 12/01/35		03/01/2018.	Paydown		218,479	218,479	210,354	214,562		3,917		3,917		218,479			0	1,646	12/01/2035.	1
31396G BL 4	FREDDIE MAC FHLMC_3087 5.500% 12/01/25		03/01/2018.	Paydown		137,297	137,297	133,537	135,942		1,355		1,355		137,297			0	1,210	12/01/2025.	1
31396H AL 3	FREDDIE MAC FHLMC_5 5.500% 02/01/36		03/01/2018.	Paydown		1,547,050	1,547,050	1,459,976	1,513,314		33,736		33,736		1,547,050			0	12,962	02/01/2036.	1
31396P B2 6	FNMA_07-14 5.500% 03/01/37		03/01/2018.	Paydown		144,957	144,957	134,810	140,070		4,886		4,886		144,957			0	1,185	03/01/2037.	1
31396V F8 6	FANNIE MAE FNMA_07-45 6.000% 05/01/47		03/01/2018.	Paydown		416,753	416,753	406,530	411,183		5,570		5,570		416,753			0	4,671	05/01/2047.	1
31396X HK 3	FANNIE MAE FNMA_07-77 5.500% 08/01/37		03/01/2018.	Paydown		552,501	552,501	553,429	552,501				0		552,501			0	5,161	08/01/2037.	1

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31397C 3V 9	FREDDIE MAC FHLMC_3228 5.500% 10/01/36		03/01/2018.	Paydown		16,468	16,468	15,854	16,119		348		348		16,468			0	143	10/01/2036.	1
31397F MQ 2	FREDDIE MAC FHLMC_3296 5.500% 03/01/37		03/01/2018.	Paydown		450,440	450,440	416,041	429,344		21,095		21,095		450,440			0	3,210	03/01/2037.	1
31397J GG 3	FREDDIE MAC FHLMC_3330 5.500% 06/01/37		03/01/2018.	Paydown		158,211	158,211	146,667	152,593		5,619		5,619		158,211			0	1,211	06/01/2037.	1
31397W 7A 7	FREDDIE MAC FHLMC_3456 5.000% 06/01/38		03/01/2018.	Paydown		225,929	225,929	200,653	208,856		17,072		17,072		225,929			0	1,677	06/01/2038.	1
31398G QR 3	FANNIE MAE FNMA_09-111 4.500% 01/01/40		03/01/2018.	Paydown		188,640	188,640	162,938	176,373		12,266		12,266		188,640			0	1,392	01/01/2040.	1
31398V LQ 7	FREDDIE MAC FHLMC_3656 5.000% 01/01/38		03/01/2018.	Paydown		428,416	428,416	413,572	421,344		7,073		7,073		428,416			0	3,401	01/01/2038.	1
31400H AV 5	FEDERAL NATIONAL MORTGAGE ASSO 3.542%		03/01/2018.	Paydown		1,196	1,196	1,193	1,196				0		1,196			0	6	01/01/2033.	1
31401G JU 9	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		03/01/2018.	Paydown		69	69	70	69				0		69			0		06/01/2018.	1
31401L 6T 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2018.	Paydown		3,266	3,266	3,104	3,141		125		125		3,266			0	24	07/01/2033.	1
31401N 2T 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2018.	Paydown		1,273	1,273	1,209	1,224		48		48		1,273			0	10	08/01/2033.	1
31401N PJ 2	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2018.	Paydown		18	18	15	15				0		18			0		08/01/2033.	1
31401X KW 6	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2018.	Paydown		3,588	3,588	3,236	3,326		263		263		3,588			0	26	07/01/2033.	1
31401Y JW 6	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2018.	Paydown		879	879	835	845		34		34		879			0	7	07/01/2033.	1
31402C 5C 2	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		03/01/2018.	Paydown		11,012	11,012	11,198	11,012				0		11,012			0	89	09/01/2018.	1
31402C 5L 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 6.50		03/01/2018.	Paydown		608	608	588	593		15		15		608			0	6	12/01/2031.	1
31402C 5N 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 7.50		03/01/2018.	Paydown		212	212	210	211				0		212			0	2	11/01/2031.	1
31402C 5P 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 8.00		03/01/2018.	Paydown		16,041	16,041	16,366	16,280		(238)		(238)		16,041			0	225	03/01/2032.	1
31402C PL 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		03/01/2018.	Paydown		113,260	113,260	109,575	110,122		3,136		3,136		113,260			0	901	11/01/2033.	1
31402E R8 3	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2018.	Paydown		1,387	1,387	1,319	1,334		53		53		1,387			0	7	08/01/2033.	1
31402H BG 5	FEDERAL NATIONAL MORTGAGE ASSO 3.752%		03/01/2018.	Paydown		4,234	4,234	4,198	4,234				0		4,234			0	26	12/01/2033.	1
31402H WH 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2018.	Paydown		231	231	219	222		9		9		231			0	2	07/01/2033.	1
31402J 3U 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2018.	Paydown		364	364	328	337		27		27		364			0	2	08/01/2033.	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)
31402J 6A 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2018	Paydown		775	775	736	744		31		31		775			0	6	08/01/2033	1
31402J M4 6	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2018	Paydown		416	416	396	401		15		15		416			0	4	08/01/2033	1
31402J RE 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2018	Paydown		2,081	2,081	1,907	1,951		131		131		2,081			0	16	08/01/2033	1
31402L K8 4	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2018	Paydown		471	471	448	453		18		18		471			0	4	08/01/2033	1
31402M LS 7	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2018	Paydown		2,914	2,914	2,768	2,801		112		112		2,914			0	22	08/01/2033	1
31402Q GD 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2018	Paydown		281	281	266	278		3		3		281			0	2	09/01/2018	1
31402Q SE 2	FEDERAL NATIONAL MORTGAGE ASSO 3.495%		03/01/2018	Paydown		4,260	4,260	4,212	4,260				0		4,260			0	24	04/01/2034	1
31402Q TE 1	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2018	Paydown		79,350	79,350	78,965	78,976		374		374		79,350			0	794	11/01/2034	1
31402Q YZ 8	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2018	Paydown		324,208	324,208	318,039	318,816		5,395		5,395		324,208			0	2,785	02/01/2035	1
31402R AQ 2	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2018	Paydown		276,789	276,789	284,227	282,367		(5,578)		(5,578)		276,789			0	3,019	12/01/2032	1
31402R DF 3	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2018	Paydown		21,178	21,178	21,341	21,294		(116)		(116)		21,178			0	210	04/01/2035	1
31402T FJ 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2018	Paydown		7,135	7,135	6,778	6,863		273		273		7,135			0	30	08/01/2033	1
31402W YJ 1	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2018	Paydown		179	179	169	171		6		6		179			0	1	09/01/2033	1
31403C WF 4	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2018	Paydown		8,984	8,984	8,334	8,468		514		514		8,984			0	75	09/01/2035	1
31403D BD 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		03/01/2018	Paydown		61,324	61,324	63,786	63,487		(2,164)		(2,164)		61,324			0	493	03/01/2036	1
31403D QW 2	FEDERAL NATIONAL MORTGAGE ASSO 3.357%		03/01/2018	Paydown		9,018	9,018	9,053	9,018				0		9,018			0	50	05/01/2036	1
31403E TD 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2018	Paydown		248	248	235	238		9		9		248			0	2	10/01/2033	1
31403F YH 1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2018	Paydown		2,829	2,829	2,680	2,791		37		37		2,829			0	18	06/01/2019	1
31403H HT 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2018	Paydown		90	90	84	86		3		3		90			0		10/01/2033	1
31403Q 4D 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2018	Paydown		632	632	600	608		24		24		632			0	5	11/01/2033	1
31404K LW 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		03/01/2018	Paydown		31,678	31,678	30,435	30,689		989		989		31,678			0	151	04/01/2034	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 Designation or Market Indicator (a)
31404M 5L 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2018.	Paydown		3,298	3,298	3,125	3,255		44		44		3,298			0	24	06/01/2019.	1
31404P QM 6	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		03/01/2018.	Paydown		2,797	2,797	2,760	2,767		29		29		2,797			0	24	04/01/2034.	1
31404S NR 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2018.	Paydown		2,816	2,816	2,668	2,780		36		36		2,816			0	19	05/01/2019.	1
31404T RR 6	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2018.	Paydown									0					0		05/01/2034.	1
31404X K7 8	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2018.	Paydown		1,259	1,259	1,216	1,225		33		33		1,259			0	10	11/01/2034.	1
31405B GT 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2018.	Paydown		346	346	328	342		4		4		346			0	2	06/01/2019.	1
31405C UV 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2018.	Paydown		1,334	1,334	1,263	1,315		18		18		1,334			0	9	06/01/2019.	1
31405Q UU 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2018.	Paydown		2,630	2,630	2,487	2,518		113		113		2,630			0	19	12/01/2034.	1
31406D GW 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2018.	Paydown		18	18	18	18		1		1		18			0		01/01/2035.	1
31406J NB 5	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		03/01/2018.	Paydown		53,171	53,171	52,925	52,972		198		198		53,171			0	419	03/01/2020.	1
31406L 3S 5	FEDERAL NATIONAL MORTGAGE ASSO 3.432%		03/01/2018.	Paydown		110,230	110,230	110,652	110,230				0		110,230			0	645	10/01/2036.	1
31406M XV 3	FEDERAL NATIONAL MORTGAGE ASSO 3.437%		03/01/2018.	Paydown		5,818	5,818	5,791	5,818				0		5,818			0	16	12/01/2034.	1
31406V CU 8	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2018.	Paydown		907	907	852	865		42		42		907			0	6	04/01/2035.	1
31406W R3 0	FEDERAL NATIONAL MORTGAGE ASSO 3.901%		03/01/2018.	Paydown		5,082	5,082	5,097	5,082				0		5,082			0	30	03/01/2035.	1
31406W R8 9	FEDERAL NATIONAL MORTGAGE ASSO 3.588%		03/01/2018.	Paydown		11,173	11,173	11,260	11,173				0		11,173			0	67	07/01/2035.	1
31407N QC 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2018.	Paydown		9,198	9,198	8,735	8,830		369		369		9,198			0	79	08/01/2035.	1
31409G N2 8	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2018.	Paydown		19,819	19,819	19,853	19,834		(14)		(14)		19,819			0	289	10/01/2036.	1
31409J KP 4	FEDERAL NATIONAL MORTGAGE ASSO 3.611%		03/01/2018.	Paydown		13,445	13,445	13,526	13,445				0		13,445			0	51	05/01/2036.	1
31409V J6 1	FEDERAL NATIONAL MORTGAGE ASSO 3.395%		03/01/2018.	Paydown		228,889	228,889	229,962	228,889				0		228,889			0	672	10/01/2036.	1
31409X EC 9	FEDERAL NATIONAL MORTGAGE ASSO 3.626%		03/01/2018.	Paydown		5,887	5,887	5,867	5,887				0		5,887			0	29	03/01/2037.	1
3140E0 ZU 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		770,396	770,396	801,693	798,355		(27,960)		(27,960)		770,396			0	3,975	09/01/2045.	1
3140E0 ZV 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		409,966	409,966	428,798	426,845		(16,879)		(16,879)		409,966			0	2,043	09/01/2045.	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)
3140E1 AW 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018	Paydown		59,091	59,091	61,476	61,159		(2,068)		(2,068)		59,091			0	345	09/01/2045	1
3140E8 YM 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018	Paydown		98,596	98,596	102,616	102,194		(3,598)		(3,598)		98,596			0	555	11/01/2045	1
3140E8 YT 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018	Paydown		44,824	44,824	46,651	46,458		(1,635)		(1,635)		44,824			0	258	11/01/2045	1
3140EU GT 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018	Paydown		1,097,180	1,097,180	1,147,926	1,141,628		(44,448)		(44,448)		1,097,180			0	5,767	02/01/2046	1
3140F0 G5 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2018	Paydown		53,692	53,692	55,345	55,247		(1,554)		(1,554)		53,692			0	274	10/01/2046	1
3140F0 HX 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2018	Paydown		411,155	411,155	409,934	409,956		1,199		1,199		411,155			0	2,147	10/01/2046	1
3140FC S8 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018	Various		33,802	33,802	35,006	34,998		(1,196)		(1,196)		33,802			0	205	02/01/2047	1
3140FE 4E 1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2018	Paydown		1,113,750	1,113,750	1,180,574	1,178,907		(65,157)		(65,157)		1,113,750			0	7,232	04/01/2047	1
3140FR H5 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/28/2018	Various		4,841,161	4,963,490	4,810,127			2,137		2,137		4,812,262		28,899	28,899	16,923	02/01/2047	1
3140GQ 3C 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018	Paydown		640,698	640,698	662,822	662,278		(21,580)		(21,580)		640,698			0	4,278	08/01/2047	1
3140GQ 4L 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018	Paydown		10,202	10,202	10,598	10,591		(389)		(389)		10,202			0	57	08/01/2047	1
3140GS PZ 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2018	Paydown		527,727	527,727	542,568	542,250		(14,525)		(14,525)		527,727			0	2,546	09/01/2032	1
3140GU MJ 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		01/18/2018	Various		24,681,222	24,159,250	24,978,400	24,975,807		(8,161)		(8,161)		24,967,647		(286,425)	(286,425)	121,961	11/01/2047	1
3140GU P3 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018	Paydown		431,308	431,308	445,561	445,156		(13,849)		(13,849)		431,308			0	2,503	07/01/2047	1
3140H1 WH 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/28/2018	CITIGROUP GLOBAL MARKETS INC/		8,827,712	8,850,000	8,851,728			(23)		(23)		8,851,705		(23,994)	(23,994)	15,736	03/01/2048	1
3140H2 SZ 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018	Paydown		36,107	36,107	37,359	37,344		(1,238)		(1,238)		36,107			0	212	10/01/2047	1
3140H2 UZ 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018	Paydown		8,864	8,864	9,173	9,169		(304)		(304)		8,864			0	53	11/01/2047	1
3140J5 NU 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2018	Paydown		34,351	34,351	34,545	34,543		(192)		(192)		34,351			0	165	02/01/2047	1
3140J5 YS 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2018	Paydown		363,680	363,680	385,444	384,839		(21,159)		(21,159)		363,680			0	3,066	07/01/2047	1
3140J6 A3 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018	Paydown		263,722	263,722	272,479	272,391		(8,668)		(8,668)		263,722			0	1,711	10/01/2047	1
3140J7 LR 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018	Paydown		97,524	97,524	100,648	100,637		(3,113)		(3,113)		97,524			0	514	10/01/2047	1
3140J7 S4 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018	Paydown		373,380	373,380	380,556			(7,176)		(7,176)		373,380			0	1,089	08/01/2047	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)
3140Q7 HT 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2018.	Paydown		19,468	19,468	20,387			(919)		(919)		19,468			0	79	08/01/2047.	1
3140Q7 UC 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2018.	Paydown		467,951	467,951	481,039	480,759		(12,808)		(12,808)		467,951			0	2,273	10/01/2032.	1
3140Q7 WS 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		17,494	17,494	18,008			(514)		(514)		17,494			0	86	11/01/2047.	1
31410A UG 9	FEDERAL NATIONAL MORTGAGE ASSO 3.481%		03/01/2018.	Paydown		7,480	7,480	7,511	7,480				0		7,480			0	44	05/01/2036.	1
31410F RV 9	FEDERAL NATIONAL MORTGAGE ASSO 3.416%		03/01/2018.	Paydown		2,275	2,275	2,281	2,324		(48)		(48)		2,275			0	12	04/01/2034.	1
31410F ST 3	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2018.	Paydown		28,590	28,590	28,269	28,289		301		301		28,590			0	232	12/01/2036.	1
31410F V4 4	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2018.	Paydown		1,138	1,138	1,141	1,140				0		1,138			0	10	01/01/2037.	1
31410K JY 1	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2018.	Paydown		26,951	26,951	27,070	27,051		(100)		(100)		26,951			0	266	05/01/2038.	1
31410L K3 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2018.	Paydown		59,510	59,510	62,131	61,959		(2,449)		(2,449)		59,510			0	383	12/01/2042.	1
31411C ZE 4	FEDERAL NATIONAL MORTGAGE ASSO 3.640%		03/01/2018.	Paydown		1,013	1,013	1,019	1,013				0		1,013			0	6	10/01/2036.	1
31411D G6 0	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2018.	Paydown		4,295	4,295	4,234	4,243		51		51		4,295			0	40	11/01/2036.	1
31411G 6G 2	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2018.	Paydown		19,986	19,986	20,010	19,989		(3)		(3)		19,986			0	200	01/01/2037.	1
31412B M6 6	FEDERAL NATIONAL MORTGAGE ASSO 3.367%		03/01/2018.	Paydown		17,227	17,227	17,192	17,227				0		17,227			0	96	04/01/2035.	1
31416B YG 7	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2018.	Paydown		95,560	95,560	99,210	98,495		(2,935)		(2,935)		95,560			0	741	01/01/2039.	1
31416Q EZ 4	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2018.	Paydown		406,797	406,797	418,396	416,452		(9,655)		(9,655)		406,797			0	2,680	09/01/2040.	1
31416X RN 2	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2018.	Paydown		435,631	435,631	448,700	445,210		(9,578)		(9,578)		435,631			0	3,132	02/01/2031.	1
31417A H8 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2018.	Paydown		119,792	119,792	122,917	122,687		(2,896)		(2,896)		119,792			0	734	11/01/2041.	1
31417E HN 4	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2018.	Various		60,817	60,817	61,044	61,027		(210)		(210)		60,817			0	305	12/01/2042.	1
31417F 3E 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2018.	Paydown		98,732	98,732	99,534	99,500		(767)		(767)		98,732			0	508	04/01/2043.	1
31417G H3 3	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2018.	Paydown		413,447	413,447	416,224	416,108		(2,661)		(2,661)		413,447			0	2,200	05/01/2043.	1
31417G RY 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2018.	Paydown		433,241	433,241	452,601	451,909		(18,667)		(18,667)		433,241			0	2,511	05/01/2043.	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)
31417G XM 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	..	03/01/2018.	Paydown		32,335	32,335	34,598	34,527		(2,192)		(2,192)		32,335			0	164	06/01/2043.	1
31417Y UM 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	..	03/01/2018.	Paydown		376,795	376,795	386,097	383,505		(6,710)		(6,710)		376,795			0	2,486	12/01/2030.	1
31417Y VJ 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	..	03/01/2018.	Paydown		579,561	579,561	582,894	581,676		(2,117)		(2,117)		579,561			0	3,912	01/01/2031.	1
31417Y WV 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%	..	03/01/2018.	Paydown		355,090	355,090	365,744	362,895		(7,805)		(7,805)		355,090			0	2,691	02/01/2031.	1
31417Y XR 3	FEDERAL NATIONAL MORTGAGE ASSO 3.000%	..	03/01/2018.	Paydown		136,991	136,991	138,361	137,436		(446)		(446)		136,991			0	663	03/01/2021.	1
31418A KW 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%	..	03/01/2018.	Paydown		24,973	24,973	25,418	25,401		(427)		(427)		24,973			0	128	10/01/2042.	1
31418B T5 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	..	03/01/2018.	Paydown		21,393	21,393	22,866	22,701		(1,308)		(1,308)		21,393			0	163	08/01/2045.	1
31418C PE 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	..	03/01/2018.	Paydown		16,220	16,220	16,742	16,731		(511)		(511)		16,220			0	92	09/01/2047.	1
31418C QB 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	..	03/01/2018.	Paydown		1,248,564	1,248,564	1,318,161	1,316,230		(67,668)		(67,668)		1,248,564			0	8,810	09/01/2047.	1
31418C R9 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	..	01/18/2018.	Various		25,935,848	24,934,890	26,175,790	26,168,731		(17,423)		(17,423)		26,151,309		(215,461)	(215,461)	143,812	12/01/2047.	1
31418C S4 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	..	03/01/2018.	Paydown		21,494	21,494	22,055			(560)		(560)		21,494			0	93	01/01/2048.	1
31418C S5 4	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	..	03/01/2018.	Various		459,087	459,087	481,826	481,699		(22,611)		(22,611)		459,087			0	3,132	01/01/2048.	1
31418M 3L 4	FEDERAL NATIONAL MORTGAGE ASSO 3.626%	..	03/01/2018.	Paydown		45,848	45,848	48,971	45,848				0		45,848			0	303	09/01/2033.	1
31418M XJ 6	FEDERAL NATIONAL MORTGAGE ASSO 5.500%	..	03/01/2018.	Paydown		33,278	33,278	35,274	34,886		(1,609)		(1,609)		33,278			0	310	09/01/2036.	1
31418S 2E 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	..	03/01/2018.	Paydown		361,549	361,549	371,773	370,001		(8,453)		(8,453)		361,549			0	2,084	09/01/2040.	1
31418T DY 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%	..	03/01/2018.	Paydown		661,062	661,062	680,791	677,264		(16,202)		(16,202)		661,062			0	5,193	06/01/2040.	1
31418W DA 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	..	03/01/2018.	Paydown		910,844	910,844	940,447	928,167		(17,323)		(17,323)		910,844			0	5,729	09/01/2025.	1
31419B 4T 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	..	03/01/2018.	Paydown		1,405,932	1,405,932	1,446,133	1,439,391		(33,459)		(33,459)		1,405,932			0	8,732	09/01/2040.	1
31419D MM 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	..	03/01/2018.	Paydown		20,108	20,108	20,708	20,459		(352)		(352)		20,108			0	113	09/01/2025.	1
478045 AA 5	JOHN SEVIER COMBINED CYCLE GEN 4.626 01/	..	01/15/2018.	Redemption 100.0000		40,244	40,244	40,244	40,244				0		40,244			0	931	01/15/2042.	1FE
48503T AA 5	KANSAS CITY MO INDL DEV AUTH 5.242% 12	..	03/10/2018.	Redemption 100.0000		232,960	232,960	232,960	232,960				0		232,960			0	2,038	12/10/2032.	1
64908Q AA 9	NEW VALLEY GENERATION V 4.929% 01/15/2	..	01/15/2018.	Redemption 100.0000		3,234,145	3,234,145	3,181,892	3,222,180		11,965		11,965		3,234,145			0	79,705	01/15/2021.	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)
64967B AA 0	NYC NY IDA YANKEE STADIUM 5.900% 03/01	..	03/01/2018.	Redemption 100.0000									0					0		03/01/2046.	2FE
773021 AC 4	ROCKDALE CNTY GA DEV AUTH 8.250% 01/01	..	01/01/2018.	Redemption 100.0000		505,000	505,000	505,000	505,000				0		505,000			0	20,831	01/01/2028.	3
78443H AJ 2	SLM STUDENT LOAN TRUST SLMA_06 SLMA 2006	..	01/25/2018.	Paydown		84,074	84,074	70,127	70,745		13,329		13,329		84,074			0	343	01/25/2041.	1FE
78443V AJ 1	SLM STUDENT LOAN TRUST 2007-1 SLMA 2007-	..	01/25/2018.	Paydown		380,237	380,237	318,712	327,974		52,263		52,263		380,237			0	1,543	01/27/2042.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					497,694,250	497,373,824	502,880,034	413,790,049	0	(1,688,971)	0	(1,688,971)	0	501,383,996	0	(3,692,403)	(3,692,403)	2,615,150	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000000 00 0	AIR CANADA 10/06/23	A	03/29/2018.	Redemption 100.0000		15,000	15,000	15,056			(56)		(56)		15,000			0		10/06/2023.	3FE
000000 00 0	ARCH COAL INC. TL L+325 03/07/2	..	03/29/2018.	Various		1,010,481	1,002,981	1,003,817	1,004,296		440		440		1,004,736		5,745	5,745	8,207	03/07/2024.	4FE
000000 00 0	AVOLON TLB BORROWER 1 LUXEMBOU Term B-2	..	03/29/2018.	Redemption 100.0000		12,035	12,035	12,051	9,548		(19)		(19)		12,035			0	123	04/03/2022.	3FE
000000 00 0	BRIGHT BIDCO BV 06/30/24	D	03/29/2018.	Redemption 100.0000		2,500	2,500	2,508			(8)		(8)		2,500			0	20	06/30/2024.	4FE
000000 00 0	CALPINE CORP 01/15/23	..	03/29/2018.	Redemption 100.0000		14,632	14,632	14,632					0		14,632			0	97	01/15/2023.	4Z
000000 00 0	CALPINE CORP 01/15/24	..	03/29/2018.	Redemption 100.0000		5,102	5,102	5,126			(24)		(24)		5,102			0	33	01/15/2024.	4Z
000000 00 0	CANYON VALOR COMPANIES INC 06/1	..	03/29/2018.	Redemption 100.0000		10,000	10,000	10,063			(63)		(63)		10,000			0	29	06/16/2023.	4FE
000000 00 0	CBS RADIO INC 11/17/24	..	02/20/2018.	Redemption 100.0000		2,500	2,500	2,505			(5)		(5)		2,500			0	14	11/17/2024.	3FE
000000 00 0	CBS RADIO INC TL +L275	..	03/31/2018.	Various									0					0	2,549	03/02/2024.	3FE
000000 00 0	CBS RADIO INC TL +L275 03/02/24.	..	01/02/2018.	Various		1,001,875	1,000,000	1,006,250	1,006,192		(17)		(17)		1,006,175		(4,300)	(4,300)		03/02/2024.	3FE
000000 00 0	CLARK EQUIPMENT COMPANY 05/18/2	..	03/29/2018.	Redemption 100.0000		5,000	5,000	5,006			(6)		(6)		5,000			0	4	05/18/2024.	3FE
000000 00 0	CYAN BLUE HOLDCO 3 LTD TL +L350	C	03/29/2018.	Redemption 100.0000		5,000	5,000	5,038			(38)		(38)		5,000			0	5	07/26/2024.	4FE
000000 00 0	DAYTON POWER AND LIGHT CO	..	03/31/2018.	Various									0					0	196	08/18/2022.	2FE
000000 00 0	DAYTON POWER AND LIGHT CO 08/18	..	01/08/2018.	Various		3,972,376	3,960,000	3,940,200	3,965,618		(60)		(60)		3,965,558		6,816	6,816	4,418	08/18/2022.	2FE
000000 00 0	DAYTON POWER AND LIGHT CO 08/24	..	03/29/2018.	Redemption 100.0000		10,000	10,000	10,032			(32)		(32)		10,000			0	80	08/24/2022.	2FE
000000 00 0	09/07/23	..	12/29/2017.	Tax Free Exchange		8,186,768	8,179,954	8,079,224	8,087,949		(97)		(97)		8,087,852		98,916	98,916		09/07/2023.	2FE
000000 00 0	DELL INTERNATIONAL LLC/EMC COR TL L+200	..	01/31/2018.	Various		22,950	22,950	22,973	2,506		(23)		(23)		22,950			0	75	09/07/2023.	2Z
000000 00 0	08/1	..	03/29/2018.	Redemption 100.0000		10,000	10,000	9,900	9,904		96		96		10,000			0	139	08/18/2024.	4FE
000000 00 0	ENDO LUXEMBOURG FINANCE COMPAN TL L+425	D	03/29/2018.	Redemption 100.0000		18,125	18,125	18,034	18,079		46		46		18,125			0	267	04/12/2024.	3FE
000000 00 0	EW SCRIPPS CO TL +L400 08/18/24	..	03/29/2018.	Redemption 100.0000		2,500	2,500	2,497	2,498		2		2		2,500			0	24	08/18/2024.	3FE
000000 00 0	HARSCO CORP 12/07/24	..	03/29/2018.	Redemption 100.0000		4,963	4,963	4,987	4,987		(25)		(25)		4,963			0	58	12/07/2024.	3FE
000000 00 0	INCEPTION MERGER SUB INC	..	03/31/2018.	Various									0					0	4,823	11/03/2023.	3FE
000000 00 0	INCEPTION MERGER SUB INC 11/03/	..	02/12/2018.	Various		4,978,691	4,962,563	4,969,798	4,970,597		5,336		5,336		4,975,933		2,758	2,758	56,818	11/03/2023.	3FE
000000 00 0	INCEPTION MERGER SUB INC TL L+300	..	03/29/2018.	Redemption 100.0000		12,469	12,469	12,509			(41)		(41)		12,469			0	54	11/03/2023.	3FE

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1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value
000000 00 0	0	..	03/29/2018.	Redemption 100.0000		2,500	2,500	2,506	
000000 00 0	LIGHTSTONE HOLDCO LLC LIGHTSTONE HOLDCO	..	02/28/2018.	Tax Free Exchange		3,674,475	3,656,194	3,577,802	3,585,487
000000 00 0	LIGHTSTONE HOLDCO LLC LIGHTSTONE HOLDCO	..	03/31/2018.	Various		233,319	232,158	227,224	227,711
000000 00 0	LONE STAR FUNDS LS IX BERM 2017	..	03/29/2018.	Redemption 100.0000		71,525	71,525	71,525	71,525
000000 00 0	LONE STAR FUNDS LS IX US 2017 0	..	02/26/2018.	Redemption 100.0000		43,624	43,624	43,624	43,624
000000 00 0	MACDONALD DETTWILER&ASSOCIATES TL +L275	..	03/29/2018.	Various		2,500	2,500	2,516	
000000 00 0	MGM RESORTS INTERNATIONAL 04/25	..	03/29/2018.	Redemption 100.0000		14,780	14,780	14,817	14,843
000000 00 0	POST HOLDINGS INC 05/24/24	..	03/29/2018.	Redemption 100.0000		7,525	7,525	7,528	
000000 00 0	PQ CORP 02/08/25	..	03/29/2018.	Redemption 100.0000		4,913	4,913	4,937	
000000 00 0	PRIME SECURITY SERVICES BORROW.	..	03/29/2018.	Redemption 100.0000		17,401	17,401	17,406	17,428
000000 00 0	QUINTILES IMS INC 03/06/24	..	03/29/2018.	Redemption 100.0000		1,789	1,789	1,716	1,723
000000 00 0	QUINTILES IMS INC TL L+200 01/1.	..	03/29/2018.	Redemption 100.0000		4,214	4,214	4,214	4,214
000000 00 0	REFRESCO GROUP BV TL +L275	D	03/31/2018.	Various					
000000 00 0	REFRESCO GROUP BV TL +L275 09/2	D	03/29/2018.	Various		2,000,000	2,000,000	1,995,000	
000000 00 0	SABRE GLBL INC	..	03/31/2018.	Various					
000000 00 0	SABRE GLBL INC 02/22/24	..	03/19/2018.	Various		4,927,137	4,914,851	4,924,503	4,928,032
000000 00 0	SCIENCE APPLICATIONS INTERNATI	..	03/31/2018.	Various		1,004,375	1,000,000	1,000,000	1,000,000
000000 00 0	SILVER STATE SOLAR POWER SOUTH	..	02/07/2018.	Redemption 100.0000		1,013,731	1,013,731	1,007,739	1,009,436
000000 00 0	TEXAS COMPETITIVE ELECTRIC HOL	..	03/29/2018.	Redemption 100.0000		20,428	20,428	20,546	
000000 00 0	THOMSON REUTERS IP&S 10/03/23	..	03/29/2018.	Redemption 100.0000		12,376	12,376	12,390	12,390
000000 00 0	TPF II LP 10/02/23	..	01/31/2018.	Redemption 100.0000		15,100	15,100	15,145	15,153
000000 00 0	TRONOX PIGMENTS HOLLAND BV TL +L300	D	03/29/2018.	Redemption 100.0000		11,250	11,250	11,289	3,735
000000 00 0	07/	..	03/29/2018.	Redemption 100.0000		5,000	5,000	5,000	5,000
000000 00 0	US ANESTHESIA PARTNERS INC TL +L300	..	03/29/2018.	Redemption 100.0000		7,513	7,513	7,506	
000000 00 0	VENATOR MATERIALS PLC TL L+300	C	03/29/2018.	Redemption 100.0000		3,750	3,750	3,741	3,741
000000 00 0	VISTRA OPERATIONS COMPANY LLC 1	..	03/29/2018.	Redemption 100.0000		2,500	2,500	2,509	
000000 00 0	VISTRA OPERATIONS COMPANY LLC TLB2 L+275	..	03/31/2018.	Various		993,713	990,000	991,980	992,267
00110A AD 6	AEP TEXAS CENTRAL TRANSITION F 5.170%	..	01/01/2018.	Paydown		3,201,924	3,201,924	3,216,683	3,201,924
00130H BN 4	AES CORP AES CORPORATION 8% 6/1/2020 8	..	03/30/2018.	Call 110.8282		5,873,894	5,300,000	5,128,750	5,246,927
00130H BS 3	AES CORP 7.375% 07/01/21	..	03/30/2018.	Call 113.6202		1,136,202	1,000,000	1,000,000	1,000,000
00164Y AC 1	AMC ENTERTAINMENT HOLDINGS INC.	..	01/16/2018.	Redemption 100.0000		5,000	5,000	5,029	5,033

1 CUSIP Identification	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)
000000 00 0		(6)		(6)		2,500			0	19	03/31/2024.	3FE
000000 00 0		(11,285)		(11,285)		3,574,202		100,274	100,274	36,012	01/30/2024.	3FE
000000 00 0		(718)		(718)		226,993		6,326	6,326	2,287	01/30/2024.	3FE
000000 00 0				0		71,525			0	427	08/04/2018.	1
000000 00 0				0		43,624			0	134	08/04/2018.	1
000000 00 0		(16)		(16)		2,500			0	4	07/06/2024.	3FE
000000 00 0		(64)		(64)		14,780			0	132	04/25/2023.	3FE
000000 00 0		(3)		(3)		7,525			0	11	05/24/2024.	3FE
000000 00 0		(25)		(25)		4,913			0	29	02/08/2025.	4FE
000000 00 0		(28)		(28)		17,401			0	187	05/02/2022.	3FE
000000 00 0		66		66		1,789			0	17	03/06/2024.	3FE
000000 00 0				0		4,214			0	39	01/15/2025.	3FE
000000 00 0				0					0	237	09/27/2024.	3FE
000000 00 0		5,000		5,000		2,000,000			0	10,944	09/27/2024.	3FE
000000 00 0				0					0	7,318	02/22/2024.	3FE
000000 00 0		(3,141)		(3,141)		4,924,891		2,247	2,247	31,843	02/22/2024.	3FE
000000 00 0				0		1,000,000		4,375	4,375	10,063	05/04/2022.	3FE
000000 00 0		4,296		4,296		1,013,731			0	7,816	02/07/2035.	2Z
000000 00 0		(117)		(117)		20,428			0	151	08/04/2023.	3FE
000000 00 0		(15)		(15)		12,376			0	148	10/03/2023.	3FE
000000 00 0		(53)		(53)		15,100			0	74	10/02/2023.	4FE
000000 00 0		(40)		(40)		11,250			0	61	09/22/2024.	3FE
000000 00 0				0		5,000			0	61	07/28/2024.	4FE
000000 00 0		6		6		7,513			0	53	06/18/2024.	4FE
000000 00 0		9		9		3,750			0	69	06/29/2024.	3FE
000000 00 0		(9)		(9)		2,500			0	7	12/14/2023.	3FE
000000 00 0		(1,845)		(1,845)		990,422		3,291	3,291	9,794	12/14/2023.	3FE
00110A AD 6				0		3,201,924			0	82,770	01/01/2018.	1FE
00130H BN 4		4,857		4,857		5,251,785		48,215	48,215	714,050	06/01/2020.	3FE
00130H BS 3				0		1,000,000			0	191,309	07/01/2021.	3FE
00164Y AC 1		(33)		(33)		5,000			0	17	12/15/2023.	3FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
001751 AC 0	AMERICAN MONEY MANAGEMENT CORP 4.139%		03/23/2018.	Paydown		1,000,000	1,000,000	993,800	1,000,386		(386)		(386)		1,000,000			0	13,520	11/15/2027.	1FE
001751 AE 6	AMERICAN MONEY MANAGEMENT CORP 5.089%		03/23/2018.	Paydown		2,000,000	2,000,000	1,974,000	1,990,584		9,416		9,416		2,000,000			0	33,743	11/15/2027.	1FE
00192F AA 2	APS RESECURITIZATION TRUST APS 1.781%		03/25/2018.	Paydown		504,553	504,553	486,263	493,113		11,440		11,440		504,553			0	1,309	10/29/2046.	1FE
00212X BW 0	ASG RESECURITIZATION TRUST ASG 1.911%		03/26/2018.	Paydown		95,114	95,114	92,544	94,539		575		575		95,114			0	268	12/25/2045.	1FM
00434N AB 1	WILLIAMS PARTNERS LPACMP FINAN 4.875%		03/28/2018.	Call 104.5703		3,137,108	3,000,000	3,000,000	3,000,000				0		3,000,000			0	215,514	03/15/2024.	2FE
004375 AV 3	ACCR_04-1 2.472% 04/25/34		01/25/2018.	Paydown									0					0		04/25/2034.	1FM
00488P AF 2	ACRISURE LLC 11/22/23		03/30/2018.	Redemption 100.0000		4,975	4,975	5,000	4,999		(24)		(24)		4,975			0	48	11/22/2023.	4FE
007036 CC 8	ADJUSTABLE RATE MORTGAGE TRUST 3.032%		03/26/2018.	Paydown		105,486	105,486	97,047	100,380		5,106		5,106		105,486			0	425	02/25/2035.	1FM
00787# AF 2	ADVANTAGE SALES & MARKETING IN TL L+325		03/29/2018.	Redemption 100.0000		2,500	2,500	2,425	2,370		130		130		2,500			0	64	07/25/2021.	4FE
00836# AA 4	AFFILIATED LOAN PROGRAM FOR ST ALPS 2010		03/26/2018.	Redemption 100.0000		81,737	81,737	81,737	81,737				0		81,737			0	393	08/27/2035.	1
00836* AA 8	AFFILIATED LOAN PROGRAM FOR ST ALPS 2010		03/26/2018.	Redemption 100.0000		167,116	167,116	167,116	167,116				0		167,116			0	1,121	08/27/2035.	1
008686 AA 5	AHOLD FINANCE USA INC 7.820% 01/02/20	C	01/02/2018.	Redemption 100.0000		96,244	96,244	107,071	97,605		(1,361)		(1,361)		96,244			0	3,763	01/02/2020.	3AM
008911 A@ 8	AIR CANADA 10/06/23	A	02/28/2018.	Tax Free Exchange		6,007,444	5,985,000	6,012,430	6,016,000		8,670		8,670		6,024,670		(17,226)	(17,226)	43,597	10/06/2023.	3FE
00971Y AB 6	AKBANK TAS 6.500% 03/09/18	D	03/09/2018.	Maturity		500,000	500,000	498,280	499,944		56		56		500,000			0	16,250	03/09/2018.	3FE
01126# AA 1	ALAMO 6 LLC 4.170% 03/31/42		03/31/2018.	Redemption 100.0000		41,918	41,918	41,918	41,918				0		41,918			0	874	03/31/2042.	2
013817 AP 6	ALCOA INC 5.720% 02/23/19		03/07/2018.	Call 103.3597		1,443,935	1,397,000	1,399,714	1,397,344		(52)		(52)		1,397,292		(292)	(292)	89,997	02/23/2019.	3FE
013817 AW 1	ALCOA INC 5.125% 10/01/24		03/26/2018.	RBC DOMINION SECURITIES INC		2,035,000	2,000,000	2,000,000	2,000,000				0		2,000,000		35,000	35,000	50,396	10/01/2024.	3FE
021345 AA 1	ALTA WIND HOLDINGS LLC 7.000% 06/30/35		01/11/2018.	Redemption 100.0000		(9)	(9)	(9)	(9)				0		(9)			0		06/30/2035.	2AM
021468 AD 5	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%		03/01/2018.	Paydown		136,909	193,726	115,954	114,901		22,008		22,008		136,909			0	2,057	06/01/2036.	1FM
02147P AY 0	CWALT_06-29T1 6.000% 10/01/36		03/01/2018.	Paydown		162,158	372,147	279,370	281,620		(119,462)		(119,462)		162,158			0	3,501	10/01/2036.	1FM
02147X AD 9	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%		03/01/2018.	Paydown		216,418	249,631	187,430	184,523		31,895		31,895		216,418			0	2,822	11/01/2036.	1FM
02149H AV 2	COUNTRYWIDE ALTERNATIVE LOAN T 5.750%		03/01/2018.	Paydown		71,382	99,259	77,810	76,270		(4,888)		(4,888)		71,382			0	1,193	03/01/2037.	1FM
02150E AD 5	COUNTRY WIDE ALTERNATIVE LOAN 6.000% 0		03/01/2018.	Various		319,660	401,311	331,591	325,916		(6,256)		(6,256)		319,660			0	5,042	04/01/2037.	2FM
02150E AD 5	COUNTRY WIDE ALTERNATIVE LOAN 6.000% 0		01/01/2018.	Various		171,326	185,146	152,981	150,363		20,963		20,963		171,326			0	926	04/01/2037.	3FM
02151D AC 8	COUNTRYWIDE ALTERNATIVE LOAN T 2.162%		03/26/2018.	Paydown		751,711	751,711	651,357	667,396		84,315		84,315		751,711			0	2,144	09/25/2047.	1FM
02151E AA 0	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%		03/01/2018.	Various		114,631	138,282	109,198	105,873		8,758		8,758		114,631			0	1,149	09/01/2037.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
02154U AF 0	SUDDENLINK COMMUNICATIONS TL L+225		03/29/2018.	Redemption 100.0000		5,000	5,000	5,000	5,007		(7)		(7)		5,000			0	48	07/14/2025.	3FE
023761 AA 7	AMERICAN AIRLINES 3.650% 08/15/30.		02/15/2018.	Redemption 100.0000		390,001	390,001	390,001	390,001				0		390,001			0	7,118	08/15/2030.	1FE
02376T AC 2	AMERICAN AIRLINES 2013-2 CLASS 5.600%		01/15/2018.	Redemption 100.0000		94,505	94,505	94,505	94,505				0		94,505			0	2,646	07/15/2020.	3FE
02406P AP 5	AMERICAN AXLE & MANUFACTURING 6.250% 0		02/02/2018.	Tax Free Exchange		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	84,027	04/01/2025.	4FE
02507* AA 2	AMERICAN CENTURY COS INC 4.870% 03/09/		03/09/2018.	Maturity		5,500,000	5,500,000	5,731,315	5,522,507		(22,507)		(22,507)		5,500,000			0	133,925	03/09/2018.	2
02660T FJ 7	AHM_05-2 5.408% 09/01/35		03/01/2018.	Paydown		447,526	447,526	332,308	325,910		121,616		121,616		447,526			0	3,023	09/01/2035.	1FM
03066D AC 0	AMERICREDIT AUTOMOBILE RECEIVA 2.411%		03/08/2018.	Paydown		1,582,967	1,582,967	1,582,967	1,582,967				0		1,582,967			0	4,850	10/08/2019.	1FE
03066F AH 4	AMERICREDIT AUTOMOBILE RECEIVA 3.080%		03/09/2018.	BANK OF MONTREAL		1,721,357	1,750,000	1,749,665	1,749,673		(8)		(8)		1,749,665		(28,307)	(28,307)	12,726	12/18/2023.	2AM
03072S E3 5	AMSI_05-R5 2.562% 07/25/35		03/26/2018.	Paydown		337,121	337,121	324,480	334,683		2,439		2,439		337,121			0	1,272	07/25/2035.	1FM
03072S P4 1	AMERIQUEST MORTGAGE SECURITES 2.222% 1		03/26/2018.	Paydown		162,704	162,704	158,839	162,388		315		315		162,704			0	592	11/25/2035.	1FM
03072S WD 3	QUEST TRUST QUEST_04-X3 3.871% 09/25/3		03/25/2018.	Paydown		100,960	100,960	99,634	100,900		60		60		100,960			0	581	09/25/2034.	1FM
03072S XD 2	AMSI_04-R12 2.727% 01/25/35		03/26/2018.	Paydown		307,046	307,046	275,574	296,511		10,534		10,534		307,046			0	1,020	01/25/2035.	1FM
034863 AB 6	ANGLO AMERICAN CAPITAL PLC 9.375% 04/0	D	03/09/2018.	Call 107.1566		12,805,219	11,950,000	12,046,250	11,967,390		(2,400)		(2,400)		11,964,990		(14,990)	(14,990)	1,325,127	04/08/2019.	2FE
03523T BE 7	ANHEUSER-BUSCH INBEV WORLDWIDE 7.750%		03/19/2018.	Call 103.9360		34,298,880	33,000,000	38,409,888	35,043,785		(415,344)		(415,344)		34,628,440		(1,628,440)	(1,628,440)	3,032,297	01/15/2019.	2FE
03852J AA 9	ARAMARK SERVICES INC TL +L200 0		03/29/2018.	Various		2,500	2,500	2,500	2,500				0		2,500			0	22	03/07/2025.	3FE
042735 BB 5	ARROW ELECTRONICS INC 3% 3/1/2018 3.00		03/01/2018.	Maturity		3,000,000	3,000,000	2,984,430	2,999,460		540		540		3,000,000			0	45,000	03/01/2018.	2FE
044209 AF 1	ASHLAND INC. 4.750% 08/15/22		03/26/2018.	RBC DOMINION SECURITIES INC		2,025,000	2,000,000	1,981,180	1,985,547		678		678		1,986,225		38,775	38,775	58,847	08/15/2022.	3FE
04541G NA 6	ASSET BACKED SECURITIES CORP H 2.847%		03/26/2018.	Paydown		26,342	26,342	25,814	25,816		526		526		26,342			0	123	12/25/2034.	1FM
04544Q AC 1	ASSET BACKED SECURITIES CORP H 1.982%		02/26/2018.	Paydown		8,695	8,695	6,358	6,607		2,088		2,088		8,695			0	14	11/25/2036.	1FM
04544Q AD 9	ASSET BACKED SECURITIES CORP H 2.012%		02/26/2018.	Paydown		12,313	12,313	9,004	9,359		2,955		2,955		12,313			0	20	11/25/2036.	1FM
04544T AA 9	ASSET BACKED SECURITIES CORP H 2.072%		03/26/2018.	Paydown		231,823	231,823	151,120	156,049		75,774		75,774		231,823			0	845	05/25/2037.	1FM
04560* AG 9	ASSOCIATED ELECTRIC COOPERATIV 6.390%		03/20/2018.	Redemption 100.0000		73,231	73,231	73,231	73,231				0		73,231			0	1,170	03/20/2039.	1
04774# AA 0	ATLANTA FALCONS STADIUM CO LLC 3.590%		03/01/2018.	Redemption 100.0000		125,173	125,173	125,173	125,173				0		125,173			0	2,247	09/01/2042.	2AM
04774# AB 8	ATLANTA FALCONS STADIUM CO LLC 3.590%		03/01/2018.	Redemption 100.0000		82,614	82,614	82,614	82,614				0		82,614			0	1,483	09/01/2042.	2AM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05330K AA 3	AUTOPISTAS METROPOLITANAS DE P 6.75% 6/3	C	03/31/2018.	Redemption 100.0000		37,485	37,485	37,485	37,485				0		37,485			0	633	06/30/2035.	4FE
05349U AW 2	AVAYA INC. TL +L475 11/09/24	..	03/29/2018.	Redemption 100.0000		2,500	2,500	2,475	2,475		25		25		2,500			0	43	11/09/2024.	4FE
05490M AA 5	BANC OF AMERICA FUNDING CORPOR 1.483%	..	03/25/2018.	Various		834,711	834,711	814,626	831,930		2,780		2,780		834,711			0	1,914	08/26/2036.	1FE
05490M AA 5	BANC OF AMERICA FUNDING CORPOR 1.483%	..	01/25/2018.	Various		411,244	411,244	401,348	409,874		1,370		1,370		411,244			0	667	08/26/2036.	2AM
05531U AA 8	BCAP LLC TRUST BCAP_09-RR5 8.500% 11/0	..	03/01/2018.	Paydown		121,904	121,904	128,905	122,611		(707)		(707)		121,904			0	2,113	11/01/2037.	1FM
05532E AE 5	BCAP LLC TRUST BCAP_09-RR10 6.500% 07/	..	03/01/2018.	Paydown		190,182	190,182	201,269	193,678		(3,495)		(3,495)		190,182			0	1,654	07/01/2037.	1FM
05532E AX 3	BCAP LLC TRUST BCAP_09-RR10 6.500% 07/	..	03/01/2018.	Paydown		61,132	61,132	66,047	64,321		(3,188)		(3,188)		61,132			0	1,025	07/01/2037.	1FM
05533F EX 5	BCAP LLC TRUST BCAP_11-RR11 2.372% 11/	..	03/25/2018.	Paydown		221,092	221,092	215,704	219,989		1,103		1,103		221,092			0	754	11/26/2035.	1FM
05535D CF 9	BCF_97-R3 4.938% 11/01/28	..	03/01/2018.	Paydown		33,094	33,094	15,851	6,480		26,612		26,612		33,094			0	290	11/01/2028.	1FM
05542B AV 1	BCAP LLC TRUST BCAP_12-RR12 3.538% 04/	..	03/01/2018.	Paydown		242,910	242,910	243,821	242,781		129		129		242,910			0	1,301	04/01/2036.	1FM
05544J BW 9	BCAP LLC TRUST BCAP_15-RR2 2.062% 05/2	..	03/26/2018.	Paydown		371,967	371,967	365,109	370,516		1,451		1,451		371,967			0	1,145	05/25/2035.	1FE
05545J AN 9	BCAP LLC TRUST BCAP_15-RR3 1.821% 02/2	..	03/26/2018.	Paydown		641,131	641,131	612,280	630,103		11,027		11,027		641,131			0	1,808	02/25/2046.	1FE
05570W AD 0	BNPP MORTGAGE SECURITIES LLC B 6.000%	..	01/01/2018.	Paydown		101,250	101,250	104,129	101,250				0		101,250			0	506	08/01/2037.	1FM
056162 AC 4	BABSON CLO LTD BABSN_15-IA 3.695% 04/2	C	02/22/2018.	Paydown		7,000,000	7,000,000	7,000,000	7,000,000				0		7,000,000			0	82,818	04/20/2027.	1FE
05723K AB 6	BAKER HUGHES INCORPORATED 3.337% 12/15	..	01/31/2018.	Tax Free Exchange		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	23,174	12/15/2027.	1FE
058498 AU 0	BALL CORP 4.375% 12/15/20	..	03/07/2018.	CITIGROUP GLOBAL MARKETS INC/		1,022,500	1,000,000	1,080,000	1,055,756		(3,389)		(3,389)		1,052,368		(29,868)	(29,868)	30,139	12/15/2020.	3FE
05946X M7 5	BANC OF AMERICA FUNDING CORPOR 5.750%	..	03/14/2018.	Various		1,975,946	2,040,972	1,966,588	2,017,240		(1,295)		(1,295)		2,015,945		(39,999)	(39,999)	33,859	10/01/2035.	4FM
05947U RW 0	BACM_04-2 4.896% 11/01/38	..	03/01/2018.	Paydown		76,860	76,860	15	15		76,846		76,846		76,860			0	628	11/01/2038.	1FM
05948K 2J 7	BANK OF AMERICA ALTERNATIVE LO 6.000%	..	03/01/2018.	Paydown		129,576	134,054	115,627	115,982		13,593		13,593		129,576			0	1,604	02/01/2036.	1FM
05949C NQ 5	BOAMS_05-11 BOAMS 2005-11 1A12 5.750%	..	03/01/2018.	Paydown		110,283	116,853	112,786	115,891		(5,609)		(5,609)		110,283			0	893	12/01/2035.	3FM
05968K AA 2	BANC OF AMERICA BAFC_14-R2 4.000% 12/0	..	03/01/2018.	Paydown		178,218	178,218	182,481	181,143		(2,924)		(2,924)		178,218			0	960	12/06/2049.	1FM
05968K AE 4	BANC OF AMERICA BAFC_14-R2 2.082% 05/2	..	03/26/2018.	Paydown		1,027,917	1,027,917	952,889	981,160		46,757		46,757		1,027,917			0	3,159	05/26/2037.	1FM
05969M AA 7	BANC OF AMERICA FUNDING CORPOR 2.112%	..	03/26/2018.	Paydown		981,799	981,799	942,527	965,963		15,836		15,836		981,799			0	3,515	06/25/2036.	1FE

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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)
05990R AD 3	BANC OF AMERICA FUNDING CORPOR 2.080%		03/27/2018	Paydown		357,766	357,766	319,306	325,054		32,712		32,712		357,766			0	1,134	02/25/2037	1FM
05990T AJ 6	BANC OF AMERICA FUNDING CORPOR 2.037%		03/26/2018	Paydown		1,525,690	1,525,690	1,436,264	1,475,600		50,090		50,090		1,525,690			0	3,864	09/29/2036	1FM
05991B AD 7	BANK OF AMERICA FUNDING CORP 2.191% 06		03/01/2018	Paydown		27,335	27,335	26,378	26,925		410		410		27,335			0	95	06/02/2046	1FE
065404 AW 5	BANK_18-BN10 2.624% 02/01/61		03/01/2018	Paydown		81,731	81,731	81,730			2		2		81,731			0	179	02/01/2061	1FE
07012E AG 5	Basketball Prop 6.650% 03/01/25		03/01/2018	Redemption 100.0000		127,526	127,526	125,741	126,916		611		611		127,526			0	1,416	03/01/2025	1FE
07014Q AK 7	BASS PRO GROUP LLC TL L+500 04/		03/29/2018	Various		985,069	997,506	987,531	991,689		759		759		992,448		(7,379)	(7,379)	11,121	04/01/2024	4FE
07324F AC 4	BAYVIEW FINANCIAL ACQUISITION 6.831% 0		03/01/2018	Paydown		188,939	188,939	153,307	164,152		24,786		24,786		188,939			0	1,325	08/01/2047	1FM
07325H AJ 4	BAYVIEW FINANCIAL ACQUISITION 2.207% 1		03/28/2018	Paydown		113,852	113,852	104,531	109,600		4,252		4,252		113,852			0	370	12/28/2036	1FM
07383F S3 3	BSCMS_04-PWR5 4.693% 07/01/42		02/01/2018	Paydown			(67,071)						0					0	477	07/01/2042	1FM
073870 AG 2	BEAR STEARNS ALT-A TRUST BALTA 3.225%		03/01/2018	Paydown		53,586	55,882	46,047	47,641		5,942		5,942		53,586			0	318	04/01/2037	1FM
073879 2U 1	BEAR STEARNS ASSET BACKED SECU 2.592%		03/26/2018	Paydown		249,720	249,720	246,755	249,720				0		249,720			0	808	09/25/2035	1FM
073879 JA 7	BSABS_04-2 3.372% 08/25/34		03/26/2018	Paydown		152,199	152,199	151,344	152,141		58		58		152,199			0	566	08/25/2034	1FM
073879 U9 7	BEAR STEARNS ASSET BACKED SECU 2.372%		03/25/2018	Paydown		249,537	249,537	226,963	225,301		24,236		24,236		249,537			0	740	09/25/2034	1FM
07387U CX 7	BEAR STEARNS ASSET BACKED SECU 6.000%		03/01/2018	Paydown		226,459	240,659	210,222	207,755		18,704		18,704		226,459			0	2,245	12/01/2035	1FM
07388F AD 5	BEAR STEARNS ASSET BACKED SEC 2.292%		03/26/2018	Paydown		84,020	84,020	82,024	83,859		160		160		84,020			0	329	07/25/2036	1FM
07388J AB 1	BEAR STEARNS ASSET BACKED SECU 2.042%		03/26/2018	Paydown		107,635	107,635	94,987	97,468		10,167		10,167		107,635			0	310	08/25/2036	1FM
07389U AS 8	BEAR STEARNS ASSET BACKED SECU 2.012%		03/26/2018	Paydown		431,146	431,146	384,259	391,200		39,946		39,946		431,146			0	1,522	01/25/2037	1FM
073914 TS 2	BSMSI_96-6 8.000% 11/01/29		03/01/2018	Paydown			21,231	21,198	21,187		(21,187)		(21,187)					0		11/01/2029	5FM
07401A AA 5	BEAR STEARNS MORTGAGE FUNDING 2.072% 0		03/26/2018	Paydown		333,266	333,266	250,784	260,411		72,856		72,856		333,266			0	476	09/25/2046	1FM
07401L AQ 6	BEAR STEARNS MORTGAGE FUNDING 2.092% 0		03/26/2018	Paydown		625,677	625,677	498,098	524,722		100,954		100,954		625,677			0	1,184	08/25/2036	1FM
07401M AG 6	BEAR STEARNS MORTGAGE FUNDING 2.072% 0		03/26/2018	Various		311,264	307,481	246,861	254,750		56,514		56,514		311,264			0	856	02/25/2037	1FM
07401N AA 7	BEAR STEARNS FUNDING TRUST BSM 2.032%		03/26/2018	Paydown		280,386	280,386	226,413	233,954		46,435		46,435		280,386			0	805	12/25/2036	1FM
07401N AP 4	BEAR STEARNS FUNDING TRUST BSM 2.062%		03/26/2018	Paydown		295,510	295,510	248,968	254,216		41,294		41,294		295,510			0	693	01/25/2037	1FM
075887 CB 3	Becton Dickinson And Co 3.000% 05/15/2		03/06/2018	Call 101.0000		4,040,000	4,000,000	3,999,397	3,999,399		(2)		(2)		3,999,397		603	603	62,333	05/15/2026	2FE
077454 AG 1	BELDEN INC 5.250% 07/15/24		03/14/2018	Call 105.9000		2,118,000	2,000,000	1,985,000	1,988,867		285		285		1,989,152		10,848	10,848	187,708	07/15/2024	3FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
08162P AS 0	BENCHMARK MORTGAGE TRUST BMARK 2.560%		03/01/2018	Paydown		113,138	113,138	113,134			3		3		113,138			0	378	06/01/2022	1FE
08579J AX 0	BERRY GLOBAL INC		03/31/2018	Various									0					0	1,309	10/01/2022	3FE
08579J AX 0	BERRY GLOBAL INC 10/01/22		03/12/2018	Various		2,770,719	2,765,534	2,771,520	2,772,921		(656)		(656)		2,772,266		(1,547)	(1,547)	21,566	10/01/2022	3FE
08872# AA 2	WALGREEN CO LEASE PASS THROUGH 6.570%		03/15/2018	Redemption 100.0000		18,834	18,834	21,062	20,552		(1,719)		(1,719)		18,834			0	207	08/15/2032	2
08884# AA 8	WALGREEN CO LEASE PASS THROUGH 5.080%		03/15/2018	Redemption 100.0000		91,574	91,574	91,574	91,574				0		91,574			0	776	10/15/2036	2
08887* AA 9	WALGREEN CO LEASE PASS THROUGH 5.14% 10/		03/15/2018	Redemption 100.0000		3,450	3,450	3,450	3,450				0		3,450			0	30	10/15/2036	2
09531Y AB 0	BLUE BUFFALO PET PRODUCTS INC TL L+200		03/29/2018	Various		8,750	8,750	8,750	8,750				0		8,750			0	79	05/22/2024	3FE
09951@ AA 6	BORALEX FINANCE LP 3.510% 09/30/26		03/31/2018	Redemption 100.0000		95,488	95,488	95,488	95,488				0		95,488			0	1,676	09/30/2026	2
10320# AB 4	BOXLEY DEVELOPMENT CO LLC WALG 7.470%		03/15/2018	Redemption 100.0000		44,943	44,943	52,218	48,774		(3,831)		(3,831)		44,943			0	562	06/15/2026	2
10330J AU 2	BOYD GAMING CORP TLB L+250 09/1		03/07/2018	Redemption 100.0000		24,842	24,842	24,842	24,842				0		24,842			0	136	09/15/2023	3FE
111013 AG 3	SKY PLC GTD-by-Subsidiaries 6.100% 02/	C	02/15/2018	Maturity		7,000,000	7,000,000	7,502,949	7,026,700		(26,700)		(26,700)		7,000,000			0	213,500	02/15/2018	2FE
11134L AG 4	BROADCOM CORP 3.875% 01/15/27		02/21/2018	Tax Free Exchange		1,712,720	1,750,000	1,711,763	1,712,213		507		507		1,712,720			0	40,688	01/15/2027	2FE
111621 AM 0	BROCADE COMMUN SYST INC. 4.625% 01/15/		01/16/2018	Call 102.3130		13,812,255	13,500,000	13,260,000	13,338,754		1,143		1,143		13,339,896		160,104	160,104	626,177	01/15/2023	3FE
12508G AQ 9	UBS COMMERCIAL MORTGAGE TRUST 2.288% 1		03/01/2018	Paydown		361,084	361,084	361,077	361,050		34		34		361,084			0	1,451	11/01/2050	1FM
12543D AY 6	CHS/COMMUNITY HEALTH SYSTEMS I 6.250%		03/14/2018	BANK OF AMERICA N.A.		1,323,750	1,500,000	1,504,050	1,503,428		(144)		(144)		1,503,284		(179,534)	(179,534)	43,229	03/31/2023	4FE
12543K AN 4	CHS/COMMUNITY HEALTH SYSTEMS I.		03/31/2018	Various		426	426	421	422		4		4		426			0	3	01/27/2021	4FE
12543X AG 1	CITIUS FUNDING LTD CTIUS_06-1A 6.000%		03/01/2018	Paydown		546,647	696,017	544,995	531,202		15,445		15,445		546,647			0	6,023	01/01/2037	1FM
12544T AL 8	COUNTRYWIDE HOME LOANS CWHL_07 5.500%		03/01/2018	Paydown		70,440	71,045	62,560	60,911		9,528		9,528		70,440			0	547	06/01/2037	2FM
12544V BE 8	COUNTRYWIDE HOME LOAN CWHL_07- 5.500%		03/01/2018	Paydown		24,720	24,174	20,244	19,758		4,963		4,963		24,720			0	177	05/01/2037	1FM
12550M AC 4	CIFC FUNDING LTD CIFC_15-3A 3.839% 10/		03/08/2018	Paydown		14,750,000	14,750,000	14,750,000	14,750,000				0		14,750,000			0	205,826	10/19/2027	1FE
12550M AE 0	CIFC FUNDING LTD CIFC_15-3A 4.639% 10/		03/08/2018	Paydown		4,250,000	4,250,000	4,250,000	4,250,000				0		4,250,000			0	72,528	10/19/2027	1FE
12566W AA 8	CITIMORTGAGE ALTERNATIVE LOAN 6.000% 0		03/14/2018	Various		1,104,069	1,179,653	1,084,119	1,101,249		(11,264)		(11,264)		1,089,985		14,084	14,084	20,254	05/01/2037	4FM
125925 DH 7	CMC SECURITIES CORPORATION IV 7.250% 1		03/01/2018	Paydown		14,679	14,679	14,890	14,679				0		14,679			0	172	10/01/2027	1FM
125925 DJ 3	CMC2_97-3 7.250% 10/01/27		03/01/2018	Paydown		6,826	6,826	6,809	6,826				0		6,826			0	79	10/01/2027	1FM
125925 EN 3	CMC SECURITIES CORPORATION IV 7.250% 1		03/01/2018	Paydown		15,421	15,421	15,417	15,421				0		15,421			0	184	11/01/2027	2FM

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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)
12593D BA 6	CREDIT SUISSE MORTGAGE CAPITAL 2.027%		03/29/2018.	Paydown		359,561	359,561	330,909	338,515		21,049		21,049		359,561			0	957	01/27/2037.	1FM
12623S AJ 9	COMM MORTGAGE TRUST COMM_12-CC 3.223%		01/19/2018.	MORGAN STANLEY & CO.		8,207,414	8,174,524	8,208,331	8,197,058		(353)		(353)		8,196,705		10,709	10,709	37,928	12/01/2045.	1FM
126378 AB 4	CSMC_07-1 1.952% 02/25/37		03/26/2018.	Paydown		65,865	65,865	27,275	24,926		40,941		40,941		65,865			0	71	02/25/2037.	1FM
126378 AG 3	CSMC_07-1 3.057% 02/01/37		03/01/2018.	Paydown		64,432	64,432	33,004	30,688		33,744		33,744		64,432			0	252	02/01/2037.	1FM
12637H AP 3	CREDIT SUISSE MORTGAGE CAPITAL 6.500%		03/01/2018.	Paydown		412,711	462,194	239,492	233,693		179,018		179,018		412,711			0	6,070	05/01/2036.	1FM
12638P BE 8	CREDIT SUISSE MORTGAGE TRUST C 6.000%		03/01/2018.	Various		21,472	57,664	45,957	44,349		(22,877)		(22,877)		21,472			0	865	04/01/2037.	1FM
12638P BE 8	CREDIT SUISSE MORTGAGE TRUST C 6.000%		02/01/2018.	Various		71,259	71,276	56,806	54,818		16,441		16,441		71,259			0	471	04/01/2037.	2FM
12642M AJ 9	CREDIT SUISSE MORTGAGE CAPITAL 6.500%		01/09/2018.	Various		4,675					5,479		5,479		5,479		(803)	(803)	42,624	10/01/2037.	3FM
12643N NM 5	CREDIT SUISSE MORTGAGE TRUST C 4.000%		03/01/2018.	Paydown		508,342	508,342	515,967	508,342				0		508,342			0	3,388	02/02/2047.	1FM
12644W AL 0	CREDIT SUISSE COMMERCIAL MORTG 3.495%		03/01/2018.	Paydown		1,699,843	1,699,843	1,679,373	1,690,192		9,651		9,651		1,699,843			0	9,798	06/01/2050.	1FM
12645E FS 9	CREDIT SUISSE MORTGAGE CAPITAL 3.419%		03/01/2018.	Paydown			96,525	68,946	71,049		(71,049)		(71,049)					0	434	01/01/2036.	1FM
12647H AL 0	CSMC_13-8R 2.252% 05/27/36		03/26/2018.	Paydown			194,522	171,424	172,748		(172,748)		(172,748)					0	566	05/27/2036.	3FM
12648# AA 7	WALGREEN CO LEASE PASS THROUGH 6.530%		03/15/2018.	Redemption 100.0000		38,952	38,952	38,952	38,952				0		38,952			0	425	12/15/2033.	2
12648E AA 0	CSMC_14-2R 4.500% 11/01/35		03/01/2018.	Paydown		1,486,075	1,486,075	1,526,942	1,512,937		(26,861)		(26,861)		1,486,075			0	12,418	11/01/2035.	1FM
12648E BA 9	CSMC_14-2R 2.875% 02/01/37		03/01/2018.	Paydown		271,909	271,909	266,471	267,762		4,147		4,147		271,909			0	805	02/01/2037.	1FM
12648E BE 1	CSMC_14-2R 2.875% 02/01/37		02/01/2018.	Paydown			103,487	51,199	54,275		(54,275)		(54,275)					0	363	02/01/2037.	1FM
12648E BJ 0	CSMC_14-2R 3.750% 06/01/36		03/01/2018.	Paydown		130,118	130,118	128,167	128,427		1,691		1,691		130,118			0	899	06/01/2036.	1FM
12648E HY 1	CSMC_14-2R 2.372% 02/25/46		03/26/2018.	Paydown		179,489	179,489	166,925	174,184		5,305		5,305		179,489			0	816	02/25/2046.	1FM
12648J GE 5	CREDIT SUISSE CAPITAL CSMC_14- 2.750%		03/01/2018.	Paydown		126,505	126,505	121,298	122,318		4,188		4,188		126,505			0	427	07/01/2036.	1FM
12648M CJ 1	CREDIT SUISSE CAPITAL CSMC_14- 1.972%		02/26/2018.	Paydown		449,832	449,832	434,964	447,798		2,034		2,034		449,832			0	867	10/25/2034.	1FM
12648M CU 6	CREDIT SUISSE CAPITAL CSMC_14- 2.152%		03/25/2018.	Paydown		619,631	619,631	589,792	605,646		13,987		13,987		619,631			0	1,763	08/25/2035.	1FM
12648V AJ 3	CREDIT SUISSE MORTGAGE TRUST C 4.122%		03/01/2018.	Paydown		215,755	215,755	213,161	213,797		1,959		1,959		215,755			0	1,474	02/01/2036.	1FM
12648W AA 0	CREDIT SUISSE CAPITAL CSMC_14- 3.000%		03/01/2018.	Paydown		292,649	292,649	264,847	269,888		22,761		22,761		292,649			0	980	10/06/2036.	1FM
12648W AE 2	CREDIT SUISSE CAPITAL CSMC_14- 3.000%		02/01/2018.	Paydown			(11,742)	(4,366)	(4,478)		4,505		4,505					0	57	10/06/2036.	1FM
12648W DS 8	CREDIT SUISSE CAPITAL CSMC_14- 1.652%		02/26/2018.	Paydown		338,506	338,506	325,120	336,833		1,673		1,673		338,506			0	653	10/27/2034.	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12650B AA 1	CREDIT SUISSE MORTGAGE TRUST C 2.022%		03/25/2018.	Paydown		3,594,983	3,594,983	3,473,653	3,549,758		45,226		45,226		3,594,983			0	10,558	11/25/2036.	1FM
12650E AJ 6	CREDIT SUISSE MORTGAGE TRUST C 2.072%		03/26/2018.	Paydown		923,424	923,424	838,288	865,003		58,420		58,420		923,424			0	2,667	11/23/2046.	1FM
12650V BJ 7	CREDIT SUISSE MORTGAGE TRUST C 2.218%		03/01/2018.	Paydown		498,637	498,637	483,055	491,798		6,839		6,839		498,637			0	1,577	10/01/2046.	1FM
12657@ AA 7	CALITTUM HTCE I CV 4.130% 04/01/27.	D	01/01/2018.	Redemption 100.0000		75,375	75,375	75,375	75,375				0		75,375			0	778	04/01/2027.	2
126650 AW 0	CVS PASSTHROUGH TRUST 5.298% 01/11/27		03/10/2018.	Various		184,439	184,439	185,632	185,020		(580)		(580)		184,439			0	1,631	01/11/2027.	3AM
126650 BP 4	CVS PASSTHROUGH TRUST 6.036% 12/10/28		03/10/2018.	Redemption 100.0000		219,575	219,575	238,876	236,785		(17,211)		(17,211)		219,575			0	2,213	12/10/2028.	2FE
126650 BV 1	CVS PASSTHROUGH TRUST CVS PASS-THROUGH T		03/12/2018.	Redemption 100.0000		50,737	50,737	50,737	50,737				0		50,737			0	489	01/10/2033.	2FE
12666# AA 4	CVS HEALTH CORP 7.500% 01/15/23		03/15/2018.	Redemption 100.0000		318,847	318,847	331,629	323,399		(4,595)		(4,595)		318,847			0	4,140	01/15/2023.	2
126673 D2 5	COUNTRYWIDE ASSET-BACKED CERT 5.595% 0		03/01/2018.	Paydown		524,875	524,875	524,862	523,737		1,139		1,139		524,875			0	3,575	08/01/2035.	1FM
126673 EV 0	COUNTRYWIDE ASSET-BACKED CERTI 2.922%		03/26/2018.	Paydown		395,997	395,997	395,750	395,997				0		395,997			0	1,787	01/25/2035.	1FM
126673 J2 9	ENCORE CREDIT RECEIVABLES TRUS 2.562%		03/26/2018.	Paydown		646,434	646,434	635,868	643,591		2,844		2,844		646,434			0	1,973	11/25/2035.	1FM
126673 SN 3	COUNTRYWIDE ASSET-BACKED CERTI 5.103%		03/01/2018.	Paydown		501,448	501,448	500,535	499,926		1,523		1,523		501,448			0	4,069	05/01/2035.	1FM
126673 TV 4	COUNTRYWIDE ASSET-BACKED CERTI 4.840%		03/01/2018.	Paydown		397,508	397,508	397,504	396,442		1,066		1,066		397,508			0	3,244	05/01/2035.	1FM
12667G 4W 0	COUNTRYWIDE ALTERNATIVE LOAN T 2.552%		03/25/2018.	Paydown		281,014	319,297	225,170	223,239		57,775		57,775		281,014			0	1,136	10/25/2035.	1FM
12667G QK 2	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%		03/01/2018.	Paydown		581,702	581,702	500,923	496,617		85,085		85,085		581,702			0	6,219	07/01/2035.	1FM
12667G XN 8	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%		03/01/2018.	Paydown		228,181	288,085	256,660	255,555		(27,374)		(27,374)		228,181			0	2,584	08/01/2035.	1FM
12667N AA 6	COUNTRYWIDE ASSET-BACKED CERTI 2.012%		03/25/2018.	Paydown		229,820	229,820	210,284	211,098		18,721		18,721		229,820			0	571	11/25/2036.	1FM
12668A L3 7	CREDIT SUISSE MORTGAGE TRUST C 6.000%		03/01/2018.	Various		1,104	7,682	6,576	6,400		(5,296)		(5,296)		1,104			0	115	01/01/2036.	2FM
12668A L3 7	CREDIT SUISSE MORTGAGE TRUST C 6.000%		02/01/2018.	Various		9,411	12,751	10,914	10,623		(1,212)		(1,212)		9,411			0	67	01/01/2036.	3FM
12668A UU 7	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%		03/01/2018.	Paydown		99,720	99,720	65,398	63,196		36,524		36,524		99,720			0	888	12/01/2035.	1FM
12668B EJ 8	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%		03/01/2018.	Paydown		175,034	178,059	154,409	153,891		21,142		21,142		175,034			0	1,549	02/01/2036.	1FM
12668B FG 3	CWALT_05-86CB 5.500% 02/01/36		03/01/2018.	Paydown		17,722	19,707	16,294	16,110		1,613		1,613		17,722			0	199	02/01/2036.	1FM
126694 3B 2	CWHL_06-8 CWHL 2006-8 1A1 6.000% 05/01		03/01/2018.	Paydown		34,535	35,318	32,213	31,822		2,714		2,714		34,535			0	323	05/01/2036.	2FM

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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)
126694 FQ 6	COUNTRYWIDE HOME LOANS CWHL_05 5.750%		03/01/2018.	Paydown		150,789	168,802	162,110	160,274		(9,483)		(9,483)		150,789			0	1,961	10/01/2035.	3FM
126694 M6 2	COUNTRYWIDE HOME LOANS CWHL_06 2.072%		03/26/2018.	Various		12,731	12,731	10,205	10,477		2,254		2,254		12,731			0	43	04/25/2046.	1FM
126694 TU 2	COUNTRYWIDE HOME LOANS CWHL_05 5.500%		03/01/2018.	Paydown		17,888	17,888	16,970	16,503		1,382		1,382		17,888			0	145	01/01/2036.	2FM
126694 WE 4	COUNTRYWIDE HOME LOANS CWHL_06 3.381%		03/01/2018.	Paydown		364,977	446,756	387,980	399,429		(34,451)		(34,451)		364,977			0	1,972	03/01/2036.	1FM
12672# AA 6	CVS PASSTHROUGH TRUST 4.704% 09/10/34		03/10/2018.	Redemption 100.0000		151,540	151,540	151,483	151,488		54		54		151,540			0	1,190	09/10/2034.	2
12674@ AA 6	CVS PASSTHROUGH TRUST 4.016% 08/10/35		03/10/2018.	Redemption 100.0000		104,853	104,853	104,853	104,853				0		104,853			0	703	08/10/2035.	2
12686C AZ 2	CABLEVISION SYST CORP 7.750% 04/15/18		02/16/2018.	Call 100.9359		2,119,654	2,100,000	2,100,000	2,100,000				0		2,100,000			0	74,356	04/15/2018.	4FE
12695* AA 3	CVS HEALTH CORP 3.416% 10/10/38		03/10/2018.	Redemption 100.0000		36,670	36,670	36,670	36,670				0		36,670			0	210	10/10/2038.	2
12768P AA 9	CAESARS ENTERTAINMENT CORP TL +L250		03/29/2018.	Redemption 100.0000		10,000	10,000	9,963	9,964		36		36		10,000			0	102	04/03/2024.	3FE
12806* AH 4	CAITHNESS ENERGY LLC 5.710% 01/15/32		01/15/2018.	Redemption 100.0000		319,381	319,381	319,381	319,381				0		319,381			0	9,119	01/15/2032.	2AM
13067# U6 4	CALIFORNIA LOTTERY 6.516% 02/01/24		02/02/2018.	Redemption 100.0000		1,416,659	1,416,659	1,415,047	1,415,742		917		917		1,416,659			0	92,310	02/01/2024.	1
13134M BE 2	CALPINE CORP TL +L275 01/19/24.		02/01/2018.	Tax Free Exchange		1,999,192	1,989,796	1,987,309	1,987,952		(167)		(167)		1,987,785		11,407	11,407	7,893	01/19/2024.	3FE
13134M BG 7	CALPINE CORP 01/15/23		02/07/2018.	Tax Free Exchange		5,735,753	5,735,753	5,715,501	5,733,995		(7,158)		(7,158)		5,726,838		8,915	8,915	26,767	01/15/2023.	3FE
13905# AA 3	CANYON VALOR COMPANIES INC TL L+425		03/08/2018.	Various		4,014,938	3,990,000	3,980,025	3,984,924		(16,821)		(16,821)		3,968,103		46,835	46,835	42,349	06/16/2023.	4FE
14066A AA 7	CAPMARK MILITARY HOUSING TRUST 6.147%		01/10/2018.	Redemption 100.0000		143,982	143,982	142,515	142,744		1,238		1,238		143,982			0	4,425	07/10/2051.	1
14314M AH 6	CARMAX AUTO OWNER TRUST CARMX_ 2.247%		02/15/2018.	Paydown		251,563	251,563	251,563	251,563				0		251,563			0	586	06/17/2019.	1FE
144528 AC 0	CARRINGTON MORTGAGE LOAN TRUST 2.022%		03/26/2018.	Paydown		11,213	11,213	7,064	7,897		3,316		3,316		11,213			0	35	08/25/2036.	1FM
144531 DM 9	CARRINGTON MORTGAGE LOAN TRUST 2.292%		03/26/2018.	Paydown		438,112	438,112	431,607	437,624		487		487		438,112			0	1,640	10/25/2035.	1FM
14453F AC 3	CARRINGTON MORTGAGE LOAN TRUST 2.022%		03/26/2018.	Paydown		144,801	144,801	120,184	127,079		17,722		17,722		144,801			0	423	04/25/2036.	1FM
14713L A* 3	CASA SYSTEMS TL L+400 12/12/23		03/29/2018.	Redemption 100.0000		5,000	5,000	4,950	4,976		24		24		5,000			0	72	12/12/2023.	4FE
15136P AA 7	CENT CLO LP CECLO_13-17A 3.067% 01/30/	C	01/30/2018.	Paydown		612,632	612,632	604,208	603,689		8,943		8,943		612,632			0	4,193	01/30/2025.	1FE
152314 FM 7	CXHE_02-C 4.980% 06/01/31		03/01/2018.	Paydown		7,607	7,607	7,637	7,588		20		20		7,607			0	66	06/01/2031.	1FM
15722# AA 9	CGA LEASE BACKED PASS THROUGH 4.468% 0		03/10/2018.	Redemption 100.0000		1,611	1,611	1,611	1,611				0		1,611			0	12	01/10/2041.	2
15722* AA 3	CGA LEASE BACKED PASS THROUGH 4.835% 0		03/10/2018.	Redemption 100.0000		20,935	20,935	20,935	20,935				0		20,935			0	169	01/10/2041.	2

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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)
161546 FV 3	CHASE FUNDING MORTGAGE LOAN AS 5.253%		03/01/2018.	Paydown		114,578	114,578	111,574	113,670		907		907		114,578			0	1,066	05/01/2033.	1FM
161546 JP 2	CFAB_04-2 2.697% 02/25/35		03/26/2018.	Paydown		78,893	78,893	72,277	72,933		5,959		5,959		78,893			0	413	02/25/2035.	1FM
161629 AA 8	CHASE MORTGAGE FINANCE CORPORA 6.000%		03/01/2018.	Paydown		203,964	208,075	158,515	155,002		48,962		48,962		203,964			0	1,993	06/01/2037.	1FM
161631 AX 4	CHASE MORTGAGE FINANCE CORPORA 6.000%		03/01/2018.	Paydown		179,311	178,971	130,797	128,444		50,868		50,868		179,311			0	1,588	07/01/2037.	1FM
16165V AF 5	CHASEFLEX TRUST CFLX_07-1 2.222% 02/25		03/19/2018.	Various		2,844,985	4,554,031	2,888,410	2,765,687		16,111		16,111		2,781,800		63,185	63,185	20,606	02/25/2037.	1FM
162765 AC 5	CHEC LOAN TRUST CHEC_04-1 2.872% 07/25		03/26/2018.	Paydown		123,576	123,576	118,478	118,493		5,082		5,082		123,576			0	494	07/25/2034.	1FM
16678R CT 2	Chevy Chase Fund 2.022% 01/25/36		03/26/2018.	Paydown		133,556	133,556	122,961	122,589		10,966		10,966		133,556			0	712	01/25/2036.	1FM
16678R CU 9	CHEVY CHASE MORTGAGE FUNDING C 2.072%		03/26/2018.	Paydown		8,479	8,479	7,474	8,479				0		8,479			0	64	01/25/2036.	1FM
16724* AA 9	CHICAGO BASEBALL HOLDINGS LLC 6.790% 0		01/15/2018.	Maturity		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	204,832	01/15/2018.	2Z
16725* AA 8	CHICAGO BRIDGE & IRON CO (DELA 7.150%		01/01/2018.	Tax Free Exchange		(6,616)							0				(6,616)	(6,616)		12/27/2017.	2FE
171779 A@ 0	CIENA CORP 01/30/22		01/31/2018.	Redemption 100.0000		8,628	8,628	8,564	8,575		53		53		8,628			0	45	01/30/2022.	3FE
172973 3M 9	CMSI_05-7 5.500% 10/01/35		03/01/2018.	Paydown		139,566	139,566	128,444	136,924		2,641		2,641		139,566			0	1,233	10/01/2035.	1FM
172987 BA 6	CITIGROUP MORTGAGE LOAN TRUST 3.330% 1		03/01/2018.	Paydown		279,418	279,977	257,106	203,788		75,629		75,629		279,418			0	1,024	11/01/2036.	1FM
17305E EE 1	CITIBANK CREDIT CARD ISSUANCE 5.350% 0		02/07/2018.	Paydown		25,000,000	25,000,000	27,393,062	25,047,126		(47,126)		(47,126)		25,000,000			0	668,750	02/07/2020.	1FE
17307G LP 1	CREDIT-BASED ASSET SERVICING A 2.877%		03/26/2018.	Paydown		161,509	161,509	149,598	153,603		7,906		7,906		161,509			0	811	10/25/2034.	1FM
17311F AF 1	CITIGROUP MORTGAGE LOAN TRUST 4.006% 0		03/01/2018.	Paydown		330,200	330,200	208,602	205,174		125,026		125,026		330,200			0	2,152	01/01/2037.	1FM
17311L AB 7	CITIGROUP MORTGAGE LOAN TRUST 3.705% 0		03/01/2018.	Paydown		30,755	31,239	26,720	27,100		3,654		3,654		30,755			0	128	04/01/2037.	1FM
17311Y AA 1	CREDIT BASED ASSET SERVICING A 3.882%		03/01/2018.	Paydown		233,793	233,793	132,682	130,490		103,301		103,301		233,793			0	735	03/01/2037.	1FM
17313B AA 9	CITIGROUP MORTGAGE LOAN TRUST 2.047% 0		03/26/2018.	Paydown		1,570,999	1,570,999	1,390,259	1,378,481		192,518		192,518		1,570,999			0	4,584	05/25/2037.	1FM
17313J AB 0	CITIGROUP MORTGAGE LOAN TRUST 2.872% 0		03/26/2018.	Paydown		338,440	338,440	306,710	318,394		20,045		20,045		338,440			0	1,325	07/25/2037.	1FM
17313J AD 6	CITIGROUP MORTGAGE LOAN TRUST 2.922% 0		03/26/2018.	Paydown		177,838	177,838	152,884	160,846		16,992		16,992		177,838			0	978	07/25/2037.	1FM
17315N AD 5	CITIMORTGAGE ALTERNATIVE LOAN 6.100% 0		03/01/2018.	Paydown		123,436	123,436	132,134	128,551		(5,116)		(5,116)		123,436			0	1,223	04/01/2037.	1FM
17324L AC 0	CMLTI_15-11 2.012% 09/25/36		03/25/2018.	Paydown		445,696	445,696	433,439	442,666		3,030		3,030		445,696			0	950	09/25/2036.	1FM
18143E AB 5	CLARK EQUIPMENT COMPANY 05/19/2		03/21/2018.	Various		1,838,597	1,836,301	1,831,710	1,833,904		(6,145)		(6,145)		1,827,758		10,838	10,838	17,208	05/19/2024.	3FE

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18449E AE 0	06/		03/29/2018.	Redemption 100.0000		5,000	5,000	4,988	4,994		6		6		5,000			0	43	06/28/2024.	2FE
18451Q AH 1	CLEAR CHANNEL WORLDWIDE HOLDIN 7.625% 03		01/09/2018.	CREDIT SUISSE SECURITIES USA L		983,750	1,000,000	1,000,000	1,000,000				0		1,000,000		(16,250)	(16,250)	24,569	03/15/2020.	4FE
18451Q AM 0	CLEAR CHANNEL WORLDWIDE HOLDIN 6.500%		01/10/2018.	GOLDMAN SACHS & COMPANY		1,023,750	1,000,000	1,000,000	1,000,000				0		1,000,000		23,750	23,750	10,292	11/15/2022.	4FE
18538R AH 6	CLEARWATER PAPER CORP 5.375% 02/01/25		02/22/2018.	RBC DOMINION SECURITIES INC		391,000	400,000	400,000	400,000				0		400,000		(9,000)	(9,000)	12,243	02/01/2025.	3FE
18974B AH 2	CITIMORTGAGE ALTERNATIVE LOAN 6.000% 1		03/01/2018.	Paydown		181,008	204,630	175,650	177,033		3,975		3,975		181,008			0	1,993	10/01/2036.	1FM
20267U AB 5	COMMONBOND STUDENT LOAN TRUST 3.322% 1		03/26/2018.	Paydown		323,302	323,302	323,302	323,302				0		323,302			0	1,877	10/25/2040.	1FE
20451V AA 1	COMPASS POWER GENERATION LLC TL +L375		03/29/2018.	Redemption 100.0000		6,250	6,250	6,219	6,219		31		31		6,250			0	86	12/18/2024.	3FE
20467B AB 5	COMPRESSCO PARTNERS LP 7.250% 08/15/22		03/09/2018.	BANK OF AMERICA N.A.		570,000	600,000	591,884	594,266		204		204		594,470		(24,470)	(24,470)	25,134	08/15/2022.	5FE
20903E AX 3	CONSOLIDATED COMMUNICATIONS IN CONSOLIDA		03/29/2018.	Redemption 100.0000		12,848	12,848	12,870	12,880		(32)		(32)		12,848			0	148	10/05/2023.	3FE
21036P AH 1	CONSTELLATION BRANDS INC 6.000% 05/01/		02/28/2018.	Call 111.7638		6,705,830	6,000,000	6,000,000	6,000,000				0		6,000,000			0	822,830	05/01/2022.	2FE
21038K AE 7	CONSTELLIS HOLDINGS LLC TLB L+500		03/29/2018.	Redemption 100.0000		2,500	2,500	2,475	2,482		18		18		2,500			0	42	04/13/2024.	4FE
21244@ AA 8	CONVATEC INC TL-B L+250 10/13/2		03/01/2018.	Redemption 100.0000		5,324	5,324	5,297	5,320		3		3		5,324			0	36	10/13/2023.	3FE
21806# AA 6	CABLE & WIRELESS LTD TL L+350	D	03/31/2018.	Various									0					0	1,690	01/31/2025.	3FE
21806# AA 6	CABLE & WIRELESS LTD TL L+350 0	D	02/09/2018.	Various		4,300,000	4,300,000	4,278,500	4,286,741		13,259		13,259		4,300,000			0	23,744	01/31/2025.	3FE
22006# AC 8	CORPORATION FOR SUPPORTIVE HOU 0.000%		03/28/2018.	Maturity		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0		03/28/2018.	4
22207E AV 6	COTY INC COTY INC 10/27/22		03/29/2018.	Redemption 100.0000		6,250	6,250	6,250	6,250				0		6,250			0	63	10/27/2022.	3FE
22357@ AA 9	COX COMMUNICATIONS INC 5.409% 01/02/40		03/01/2018.	Redemption 100.0000		57,372	57,372	57,372	57,372				0		57,372			0	261	01/02/2040.	2
223611 A@ 3	COWBOYS STADIUM LP 3.460% 03/31/34		03/31/2018.	Redemption 100.0000		205,100	205,100	205,100	205,100				0		205,100			0	3,549	03/31/2034.	2FE
22541H CC 4	CREDIT SUISSE NEW YORK BRANCH 6.000% 0		02/15/2018.	Maturity		3,500,000	3,500,000	4,032,945	3,514,670		(14,670)		(14,670)		3,500,000			0	105,000	02/15/2018.	2FE
22541N AG 4	HOME EQUITY ASSET TRUST HEAT_0 3.192%		03/26/2018.	Paydown		39,326	39,326	36,376	37,482		1,844		1,844		39,326			0	253	11/25/2032.	1FM
225470 T7 8	TBW MORTGAGE BACKED PASS THROU 6.000%		03/01/2018.	Paydown		40,174	31,789	25,291	24,388		15,787		15,787		40,174			0	437	04/01/2036.	1FM
233046 AD 3	DB MASTER FINANCE LLC DNKN_15- 3.980%		02/20/2018.	Various		60,000	60,000	60,000	60,000				0		60,000			0	597	02/20/2045.	2AM
23305Y AD 1	DBUBS MORTGAGE TRUST DBUBS_11- 4.551%		03/01/2018.	Paydown		1,013,623	1,013,623	1,023,690	1,014,642		(1,018)		(1,018)		1,013,623			0	15,672	08/01/2044.	1FM
23317H AD 4	DDR CORP 3.625% 02/01/25		02/16/2018.	Call 95.8890		938,753	979,000	971,755	973,618		84		84		973,701		5,299	5,299	(21,024)	02/01/2025.	2FE
23332U DB 7	DSLA MORTGAGE LOAN TRUST DSLA_ 2.048%		03/19/2018.	Paydown		417,821	417,821	325,145	324,650		93,172		93,172		417,821			0	1,342	03/19/2045.	1FM

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23332U EL 4	DSLA MORTGAGE LOAN TRUST DSLA_ 2.068%	..	03/19/2018.	Paydown		796,231	796,231	617,483	619,420		176,811		176,811		796,231			0	2,390	08/19/2045.	1FM
23358E AB 5	DTI HOLDCO INC TL L+525 09/23/2	..	03/29/2018.	Redemption 100.0000		6,858	6,858	6,746	6,762		95		95		6,858			0	158	09/23/2023.	4FE
23752R AE 2	DASEKE INC 02/27/24	..	03/29/2018.	Redemption 100.0000		7,478	7,478	7,492	5,004		(14)		(14)		7,478			0	120	02/27/2024.	4FE
23918K D@ 4	DAVITA HEALTHCARE PARTNERS INC.	..	03/29/2018.	Redemption 100.0000		12,500	12,500	12,438	12,620		(120)		(120)		12,500			0	135	06/19/2021.	2FE
247367 AX 3	DELTA AIR LINES 2002-1 CLASS G 6.718%	..	01/02/2018.	Redemption 100.0000		40,076	40,076	35,769	38,032		2,043		2,043		40,076			0	1,347	01/02/2023.	1FE
251510 DF 7	DEUTSCHE ALT-A SECURITIES INC 2.372% 0	..	03/25/2018.	Paydown		48,536	48,536	48,558	48,536				0		48,536			0	169	02/25/2035.	1FM
25151X AA 9	DEUTSCHE ALT-A SECURITIES INC 2.062% 0	..	03/26/2018.	Paydown		220,200	220,200	177,428	181,247		38,953		38,953		220,200			0	630	08/25/2047.	1FM
25151X AB 7	DEUTSCHE ALT-A SECURITIES INC 2.002% 0	..	03/26/2018.	Paydown		471,788	471,788	380,417	388,531		83,257		83,257		471,788			0	1,303	08/25/2047.	1FM
25157T AA 2	DEUTSCHE MORTGAGE SECURITIES I 3.314%	..	03/01/2018.	Paydown		1,013,645	1,013,645	1,013,645	1,013,645				0		1,013,645			0	5,430	06/01/2037.	1FM
25240* AA 5	DH CANAL LLC WALGREEN 5.350% 08/15/30	..	03/15/2018.	Redemption 100.0000		35,730	35,730	34,634	35,073		657		657		35,730			0	319	08/15/2030.	2
25365* AA 4	DIEBOLD INC 11/06/23	..	03/29/2018.	Various		8,545	8,545	8,560	8,563		(18)		(18)		8,545			0	90	11/06/2023.	3FE
25654# AA 0	DODGER TICKETS LLC 5.660% 03/31/30	..	03/31/2018.	Various		283,706	283,706	283,706	283,706				0		283,706			0	16,058	03/31/2030.	2AM
25654# AA 0	DODGER TICKETS LLC 5.660% 03/31/30	..	03/31/2018.	Various		346,751	346,751	370,475	358,965		(12,214)		(12,214)		346,751			0	19,626	03/31/2030.	3AM
25755T AD 2	DOMINOS PIZZA MASTER ISSUER LL 3.484%	..	01/25/2018.	Paydown		62,500	62,500	62,500	62,500				0		62,500			0	544	10/25/2045.	2AM
25755T AE 0	DOMINOS PIZZA MASTER ISSUER LL 4.474%	..	01/25/2018.	Paydown		62,500	62,500	62,500	62,500				0		62,500			0	699	10/25/2045.	2AM
26244K AE 6	DRYDEN SENIOR LOAN FUND DRSLF_ 4.670%	C	03/14/2018.	Paydown		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	55,220	10/15/2027.	1FE
268668 AY 6	EMC_02-A-A2 3.372% 05/25/39	..	03/26/2018.	Paydown		3,865	3,865	3,865	3,865				0		3,865			0	42	05/25/2039.	1FM
26876H AA 6	ENA SUR TRUST 5.750% 05/25/25	D	02/25/2018.	Redemption 100.0000		90,781	90,781	90,781	90,781				0		90,781			0	1,305	05/25/2025.	2AM
28501K AK 6	Elec Comp Intl 05/28/21	..	03/29/2018.	Redemption 100.0000		7,586	7,586	7,549	7,571		15		15		7,586			0	122	05/28/2021.	4FE
28521V AF 9	ELECTRO RENT CORP TL L+500 01/2	..	03/29/2018.	Redemption 100.0000		7,519	7,519	7,482	7,504		14		14		7,519			0	84	01/23/2024.	4FE
29246N AA 0	EMPRESA DE ENERGIA DE BOGOTA S 6.125% 11	D	01/23/2018.	Call 102.0420		3,469,428	3,400,000	3,445,000	3,415,595		(488)		(488)		3,415,107		(15,107)	(15,107)	111,656	11/10/2021.	2FE
29248D AA 0	ENA NORTE TRUST 4.950% 04/25/28	C	01/25/2018.	Redemption 100.0000		90,559	90,559	93,276	92,666		(2,107)		(2,107)		90,559			0	1,121	04/25/2023.	3AM
29271N AC 4	TEXAS COMPETITIVE ELECTRIC HOL TEXAS COM	..	03/31/2018.	Various		1,414,682	1,406,593	1,403,274	1,398,347		3,365		3,365		1,401,711		12,971	12,971	17,660	08/04/2023.	3FE
29358Q AG 4	ENSCO PLC 8.000% 01/31/24	D	03/29/2018.	JP MORGAN SECURITIES LTD LDN		386,548	401,000	418,558	417,057		(537)		(537)		416,520		(29,972)	(29,972)	21,246	01/31/2024.	4FE
29414U AB 8	ENVISION HEALTHCARE CORP/CO TL L+300	..	03/14/2018.	Various		3,107,008	3,107,008	3,082,335	3,094,120		12,888		12,888		3,107,008			0	26,498	11/17/2023.	3FE

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30255Q AA 9	12/31/2		01/09/2018.	Various		469,536	469,536	469,536	469,536				0		469,536			0	1,081	12/31/2021.	2
313305 AA 2	FEDERAL EXPRESS CORP 2012 PASS 2.625%		01/15/2018.	Redemption 100.0000		519,119	519,119	519,118	519,118				0		519,119			0	6,813	01/15/2018.	2FE
31331F BB 6	FEDERAL EXPRESS CORP 1999 PASS 7.900%		01/15/2018.	Redemption 100.0000		395,203	395,203	455,547	399,055		(3,852)		(3,852)		395,203			0	15,611	01/15/2020.	2FE
31331F BC 4	FX PASS TRUST 8.250% 01/15/19		01/15/2018.	Redemption 100.0000		499,630	499,630	526,350	501,337		(1,706)		(1,706)		499,630			0	20,610	01/15/2019.	2FE
315409 AK 8	FERRO CORP TL L+250 02/08/24		03/29/2018.	Redemption 100.0000		1,000	1,000	998	1,001		(1)		(1)		1,000			0	10	02/08/2024.	3FE
31846L BW 5	FAMLT_98-2F 7.020% 09/01/29		03/01/2018.	Paydown		1,566	1,566	1,525	1,561		3		3		1,566			0	18	09/01/2029.	1FM
319340 AG 0	FIRST BOSTON MORTGAGE SECURITI 10.965%		03/06/2018.	Redemption 0.0000									0					0		05/01/2017.	1
32027N VV 0	FFML_05-F9 2.592% 10/25/35		03/26/2018.	Paydown		178,891	178,891	182,296	185,604		(6,711)		(6,711)		178,891			0	559	10/25/2035.	1FM
32051G C9 4	FHASI_05-7 5.500% 12/01/35		03/01/2018.	Paydown		3,214	88,609	78,196	74,795		(71,581)		(71,581)		3,214			0	346	12/01/2035.	1FM
32051G TD 7	FIRST HORIZON ALTERNATIVE MORT 5.500%		03/01/2018.	Paydown		56,494	78,997	68,927	67,475		(10,981)		(10,981)		56,494			0	730	09/01/2035.	2FM
32051G YH 2	FIRST HORIZON ALTERNATIVE MORT 5.500%		03/01/2018.	Paydown		112,167	120,495	95,487	93,328		18,840		18,840		112,167			0	1,056	11/01/2035.	1FM
32052F AR 7	FIRST HORIZON ALTERNATIVE MORT 6.000%		03/01/2018.	Paydown		105,180	264,106	171,991	168,153		(62,973)		(62,973)		105,180			0	2,531	11/01/2036.	1FM
32056Q AB 4	FIRST HORIZON MORTGAGE PASS-TH 6.250%		03/01/2018.	Paydown		2,740,038	3,495,447	2,373,190	2,133,665		606,374		606,374		2,740,038			0	54,385	02/01/2038.	1FM
32113J AA 3	FIRST NLC TRUST FNLC_05-1 2.332% 05/25		03/26/2018.	Paydown		311,328	311,328	254,976	255,758		55,568		55,568		311,328			0	1,194	05/25/2035.	1FM
32117P AD 9	FIRST NATIONS ETF LP 4.136% 12/31/41		01/02/2018.	Redemption 100.0000		234,396	234,396	230,604	234,396				0	(3,792)	234,396	3,792		3,792	1,062	12/31/2041.	2FE
33632* UQ 8	CVS HEALTH CORP 7.280% 01/10/24		03/10/2018.	Redemption 100.0000		82,569	82,569	86,720	84,191		(1,622)		(1,622)		82,569			0	1,004	01/10/2024.	2
34531H AC 3	FORD CREDIT AUTO OWNER TRUST F 1.847%		03/15/2018.	Paydown		1,813,754	1,813,754	1,814,675	1,814,494		(741)		(741)		1,813,754			0	6,050	05/15/2020.	1FE
346845 AA 8	FORT BENNING FAMILY COMMUNITIE 5.280%		01/15/2018.	Redemption 100.0000		672,625	672,625	672,625	672,625				0		672,625			0	17,757	01/15/2021.	1FE
347075 AC 7	FORT CARSON FAMILY HSG L L C C 7.650%		03/15/2018.	Redemption 100.0000		950,000	950,000	1,159,852	993,815		(43,816)		(43,816)		950,000			0	12,040	11/15/2021.	1FE
347454 AA 8	FORT HOOD FAMILY HOUSING TRUST 5.633%		03/15/2018.	Redemption 100.0000		65,000	65,000	65,000	65,000				0		65,000			0	611	10/15/2036.	1FE
347454 AB 6	FORT HOOD FAMILY HOUSING TRUST 5.795%		03/15/2018.	Various		190,000	190,000	186,144	187,249		2,751		2,751		190,000			0	1,836	10/15/2036.	1FE
35906A AB 4	FRONTIER COMMUNICATIONS CORP 8.125% 10		01/17/2018.	BARCLAYS CAPITAL INC.		2,207,250	2,200,000	2,165,702	2,196,106		251		251		2,196,357		10,893	10,893	53,625	10/01/2018.	4FE
35906A AZ 1	FRONTIER COMMUNICATIONS CORP 11.000% 09		03/13/2018.	Various		406,250	500,000	500,000	500,000				0		500,000		(93,750)	(93,750)	27,500	09/15/2025.	4FE
35952S AA 0	FTG Fraser Transportation Grp 3.577% 1		03/31/2018.	Redemption 100.0000		520,018	520,018	516,592	535,084				0	(18,491)	520,018	3,426		3,426	9,301	12/30/2033.	1FE
35968U AB 5	FULLBEAUTY BRANDS HOLDINGS COR		03/29/2018.	Redemption 100.0000		2,543	2,543	2,392	2,429		114		114		2,543			0	40	10/15/2022.	5FE
36155J AG 0	GCI INC 02/02/22		03/29/2018.	Redemption 100.0000		9,926	9,926	9,950	9,956		(32)		(32)		9,926			0	96	02/02/2022.	3FE
36185P AB 1	GMAC COMMERCIAL MORTGAGE ASSET 6.319%		03/12/2018.	Redemption 100.0000		96,242	96,242	96,154	96,160		84		84		96,242			0	1,016	08/10/2048.	2AM

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36186Y AF 2	GMAC COMMERCIAL MORTGAGE ASSET 6.107%		03/12/2018	Redemption 100.0000		9,970	9,970	9,912	9,915		57		57		9,970			0	102	08/10/2052	2
362256 AC 3	GSAA HOME EQUITY TRUST GSAA_06 2.112%		03/26/2018	Paydown		442,909	442,909	251,393	242,694		200,214		200,214		442,909			0	1,276	10/25/2036	1FM
36228F 6P 6	GSAMP_04-AR1 2.847% 06/25/34		03/26/2018	Paydown		159,894	159,894	143,904	151,036		8,858		8,858		159,894			0	586	06/25/2034	1FM
36228F AA 4	GSMPS MORTGAGE LOAN TRUST 8.000% 09/01		03/01/2018	Paydown		124	495	518	148		(24)		(24)		124			0	3	09/01/2027	3FM
3622EQ AE 5	GSAA HOME EQUITY TRUST GSAA_07 2.102%		03/26/2018	Paydown		171,931	171,931	102,048	100,049		71,883		71,883		171,931			0	502	02/25/2037	1FM
3622MP BE 7	GSR MORTGAGE LOAN TRUST GSR_07 6.000%		03/14/2018	Various		4,343,440	4,629,933	4,428,863	4,399,652		(15,789)		(15,789)		4,383,862		(40,422)	(40,422)	79,787	01/01/2037	4FM
362334 BQ 6	GSAA HOME EQUITY TRUST GSAA_06 1.952%		03/26/2018	Paydown		114,297	114,297	61,902	60,269		54,029		54,029		114,297			0	288	03/25/2036	1FM
362334 ME 1	GSAA HOME EQUITY TRUST GSAA_06 4.744%		03/01/2018	Paydown		71,996	71,996	37,126	35,590		36,407		36,407		71,996			0	267	03/01/2036	1FM
362341 DP 1	GSR_05-6F 5.250% 07/01/35		03/01/2018	Paydown		647,226	647,226	597,597	621,231		25,996		25,996		647,226			0	5,125	07/01/2035	1FM
362341 VS 5	GSR MORTGAGE LOAN TRUST GSR_05 5.500%		03/01/2018	Paydown		804	804	798	802		3		3		804			0	8	11/01/2035	3FM
362341 YF 0	FIRST FRANKLIN MTG LOAN ASSET 2.517% 1		03/26/2018	Paydown		204,445	204,445	180,168	190,627		13,818		13,818		204,445			0	700	11/25/2035	1FM
362381 AC 9	GSAA HOME EQUITY TRUST GSAA_06 2.122%		03/26/2018	Paydown		521,166	521,166	326,062	316,196		204,970		204,970		521,166			0	1,696	08/25/2036	1FM
36242D 3W 1	GSAA HOME EQUITY TRUST GSAA_05 2.242%		03/26/2018	Paydown		756,518	756,518	730,985	750,610		5,908		5,908		756,518			0	2,523	06/25/2035	1FM
36242D VA 8	GSR MORTGAGE LOAN TRUST GSR_05 5.500%		03/01/2018	Paydown		92,984	92,984	93,348	92,984				0		92,984			0	694	02/01/2035	2FM
36244S AC 2	GSAA HOME EQUITY TRUST GSAA_06 2.891%		03/01/2018	Paydown		106,240	106,240	60,747	58,392		47,849		47,849		106,240			0	516	07/01/2036	1FM
36248T AA 0	GS MORTGAGE SECURITIES CORPORA 2.012%		03/26/2018	Paydown		1,423,290	1,423,290	1,353,905	1,394,922		28,368		28,368		1,423,290			0	4,238	04/25/2037	1FE
36248V AA 5	GSMSC 2015-6R A 1.756% 02/01/37		03/26/2018	Paydown		1,581,785	1,581,785	1,490,833	1,527,847		53,938		53,938		1,581,785			0	7,900	02/01/2037	1FM
36249X AD 4	GS MORTGAGE SECURITIES CORP GS 2.052%		03/26/2018	Paydown		179,475	179,475	173,643	177,752		1,723		1,723		179,475			0	557	09/25/2036	1FM
36250T AA 5	GS MORTGAGE SECURITIES CORPORA 2.042%		03/26/2018	Paydown		187,133	187,133	170,757	179,427		7,706		7,706		187,133			0	468	04/26/2037	1FM
36251Q AA 0	GS MORTGAGE SECURITIES CORPORA 1.761%		03/26/2018	Paydown		1,423,290	1,423,290	1,378,813	1,397,527		25,764		25,764		1,423,290			0	4,238	04/26/2037	1FM
36298G AA 7	GSPA MONETIZATION TRUST GS 6.422% 10/0		03/09/2018	Redemption 100.0000		356,090	356,090	366,034	361,497		(5,406)		(5,406)		356,090			0	3,819	10/09/2029	2FE
36298Y AA 8	GSAA HOME EQUITY TRUST GSAA_06 1.922%		03/26/2018	Paydown		176,353	176,353	88,533	84,046		92,307		92,307		176,353			0	470	09/25/2036	1FM
36320W AA 4	GALAXY CLO LTD 3.325% 01/20/28		03/05/2018	Paydown		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	67,157	01/20/2028	1FE
36320W AC 0	GALAXY CLO LTD GALXY_15-21A 3.995% 01/		03/05/2018	Paydown		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	54,598	01/20/2028	1FE

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1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
36380U AB 3	GALLERIA CO 10/21/22	..	03/29/2018.	Redemption 100.0000		2,500	2,500	2,503	2,504		(4)		(4)		2,500			0	29	10/21/2022.	3FE
37252K AN 2	GEO GROUP INC THE TL L+225 03/0	..	03/29/2018.	Redemption 100.0000		3,750	3,750	3,731	3,745		5		5		3,750			0	37	03/09/2024.	3FE
38012M AA 5	GMAC COMMERCIAL MORTGAGE ASSET 5.456%	..	02/28/2018.	Various		5,863,080	5,848,473	5,871,692	5,869,688		(41)		(41)		5,869,648		(6,568)	(6,568)	46,075	03/10/2051.	1Z
38012N AA 3	GMAC COMMERCIAL MORTGAGE ASSET 5.644%	..	03/12/2018.	Redemption 100.0000		23,418	23,418	22,957	22,993		425		425		23,418			0	221	04/10/2051.	2
39063@ AF 7	GREAT LAKES GAS TRANSMISSION C 6.730%	..	03/25/2018.	Redemption 100.0000		1,300,000	1,300,000	1,274,711	1,299,343		657		657		1,300,000			0	43,745	03/25/2018.	2
39278* AA 1	GREEN COUNTRY ENERGY LLC 7.210% 02/10/	..	02/10/2018.	Redemption 100.0000		433,778	433,778	430,792	432,724		1,054		1,054		433,778			0	7,818	02/10/2024.	2AM
39538V AA 8	GREENPOINT MORTGAGE LOAN TRUST 2.447%	..	03/25/2018.	Paydown		182,522	182,522	157,066	162,361		20,160		20,160		182,522			0	853	10/25/2034.	1FM
39538W GA 0	GREENPOINT MORTGAGE FUNDING TR 2.102%	..	03/26/2018.	Paydown		280,839	280,839	237,309	239,649		41,190		41,190		280,839			0	732	03/25/2036.	1FM
39538W HA 9	GREENPOINT MORTGAGE PASS-THROU 2.082%	..	03/26/2018.	Paydown		670,265	729,465	562,600	589,022		81,242		81,242		670,265			0	1,687	04/25/2036.	1FM
39539F AK 0	REENPOINT MORTGAGE PASS-THROUG 2.052%	..	03/26/2018.	Paydown		1,004,966	1,004,966	808,998	826,789		178,177		178,177		1,004,966			0	2,368	09/25/2046.	1FM
39539M AA 7	GREENPOINT MORTGAGE FUNDING TR 2.092%	..	03/26/2018.	Paydown		656,468	656,468	552,980	576,107		80,365		80,365		656,468			0	2,055	06/25/2037.	1FM
40066N AA 4	GUANAY FINANCE LIMITED 6.000% 12/15/20	D	03/15/2018.	Various		121,234	121,234	123,780	122,375		(1,140)		(1,140)		121,234			0	1,819	12/15/2020.	4AM
40227U AB 2	GULF FINANCE LLC 08/17/23	..	03/29/2018.	Redemption 100.0000		7,270	7,270	7,166	7,181		89		89		7,270			0	126	08/17/2023.	4FE
404030 AF 5	H&E EQUIPMENT SERVICES INC 5.625% 09/0	..	03/19/2018.	Tax Free Exchange		3,141,000	3,141,000	3,141,000	3,141,000				0		3,141,000			0	100,610	09/01/2025.	4FE
40421Y AB 8	HLF FINANCING SARL/HLF FINANCI TL L+550	C	03/29/2018.	Redemption 100.0000		59,603	59,603	59,553			50		50		59,603			0	710	02/10/2023.	3FE
40449@ BK 8	HABITAT FOR HUMANITY INTL 5.000% 07/10	..	01/10/2018.	Redemption 100.0000		193,949	193,949	193,949	193,949				0		193,949			0	2,424	07/10/2021.	5*
40449@ BP 7	HABITAT FOR HUMANITY INTL 3.500% 01/10	..	01/10/2018.	Redemption 100.0000		45,082	45,082	45,082	45,082				0		45,082			0	394	01/10/2021.	5*
40449@ BQ 5	HABITAT FOR HUMANITY INTL 4.250% 07/10	..	01/10/2018.	Redemption 100.0000		33,783	33,783	33,783	33,783				0		33,783			0	359	07/10/2024.	5*
404497 A* 0	HABITAT FOR HUMANITY INTL 5.000% 01/10	..	01/10/2018.	Redemption 100.0000		2,814	2,814	2,814	2,814				0		2,814			0	35	01/10/2022.	5*
410346 AK 6	12/13/	..	03/29/2018.	Redemption 100.0000		2,500	2,500	2,494			6		6		2,500			0	19	12/13/2024.	2FE
41151P AH 8	HARBOR FREIGHT TOOLS USA INC 08	..	01/31/2018.	Redemption 100.0000		17,192	17,192	17,230			(38)		(38)		17,192			0	14	08/16/2023.	3FE
41151P AL 9	HARBOR FREIGHT TOOLS USA INC	..	03/31/2018.	Various									0					0	2,367	08/12/2023.	3FE
41151P AL 9	HARBOR FREIGHT TOOLS USA INC 08	..	01/24/2018.	Various		6,892,048	6,876,767	6,864,487	6,909,098		(518)		(518)		6,908,580		(16,532)	(16,532)	21,566	08/12/2023.	3FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
41161M AC 4	HARBORVIEW MORTGAGE LOAN TRUST 1.988%		03/19/2018	Paydown		1,098,388	1,098,388	659,210	648,304		450,084		450,084		1,098,388			0	3,352	07/19/2046	1FM
41161P LC 5	HARBORVIEW MORTGAGE LOAN TRUST 2.448%		03/19/2018	Paydown		938,393	1,151,010	801,972	795,926		142,468		142,468		938,393			0	3,933	03/19/2035	1FM
41161P MF 7	HARBORVIEW MORTGAGE LOAN TRUST 2.068%		03/19/2018	Paydown		403,260	474,145	309,240	307,133		96,128		96,128		403,260			0	1,503	06/19/2035	1FM
41161P MG 5	HARBORVIEW MORTGAGE LOAN TRUST 2.048%		03/19/2018	Paydown		706,795	706,795	603,093	629,984		76,812		76,812		706,795			0	2,679	06/19/2035	1FM
41162D AF 6	HARBORVIEW MORTGAGE LOAN TRUST 1.998%		03/19/2018	Paydown		44,003	44,003	35,697	36,680		7,323		7,323		44,003			0	125	01/19/2038	1FM
41164Y AB 7	HARBORVIEW MORTGAGE LOAN TRUST 2.028%		03/19/2018	Paydown		436,174	436,174	379,911	393,650		42,526		42,526		436,174			0	1,249	07/19/2047	1FM
42206J AH 5	HD Supply TL-B3 08/13/21		03/29/2018	Redemption 100.0000		7,390	7,390	7,397	7,404		(15)		(15)		7,390			0	73	08/13/2021	3FE
42206J AS 1	HD Supply TL-B4 10/17/23		03/29/2018	Redemption 100.0000		9,926	9,926	9,972	9,982		(56)		(56)		9,926			0	101	10/17/2023	3FE
422317 AC 1	HEARST TELEVISION INC 7.000% 01/15/18		01/15/2018	Maturity		5,000,000	5,000,000	5,050,000	5,001,122		(1,122)		(1,122)		5,000,000			0	175,000	01/15/2018	5*
42330E AB 8	HELIX GENERATION LLC 03/08/24		03/29/2018	Redemption 100.0000		12,314	12,314	12,276	12,299		15		15		12,314			0	168	03/08/2024	3FE
43289D AE 3	HILTON WORLDWIDE FINANCE LLC HILTON WORL		03/29/2018	Various		476	476	472	475		1		1		476			0	4	10/26/2023	3FE
43457# AA 2	WALGREEN CO LEASE PASS THROUGH 5.400%		03/15/2018	Redemption 100.0000		9,611	9,611	9,842	9,780		(169)		(169)		9,611			0	86	03/15/2030	2
437084 SV 9	HEAT_06-2 2.492% 05/25/36		03/26/2018	Paydown		115,547	115,547	96,481	107,221		8,326		8,326		115,547			0	438	05/25/2036	1FM
43710L AC 8	HOME EQUITY ASSET TRUST HEAT_0 1.982%		03/26/2018	Paydown		180,201	180,201	170,965	176,736		3,464		3,464		180,201			0	395	05/25/2037	1FM
437303 AA 8	HOME PARTNERS OF AMERICA TRUST 2.958%		03/17/2018	Paydown		155,095	155,095	153,903	154,557		539		539		155,095			0	736	10/17/2033	1FE
44043V AC 2	HORIZON PHARMA INC 03/29/24		03/29/2018	Various		51,896	51,896	52,014	52,022		(128)		(128)		51,896			0	353	03/29/2024	3FE
44416* AB 2	HUDSON TRANSMISSION PARTNERS L 4.420%		02/28/2018	Redemption 100.0000		42,428	42,428	42,428	42,428				0		42,428			0	469	05/31/2033	2FE
44919* AC 2	I-595 EXPRESS LLC 3.310% 12/31/31		03/31/2018	Redemption 100.0000		335,163	335,163	335,163	335,163				0		335,163			0	2,773	12/31/2031	1FE
449670 EP 9	IMCH_98-3 7.220% 08/01/29		03/01/2018	Paydown		2,747	2,747	2,879	2,737		11		11		2,747			0	29	08/01/2029	1FM
45255R AX 5	IMPAC SECURED ASSETS CORP IMSA 2.072%		03/26/2018	Paydown		352,520	413,119	348,221	364,556		(12,037)		(12,037)		352,520			0	1,348	11/25/2036	1FM
45660L 3X 5	RESIDENTIAL ASSET SECURITIZATI 6.000%		03/01/2018	Paydown		188,549	198,152	138,175	134,433		54,116		54,116		188,549			0	2,069	02/01/2036	1FM
45660L D9 7	RESIDENTIAL ASSET SECURITIZATI 5.500%		03/01/2018	Paydown		192	209	151	147		46		46		192			0	1	10/01/2035	1FM
45670L AA 5	IMSC_07-HOA1 2.052% 07/25/47		03/26/2018	Paydown		240,822	240,822	188,266	187,254		53,568		53,568		240,822			0	663	07/25/2047	1FM
458158 ZZ 8	INTERNET2ANYWHERE INC. SUB DEB 6.000%		02/23/2018	DIRECT			1,540,000						0					0		03/30/2004	6*
46590T AA 3	JPMDB COMMERCIAL MORTGAGE SECU 2.096%		03/01/2018	Paydown		230,915	230,915	228,642			2,273		2,273		230,915			0	636	03/01/2050	1FM
466247 P6 4	JP MORGAN MORTGAGE TRUST JPMMT 5.500%		03/01/2018	Paydown		280,280	280,280	264,294	276,995		3,284		3,284		280,280			0	3,607	04/01/2036	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
466247 VH 3	JP MORGAN MORTGAGE TRUST JPMMT 6.000%	..	03/01/2018.	Paydown		214,248	214,248	190,642	187,796		26,452		26,452		214,248			0	2,391	09/01/2035.	1FM
46625M KN 8	JP MORGAN CHASE COMMERCIAL MOR 6.450%	..	03/01/2018.	Paydown		156,709	156,709	157,413	156,709				0		156,709			0	1,698	05/01/2034.	1FM
46626L JQ 4	JP MORGAN MORTGAGE ACQUISITION 2.142%	..	03/26/2018.	Paydown		154,378	154,378	134,117	141,550		12,828		12,828		154,378			0	273	04/25/2036.	1FM
46628Y AX 8	JPMMT_06-S2 6.500% 07/01/36	..	03/01/2018.	Paydown		206,250	288,061	225,849	220,095		(13,844)		(13,844)		206,250			0	2,609	07/01/2036.	1FM
46629B AC 3	JP MORGAN MORTGAGE ACQUISITION 5.777%	..	03/01/2018.	Paydown		291,376	291,376	197,292	196,930		94,445		94,445		291,376			0	1,209	08/01/2036.	1FM
46629H AA 4	JP MORGAN MORTGAGE ACQUISITION 2.002%	..	03/26/2018.	Paydown		1,891,844	1,891,844	1,841,001	1,876,101		15,744		15,744		1,891,844			0	3,093	07/25/2036.	1FM
46629Q AC 0	JP MORGAN MORTGAGE ACQUISITION 5.048%	..	03/01/2018.	Paydown		93,850	93,850	71,876	70,825		23,026		23,026		93,850			0	383	01/01/2025.	1FM
46629S AE 2	JP MORGANMORTGAGE TRUST JPMMT_ 6.000%	..	03/01/2018.	Paydown		153,914	154,067	105,211	102,330		51,585		51,585		153,914			0	1,172	01/01/2037.	1FM
46630M AF 9	JP MORGAN MORTGAGE ACQUISITION 4.787%	..	03/01/2018.	Paydown		709,849	709,849	472,346	461,171		248,679		248,679		709,849			0	2,345	01/01/2037.	1FM
46630W AJ 9	JP MORGAN MORTGAGE TRUST JPMMT 6.000%	..	03/01/2018.	Paydown		112,066	128,815	95,868	94,231		17,834		17,834		112,066			0	1,336	06/01/2037.	1FM
46641T AA 2	JP MORGAN REREMIC JPMRR_14-1 4.750% 03	..	03/01/2018.	Paydown		149,505	149,505	153,649	152,597		(3,092)		(3,092)		149,505			0	878	03/01/2036.	1FM
46641T AF 1	JP MORGAN REREMIC JPMRR_14-1 4.750% 03	..	03/01/2018.	Paydown		128,179	128,179	132,504	131,126		(2,948)		(2,948)		128,179			0	757	03/01/2036.	1FM
46641T AR 5	JP MORGAN REREMIC JPMRR_14-1 3.000% 04	..	03/01/2018.	Paydown		397,799	397,799	384,871	387,990		9,809		9,809		397,799			0	1,690	04/01/2035.	1FM
46641T BG 8	JP MORGAN REREMIC JPMRR_14-1 3.000% 06	..	03/01/2018.	Paydown		545,273	545,273	535,670	537,467		7,806		7,806		545,273			0	2,659	06/01/2035.	1FM
46641T BM 5	JP MORGAN REREMIC JPMRR_14-1 3.500% 08	..	03/01/2018.	Paydown		148,642	148,642	149,386	149,207		(565)		(565)		148,642			0	1,215	08/01/2036.	1FM
46642V AJ 7	JP MORGAN REREMIC JPMRR_14-5 3.000% 09	..	03/01/2018.	Paydown		69,025	69,025	65,918	66,462		2,563		2,563		69,025			0	427	09/01/2036.	1FM
46644B AM 2	JPMORGAN REREMIC JPMRR_15-1 2.622% 07/	..	03/26/2018.	Paydown		282,798	282,798	276,612	281,474		1,325		1,325		282,798			0	1,034	07/25/2036.	1FE
48121@ AC 5	JRD HOLDINGS LLC 3.470% 03/27/21	..	03/27/2018.	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	34,700	03/27/2021.	2FE
48121@ AD 3	JRD HOLDINGS LLC 4.130% 03/27/24	..	03/27/2018.	Redemption 100.0000		143,000	143,000	143,000	143,000				0		143,000			0	2,953	03/27/2024.	2FE
48239@ AB 6	WALGREEN CO LEASE PASS THROUGH 5.910%	..	03/15/2018.	Redemption 100.0000		14,794	14,794	15,720	15,498		(705)		(705)		14,794			0	146	10/15/2031.	2
48268@ AK 0	KPMG LLP SER 2011-B SR NT 4.230% 06/10	..	02/05/2018.	Call 100.7687		7,557,650	7,500,000	7,849,950	7,552,386		(11,459)		(11,459)		7,540,926		(40,926)	(40,926)	88,494	06/10/2018.	1
48274@ AA 4	KWIK TRIP INC 3.900% 02/24/35	..	02/24/2018.	Redemption 100.0000		46,232	46,232	46,232	46,232				0		46,232			0	451	02/24/2035.	3
48836D AB 6	KEMET CORP TL L+600 04/28/24	..	03/29/2018.	Redemption 100.0000		25,000	25,000	24,250	24,339		661		661		25,000			0	475	04/28/2024.	4FE
49456A AA 1	KINDER MORGAN FINANCE CO LLC 6.000% 01	..	01/15/2018.	Maturity		4,500,000	4,500,000	4,572,063	4,501,863		(1,863)		(1,863)		4,500,000			0	135,000	01/15/2018.	2FE

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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)
496676 AC 1	KINGSTON SOLAR LP 3.571% 07/31/35.	..	01/31/2018.	Redemption 100.0000		165,795	165,795	153,699	162,341				0	(8,642)	165,795	12,096		12,096	2,985	07/31/2035.	2FE
49917# AB 1	KNOLLWOOD COTTAGE HILL DEVELOP 7.470%	..	03/15/2018.	Redemption 100.0000		47,179	47,179	54,781	51,165		(3,986)		(3,986)		47,179			0	589	06/15/2026.	2
50076W AM 5	KRATON POLYMERS LLC 01/06/22.	..	03/08/2018.	Various		1,838,231	1,834,260	1,849,268	1,849,547		(8,031)		(8,031)		1,841,517		(3,286)	(3,286)	16,102	01/06/2022.	3FE
50152# AC 1	KT REAL ESTATE HOLDINGS LLC 3.580% 05/	..	02/24/2018.	Redemption 100.0000		118,569	118,569	118,569	118,569				0		118,569			0	1,060	05/24/2035.	3
50152# AF 4	KWIK TRIP INC 3.320% 11/24/36	..	02/24/2018.	Redemption 100.0000		53,565	53,565	53,565	53,565				0		53,565			0	445	11/24/2036.	3
50152# AL 1	KWIK TRIP INC 4.080% 05/24/37	..	02/24/2018.	Redemption 100.0000		54,480	54,480	54,480	54,480				0		54,480			0	556	05/24/2037.	3
501773 CZ 6	LB COMMERCIAL CONDUIT MORTGAGE 6.410%	..	03/01/2018.	Paydown		155,782	155,782	106,759	155,109		673		673		155,782			0	1,670	06/01/2031.	1FM
50820T AE 9	LAKE COUNTRY MORTGAGE LOAN TRU 2.522%	..	03/26/2018.	Paydown		1,595,562	1,595,562	1,565,143	1,593,292		2,268		2,268		1,595,562			0	6,143	07/25/2034.	1FM
513075 BB 6	LAMAR MEDIA CORP. 5.875% 02/01/22.	..	03/19/2018.	Call 101.9580		1,529,370	1,500,000	1,500,000	1,500,000				0		1,500,000			0	85,182	02/01/2022.	3FE
521615 AA 2	LEA POWER PARTNERS LLC 6.595% 06/15/33	..	03/15/2018.	Redemption 100.0000		113,913	113,913	113,913	113,913				0		113,913			0	1,878	06/15/2033.	3FE
52467@ AU 9	TRINITY NEPONSET LLC 6.380% 03/01/29	..	03/01/2018.	Redemption 100.0000		39,177	39,177	39,486	39,353		(176)		(176)		39,177			0	417	03/01/2029.	3
525170 BD 7	LEHMAN MANUFACTURED HOUSING AS 6.545%	..	03/15/2018.	Paydown		68,005	68,674	68,858	68,473	259	(727)		(468)		68,005			0	787	07/15/2028.	5AM
525170 BE 5	LEHMAN MANUFACTURED HOUSING AS 7.033%	..	03/15/2018.	Paydown			14,785	14,137	14,123		(14,123)		(14,123)					0	168	07/15/2028.	5AM
52518R CC 8	LSSC_05-1 2.212% 09/26/45	..	03/26/2018.	Paydown		105,101	105,101	95,283	96,630		8,471		8,471		105,101			0	210	09/26/2045.	1FM
525221 HD 2	LEHMAN XS TRUST LXS_06-2N 2.388% 02/01	..	03/01/2018.	Paydown		243,572	400,089	292,816	319,726		(76,154)		(76,154)		243,572			0	1,365	02/01/2036.	1FM
525226 AN 6	LEHMAN XS TRUST LXS_06-12N 2.047% 08/2	..	03/26/2018.	Paydown		672,048	671,399	530,326	550,826		121,222		121,222		672,048			0	2,158	08/25/2046.	1FM
525227 AE 4	LEHMAN XS TRUST LXS_06-GP2 2.082% 06/2	..	03/26/2018.	Paydown		605,813	601,481	468,780	497,694		108,118		108,118		605,813			0	1,502	06/25/2046.	1FM
52522D AQ 4	LEHMAN XS TRUST 2.072% 11/25/46	..	03/26/2018.	Paydown		940,537	968,263	770,979	798,080		142,455		142,455		940,537			0	2,829	11/25/2046.	1FM
52523K BH 6	LEHMAN XS TRUST LXS_06-17 2.042% 08/25	..	03/25/2018.	Paydown		352,598	410,225	302,057	322,557		30,041		30,041		352,598			0	1,082	08/25/2046.	1FM
52523L AD 4	LEHMAN XS TRUST LXS_06-13 2.062% 09/25	..	03/26/2018.	Paydown		626,017	653,924	478,299	506,945		119,072		119,072		626,017			0	1,792	09/25/2036.	1FM
525248 AE 0	LXS_07-5H 4.539% 05/01/37	..	03/01/2018.	Paydown		194,104	197,349	120,542	124,569		69,533		69,533		194,104			0	748	05/01/2037.	1FM
52524G AA 0	LEHMAN XS TRUST LXS_07-7N 2.092% 06/25	..	03/26/2018.	Paydown		379,157	442,763	349,992	363,384		15,773		15,773		379,157			0	1,378	06/25/2047.	1FM
52524V AD 1	LEHMAN XS TRUST LXS_07-15N 2.172% 08/2	..	03/26/2018.	Paydown		779,413	779,413	649,836	654,490		124,923		124,923		779,413			0	2,533	08/25/2037.	1FM
52524V AQ 2	LEHMAN XS TRUST LXS_07-15N 2.772% 08/2	..	03/26/2018.	Paydown		2,867,401	4,000,396	2,843,982	2,932,462		(65,061)		(65,061)		2,867,401			0	15,839	08/26/2047.	1FM
52525B AD 4	LEHMAN XS TRUST LXS_07-16N 2.722% 09/2	..	03/26/2018.	Paydown		1,461,890	1,461,890	1,264,535	1,325,485		136,406		136,406		1,461,890			0	5,781	09/25/2047.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
53271H AA 1	LIMETREE BAY TERMINALS LLC 02/1	..	03/29/2018.	Redemption 100.0000		6,259	6,259	6,300	5,038		(41)		(41)		6,259			0	79	02/15/2024.	3FE
53803H AL 4	LIVE NATION ENTERTAINMENT INC 1	..	03/29/2018.	Redemption 100.0000		5,869	5,869	5,883	5,887		(18)		(18)		5,869			0	57	10/27/2023.	3FE
54230N AC 2	LOAN STAR PORTFOLIO TRUST LSPT 3.577%	..	03/15/2018.	Paydown		1,717,443	1,717,443	1,736,255	1,726,427		(8,985)		(8,985)		1,717,443			0	10,634	09/15/2028.	1FM
542514 HT 4	LONG BEACH MORTGAGE LOAN TRUST 2.772%	..	03/26/2018.	Paydown		594,087	594,087	547,929	557,555		36,531		36,531		594,087			0	2,308	10/25/2034.	1FM
54251P AA 5	LONG BEACH MORTGAGE LOAN TRUST 2.012%	..	03/26/2018.	Paydown		4,873,117	4,873,117	3,669,020	3,695,336		1,177,780		1,177,780		4,873,117			0	8,938	06/25/2036.	1FM
55274Q AN 5	MASTR ASSET SECURITIZATION TRU 6.000%	..	03/01/2018.	Paydown		69,714	75,077	68,594	67,554		2,160		2,160		69,714			0	694	06/01/2036.	1FM
55279Y AB 9	MCA FUND HOLDING MCA14-1 5.089% 08/15/	..	02/15/2018.	Paydown		392,939	392,939	392,939	392,939				0		392,939			0	4,685	08/15/2024.	2AM
55296@ AB 1	MGE POWER ELM ROAD LLC 4.740% 02/25/41	..	03/25/2018.	Redemption 100.0000		208,332	208,332	229,392	228,279		(19,947)		(19,947)		208,332			0	1,646	02/25/2041.	1
564759 K# 4	MANUFACTURERS AND TRADERS TRUS 7.150%	..	03/15/2018.	Redemption 100.0000		484,120	484,120	530,544	493,078		(8,959)		(8,959)		484,120			0	5,781	01/15/2020.	2
57643L CJ 3	MAST_04-OPT1 3.522% 02/25/34	..	03/26/2018.	Paydown		8,736	8,736	6,976	7,638		1,099		1,099		8,736			0	49	02/25/2034.	1FM
57643L EW 2	MAST_04-OPT2 2.772% 09/25/34	..	03/26/2018.	Paydown		87,119	87,119	87,119	87,119				0		87,119			0	425	09/25/2034.	1FM
57643L EZ 5	MAST_04-OPT2 3.372% 09/25/34	..	03/26/2018.	Paydown		20,707	20,707	11,521	12,337		8,371		8,371		20,707			0	103	09/25/2034.	1FM
57643L LA 2	MASTR ASSET BACKED SECURITIES	..	03/31/2018.	Various									0					0	1,107	11/01/2035.	1FM
57776J A* 1	MAXLINEAR INC TLB L+250 04/12/2	..	03/21/2018.	Redemption 100.0000		58,823	58,823	58,530	58,612		212		212		58,823			0	312	04/12/2024.	3FE
581557 BC 8	MCKESSON CORP 4.883% 03/15/44	..	02/23/2018.	Call 102.4300		768,225	750,000	760,095	759,692		(28)		(28)		759,664		(9,664)	(9,664)	34,298	03/15/2044.	2FE
58155Q AD 5	MCKESSON CORP 4.750% 03/01/21	..	02/23/2018.	Call 100.3970		3,011,910	3,000,000	2,990,790	2,996,613		145		145		2,996,757		3,243	3,243	79,993	03/01/2021.	2FE
58515U AP 4	MEG ENERGY CORP TL L+350 12/31/	A	03/29/2018.	Redemption 100.0000		3,210,000	3,210,000	3,215,015	3,220,877		(10,876)		(10,876)		3,210,000			0	40,803	12/31/2023.	3FE
589433 G@ 4	MEREDITH CORPORATION 3.722% 12/19/22	..	01/31/2018.	Call 100.0000		21,500,000	21,500,000	20,906,200	21,003,273		7,296		7,296		21,010,569		489,431	489,431	80,689	12/19/2022.	2FE
59001A BB 7	MERITAGE HOMES CORP 6.000% 06/01/25	..	03/06/2018.	JP MORGAN SECURITIES LTD LDN		5,168,750	5,000,000	5,150,000					0		5,150,000		18,750	18,750	87,501	06/01/2025.	3FE
59020U AB 1	MERRILL LYNCH MORTGAGE INVESTO 3.543%	..	03/01/2018.	Paydown		33,802	33,802	34,139	34,155		(353)		(353)		33,802			0	224	02/01/2034.	2FM
59073@ AA 4	MESQUITE POWER LLC 4.640% 12/31/39	..	03/31/2018.	Redemption 100.0000		12,374	12,374	12,374	12,374				0		12,374			0	2	12/31/2039.	2FE
59524E AB 8	MID-ATLANTIC FAMILY MILITARY C 5.240%	..	02/01/2018.	Redemption 100.0000		92,247	92,247	92,247	92,247				0		92,247			0	2,417	08/01/2050.	1FE
605024 AM 0	NEXSTAR BROADCASTING INC/MISSI	..	01/02/2018.	Redemption 100.0000		3,361	3,361	3,371	3,374		(13)		(13)		3,361			0	12	01/17/2024.	3FE
608330 AP 1	MOHEGAN TRIBAL GAMING AUTHORIT TL-A L+42	..	03/29/2018.	Redemption 100.0000		150,267	150,267	149,516	150,081		186		186		150,267			0	1,259	09/30/2021.	4FE
608330 AQ 9	MOHEGAN TRIBAL GAMING AUTHORIT TL-B L+45	..	03/29/2018.	Redemption 100.0000		55,563	55,563	55,251	55,402		160		160		55,563			0	70	09/23/2023.	4FE
61691E AW 5	MORGAN STANLEY CAPITAL I TRUST 1.779%	..	03/01/2018.	Paydown		69,400	69,400	68,814	68,828		572		572		69,400			0	214	12/01/2049.	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
61691N AA 3	MORGAN STANLEY CAPITAL I TRUST 2.330%		03/01/2018.	Paydown		72,481	72,481	72,481					0		72,481			0	295	12/01/2050.	1FM
617446 7Y 9	Morgan Stanley 4.350% 09/08/26		02/22/2018.	MORGAN STANLEY & CO.		20,346,600	20,000,000	20,703,600	20,555,027		(8,277)		(8,277)		20,546,750		(200,150)	(200,150)	406,000	09/08/2026.	2FE
61744C RD 0	MORGAN STANLEY ABS CAPITAL I M 2.817%		03/26/2018.	Paydown		139,448	139,448	138,708	140,821		(1,372)		(1,372)		139,448			0	746	04/25/2035.	1FM
61745M P4 9	MORGAN STANLEY CAPITAL I MSC_0 5.902%		01/01/2018.	Paydown		74,285	74,285	74,671	74,285				0		74,285			0	1,035	06/01/2040.	1FM
61745M P5 6	MORGAN STANLEY CAPITAL I MSC_0 5.919%		03/01/2018.	Paydown		1,039,500	1,039,500	596,326	917,617		121,882		121,882		1,039,500			0	10,530	06/01/2040.	1FM
61745M QC 0	MSC_03-IQ4 5.500% 05/01/40		03/01/2018.	Paydown		1,999,680	1,999,680	1,592,053	1,994,739		4,943		4,943		1,999,680			0	24,556	05/01/2040.	1FM
61745M QD 8	MSC_03-IQ4 5.500% 05/01/40		03/01/2018.	Paydown		107,126	107,126	73,979	105,968		1,159		1,159		107,126			0	2,050	05/01/2040.	1FM
61745M QE 6	MSC_03-IQ4 5.500% 05/01/40		03/01/2018.	Paydown			943,405	549,897	902,810		(902,810)		(902,810)					0	4,324	05/01/2040.	1FM
61745M QF 3	MSC_03-IQ4		03/31/2018.	Various									0					0	58,532	05/01/2040.	3FM
61745M QF 3	MSC_03-IQ4 5.500% 05/01/40		03/01/2018.	Various			1,601,000	379,485	595,751		(595,751)		(595,751)					0	86,817	05/01/2040.	3FM
61745M QH 9	MSC_03-IQ4 5.500% 05/01/40		03/01/2018.	Paydown			790,462	2	2		(2)		(2)					0	111,680	05/01/2040.	1FM
61748J AA 5	MORGAN STANLEY MORTGAGE LOAN T 2.042%		03/26/2018.	Paydown		116,820	116,820	55,555	53,351		63,469		63,469		116,820			0	544	08/25/2036.	1FM
61762Q AA 0	MORGAN STANLEY REREMIC TRUST M 3.114%		03/26/2018.	Paydown		27,073	27,073	20,560	20,512		6,561		6,561		27,073			0	146	10/26/2034.	1FM
61764Q AG 5	MORGAN STANLEY REREMIC TRUST M 2.112%		03/26/2018.	Paydown		264,503	264,503	252,683	255,945		8,559		8,559		264,503			0	801	11/25/2046.	1FM
61765N AA 4	MSRR 201-R5 1A 2.072% 10/26/46		03/26/2018.	Paydown		1,873,525	1,873,525	1,775,495	1,823,481		50,043		50,043		1,873,525			0	5,246	10/26/2046.	1FM
61910L AC 8	BAYVIEW OPPORTUNITY MASTER FUN 3.105%		03/28/2018.	Paydown		10,294,064	10,294,064	10,294,064	10,294,064				0		10,294,064			0	54,936	08/28/2032.	1FM
62952E AA 5	NYU HOSPITALS CENTER 4.428% 07/01/42		03/28/2018.	BANK OF AMERICA N.A.		5,148,150	5,000,000	3,894,358	3,946,150		4,814		4,814		3,950,964		1,197,186	1,197,186	166,665	07/01/2042.	1FE
63860H AD 1	NATIONSTAR HOME EQUITY LOAN TR 2.102%		03/26/2018.	Paydown		272,154	272,154	226,398	242,610		29,544		29,544		272,154			0	814	03/25/2037.	1FM
63861H AL 2	NSMLT_13-A 5.737% 12/01/52		03/01/2018.	Paydown		349,025	349,025	372,794	372,223		(23,199)		(23,199)		349,025			0	2,897	12/01/2052.	1FM
643528 AC 6	NEW CENTURY ALTERNATIVE MORTGA 2.836%		03/01/2018.	Paydown		169,256	169,256	105,673	99,666		69,591		69,591		169,256			0	805	07/01/2036.	1FM
64352V ES 6	NEW CENTURY HOME EQUITY LOAN T 2.847%		03/26/2018.	Paydown		73,751	73,751	68,846	69,442		4,310		4,310		73,751			0	325	10/25/2033.	1FM
64352V NJ 6	NEW CENTURY HOME EQUITY LOAN T 2.272%		03/26/2018.	Paydown		370,257	370,257	331,742	353,247		17,010		17,010		370,257			0	1,430	10/25/2035.	1FM
65336R AR 9	NEXSTAR BROADCASTING INC 01/17/		03/01/2018.	Redemption 100.0000		232,392	232,392	233,048	233,280		(886)		(886)		232,392			0	1,917	01/17/2024.	3FE
65537K AB 6	NOMURA HOME EQUITY LOAN INC NH 2.032%		03/26/2018.	Paydown		91,198	90,902	63,773	66,079		25,119		25,119		91,198			0	269	02/25/2037.	1FM
65540R AY 6	NMRR_14-7R 2.072% 12/25/35		03/26/2018.	Paydown		1,626,872	1,626,872	1,512,990	1,612,941		13,931		13,931		1,626,872			0	4,510	12/25/2035.	1FE
65540U BJ 1	NOMURA RESECURITIZATION TRUST 2.082% 0		03/26/2018.	Paydown		443,941	443,941	435,200	443,022		917		917		443,941			0	1,252	08/25/2047.	1FE

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										11	12	13	14	15							
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65540X AY 3	NOMURA RESECURITIZATION TRUST 2.012% 0	..	03/26/2018.	Paydown		180,620	180,620	168,766	169,956		10,663		10,663		180,620			0	436	07/26/2037.	1FM
659298 AA 1	NEND_13-1A 2.881% 07/17/25	C	03/08/2018.	Paydown		3,834,276	3,834,276	3,759,796	3,809,488		24,788		24,788		3,834,276			0	35,197	07/17/2025.	1FE
665876 B# 4	NORTHERN UTILITIES INC 5.290% 03/02/20	..	03/02/2018.	Redemption 100.0000		672,000	672,000	672,000	672,000				0		672,000			0	17,774	03/02/2020.	2
66987X GH 2	NOVAHE_05-1-M2 NHEL_05-1 2.892% 06/25/	..	03/26/2018.	Paydown		997,122	997,122	916,730	985,312		11,810		11,810		997,122			0	4,399	06/25/2035.	1FM
66988V AA 6	NOVASTAR HOME EQUITY LOAN NHEL 2.012%	..	03/26/2018.	Paydown		340,949	340,949	260,579	266,191		74,758		74,758		340,949			0	559	06/25/2036.	1FM
67575B AE 9	OCTAGON INVESTMENT PARTNERS XX 3.945%	..	02/20/2018.	Paydown		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	76,195	10/20/2026.	1FE
67590B AA 8	OCT16_13-1A 2.851% 07/17/25	C	01/17/2018.	Paydown		204,894	204,894	198,747	201,906		2,988		2,988		204,894			0	1,295	07/17/2025.	1FE
67773# AD 2	OHIO VALLEY ELECTRIC CORP 5.800% 02/15	..	02/15/2018.	Redemption 100.0000		699,054	699,054	699,054	699,054				0		699,054			0	20,273	02/15/2026.	2
68162R AA 9	OLYMPUS MERGER SUB INC TL +L400.	..	03/29/2018.	Redemption 100.0000		6,620	6,620	6,555	6,555		64		64		6,620			0	119	10/03/2024.	3FE
68214F AF 2	OMNOVA SOLUTIONS INC. TL-B L+425..	..	03/31/2018.	Various		3,517,616	3,492,857	3,457,929	3,468,494		(25,779)		(25,779)		3,442,716		74,900	74,900	40,480	08/17/2023.	4FE
68268E AA 1	ONE MAIN FINANCIAL ISSUANCE TR 3.190%	..	03/18/2018.	Various		9,279,645	9,279,645	9,276,697	9,277,153		2,493		2,493		9,279,645			0	54,343	03/18/2026.	1FE
684181 AA 8	Orange Cogen Co 8.175% 03/15/22	..	03/15/2018.	Redemption 100.0000		212,000	212,000	216,234	212,929		(929)		(929)		212,000			0	4,333	03/15/2022.	2FE
685049 AA 6	ORANGE LAKE TIMESHARE TRUST ON 3.450%	..	03/10/2018.	Paydown		34,395	34,395	34,392	34,395				0		34,395			0	197	03/10/2027.	1FE
687847 AC 7	OSCAR US FUNDING TRUST OSCAR_1 1.720%	..	03/15/2018.	Paydown		295,470	295,470	295,398	295,470				0		295,470			0	778	04/15/2019.	1FE
687847 AD 5	OSCAR US FUNDING TRUST OSCAR_1 2.550%	..	03/20/2018.	Various		2,995,017	3,000,000	2,999,153	3,000,000				0		3,000,000		(4,983)	(4,983)	20,562	12/15/2021.	1FE
68784L AD 4	OSCAR US FUNDING TRUST OSCAR_1 1.860%	..	03/15/2018.	Paydown		2,833,640	2,833,640	2,833,092	2,833,291		349		349		2,833,640			0	8,788	12/15/2019.	1FE
69322H AE 8	PAE HOLDING CORP TL L+550 10/07	..	03/29/2018.	Redemption 100.0000		59,375	59,375	58,188	58,620		755		755		59,375			0	1,059	10/07/2022.	4FE
693522 A* 5	PQ CORP PQ CORP 11/04/22	..	02/08/2018.	Tax Free Exchange		1,974,951	1,965,125	1,976,859	1,975,869		(3,533)		(3,533)		1,972,336		2,615	2,615	25,445	11/04/2022.	4FE
693656 AA 8	PVH CORP 4.500% 12/15/22	..	01/05/2018.	Call 102.2500		2,045,000	2,000,000	2,008,750	2,006,052		(50)		(50)		2,006,002		(6,002)	(6,002)	50,000	12/15/2022.	3FE
70342@ AC 2	PATTERSON COS INC 5.750% 03/25/18	..	03/25/2018.	Maturity		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	143,750	03/25/2018.	2
70583# AJ 3	PELICAN PRODUCTS INC 04/08/20	..	03/29/2018.	Redemption 100.0000		4,893	4,893	4,887	4,927		(33)		(33)		4,893			0	73	04/08/2020.	5
706451 BB 6	PEMEX PROJECT FUNDING MASTER T 9.250%	C	03/30/2018.	Maturity		1,900,000	1,900,000	1,872,267	1,899,097		903		903		1,900,000			0	87,875	03/30/2018.	2FE
70757D AU 3	PENN NTL GAMING INC TL-B L+250	..	03/29/2018.	Redemption 100.0000		165,000	165,000	164,176	164,778		222		222		165,000			0	1,690	01/27/2024.	3FE
71337H AB 3	PEPPER RESIDENTIAL SECURITIES 3.250% 0	C	03/13/2018.	Paydown		324,603	324,603	324,603	324,603				0		324,603			0	1,651	03/10/2058.	1FE
71647N AZ 2	PETROBRAS GLOBAL FINANCE BV 5.750% 02/	D	01/26/2018.	Various		1,099,093	1,110,000	1,092,264					0		1,092,264		6,829	6,829		02/01/2029.	3FE
71656L BP 5	PETROLEOS MEXICANOS 5.375% 03/13/22	D	03/28/2018.	Tax Free Exchange		6,471,464	6,500,000	6,463,990	6,469,950		1,514		1,514		6,471,464			0	189,245	03/13/2022.	2FE
71656L BT 7	PETROLEOS MEXICANOS 6.750% 09/21/47	C	03/28/2018.	Tax Free Exchange		1,002,786	930,000	1,003,238	1,002,992		(207)		(207)		1,002,786			0	32,608	09/21/2047.	2FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
71839# AA 2	PHILLIES FUNDING LP 6.210% 07/10/30	..	01/10/2018.	Redemption 100.0000		45,030	45,030	45,030	45,030				0		45,030			0	699	07/10/2030.	2AM
72908L AB 1	PLENARY PROPERTIES NDC GP 5.188% 02/07	..	03/07/2018.	Redemption 100.0000		136,270	136,270	145,692	128,028		10,838		10,838	20,496	136,270	(23,094)		(23,094)	1,190	02/07/2040.	1AM
73316P JD 3	POPULAR ABS MORTGAGE PASS-THRO 3.932%	..	03/01/2018.	Paydown		319,854	319,854	266,193	301,772		18,083		18,083		319,854			0	2,414	01/01/2036.	1FM
73744G AJ 1	[illegible] 05/1	..	03/15/2018.	Tax Free Exchange		2,996,405	2,995,000	2,992,513	993,935		(1,050)		(1,050)		2,992,885		3,520	3,520	8,220	05/17/2024.	3FE
74338U AC 5	PROJECT LEOPARD HOLDINGS INC TL L+550	..	03/29/2018.	Redemption 100.0000		2,500	2,500	2,525			(25)		(25)		2,500			0	2	06/20/2023.	4FE
743756 AC 2	PROVIDENCE ST JOSEPH HEALTH 3.744% 10/	..	03/28/2018.	BARCLAYS CAPITAL INC.		1,875,240	2,000,000	2,000,000	2,000,000				0		2,000,000		(124,760)	(124,760)	208	10/01/2047.	1FE
74919R AA 3	RAAC SERIES RAAC_06-RP3 2.142% 05/25/3	..	03/26/2018.	Paydown		66,293	66,293	59,291	63,506		2,787		2,787		66,293			0	282	05/25/2036.	1FM
74922A AA 5	RESIDENTIAL ACCREDIT LOANS INC 2.062%	..	03/26/2018.	Paydown		483,272	483,272	398,095	418,520		64,753		64,753		483,272			0	1,230	07/25/2037.	1FM
74922R AC 4	RESIDENTIAL ACCREDIT LOANS RAL 6.250%	..	03/01/2018.	Paydown		244,802	360,128	246,410	241,796		3,004		3,004		244,802			0	3,704	12/01/2036.	1FM
74922R AH 3	RESIDENTIAL ACCREDIT LOANS RAL 2.322%	..	03/25/2018.	Paydown		165,280	245,232	140,618	145,187		20,092		20,092		165,280			0	764	12/25/2036.	1FM
74958D AH 1	RESIDENTIAL FUNDING MORTGAGE S 5.500%	..	03/01/2018.	Various		283	283	283	282		1		1		283			0	4	10/01/2021.	2FM
74958D AH 1	RESIDENTIAL FUNDING MORTGAGE S 5.500%	..	02/01/2018.	Various		555	555	555	554		2		2		555			0	4	10/01/2021.	3FM
74958E AC 0	RESIDENTIAL ASSET SECURITIES C RFMSI 200	..	03/31/2018.	Various		734,843	749,052	746,769	746,704		175		175		746,878		(12,035)	(12,035)	12,641	12/01/2036.	4FM
74966U AP 5	RPI FINANCE TRUST TL L+200 03/1	..	03/29/2018.	Redemption 100.0000		136,114	136,114	135,326	135,658		456		456		136,114			0	1,257	03/13/2023.	2FE
751150 AA 1	RESIDENTIAL ACCREDIT LOANS INC 2.083%	..	03/01/2018.	Paydown		215,456	238,496	174,283	177,491		37,965		37,965		215,456			0	776	09/01/2046.	1FM
751150 AD 5	RESIDENTIAL ACCREDIT LOANS INC 2.133%	..	03/01/2018.	Paydown		650,042	625,849	453,700	470,295		179,746		179,746		650,042			0	2,658	09/01/2046.	1FM
75115H AB 2	RESIDENTIAL ACCREDIT LOANS INC 2.072%	..	03/26/2018.	Paydown		327,243	318,777	234,699	248,645		78,599		78,599		327,243			0	825	12/26/2036.	1FM
754427 AA 0	RAVENSWOOD UNIT 40 2004 PASS T 5.996%	..	01/15/2018.	Redemption 100.0000		2,866,676	2,866,676	2,953,115	2,871,333		(4,657)		(4,657)		2,866,676			0	85,943	01/15/2019.	2
76110H 2Z 1	RESIDENTIAL ACCREDIT LOANS IN 5.700% 0	..	03/09/2018.	Various		218,614	216,061	215,302	215,301		44		44		215,346		3,268	3,268	3,410	04/01/2035.	4FM
76110W QA 7	RASC_02-KS8 5.714% 12/01/32	..	03/01/2018.	Paydown		25,009	16,748	15,996	20,062		4,947		4,947		25,009			0	274	12/01/2032.	1FM
76110W VW 3	RESIDENTIAL ASSET SECURITIES C 3.672%	..	02/26/2018.	Paydown		723	723	182	14		710		710		723			0	4	01/25/2034.	1FM
76110W WG 7	RESIDENTIAL ASSET SECURITIES C 4.300%	..	03/01/2018.	Paydown		21,801	21,801	21,796	21,791		8		8		21,801			0	134	03/01/2034.	1FM
76110W YM 2	RESIDENTIAL ASSET SECURITIES C 2.652%	..	03/26/2018.	Paydown		142,380	142,380	116,945	120,863		21,517		21,517		142,380			0	583	06/25/2034.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
76110W ZX 7	RASC_04-KS6 2.697% 07/25/34	..	03/26/2018.	Paydown		114,019	114,019	98,768	102,541		11,478		11,478		114,019			0	387	07/25/2034.	1FM
76112B AM 2	RESIDENTIAL ASSET MORTGAGE PRO 2.772%	..	03/26/2018.	Paydown		371,748	371,748	371,748	371,748				0		371,748			0	1,726	08/25/2034.	1FM
76112B Z2 9	RESIDENTIAL ASSET MORTGAGE PRO 2.272%	..	03/26/2018.	Paydown		812,569	812,569	698,809	800,753		11,817		11,817		812,569			0	2,612	03/25/2036.	1FM
76114G AA 5	RESIDENTIAL ASSET SECURITIZATI 6.500%	..	03/01/2018.	Paydown		190,069	857,541	660,248	647,768		(457,699)		(457,699)		190,069			0	9,048	02/01/2037.	1FM
76116R AA 9	RESMAE MORTGAGE LOAN TRUST 2.272% 02/2	..	03/26/2018.	Paydown		167,461	167,461	79,463	79,414		88,047		88,047		167,461			0	615	02/25/2036.	1FM
76117Y AA 3	RESIMAC MBS TRUST RESI_14-1A 2.789% 12	D	03/12/2018.	Paydown		365,220	365,220	365,220	365,220				0		365,220			0	2,076	12/12/2045.	1FE
76173F AU 1	REYNOLDS GROUP HOLDINGS INC 02/	..	03/29/2018.	Various		4,702	4,702	4,690	4,692		10		10		4,702			0	50	02/05/2023.	4FE
76775Y BA 5	RITE AID CORP TL L+387.5 06/21/..	..	01/25/2018.	Redemption 100.0000		2,000,000	2,000,000	2,007,500	2,008,221		(8,221)		(8,221)		2,000,000			0	8,330	06/21/2021.	3FE
78249L AA 8	RUSSELL INVESTMENTS COMPANY PL TL-B	D	03/29/2018.	Redemption 100.0000		32,342	32,342	32,624	32,648		(307)		(307)		32,342			0	465	06/01/2023.	3FE
78471D AA 5	SOFI CONSUMER LOAN PROGRAM TRU 3.260%	..	03/25/2018.	Paydown		886,088	886,088	885,992	886,013		76		76		886,088			0	4,826	08/25/2025.	1FE
78471F AA 0	SOFI CONSUMER LOAN PROGRAM TRU 3.050%	..	03/25/2018.	Various		378,552	378,552	378,543	378,549		3		3		378,552			0	1,914	12/26/2025.	1FE
78514R AD 7	CARRINGTON MORTGAGE LOAN TRUST 2.352%	..	03/26/2018.	Paydown		264,226	264,226	256,299	261,960		2,265		2,265		264,226			0	849	09/25/2035.	1FM
805564 EL 1	SAST_99-3 9.450% 12/01/32	..	03/01/2018.	Paydown		77,769	77,769	77,581	77,769				0		77,769			0	1,138	12/01/2032.	1FM
805564 JM 4	SAST_01-2 4.893% 08/01/31	..	03/01/2018.	Paydown		98	98	106	98				0		98			0	1	08/01/2031.	1FM
80557B AJ 3	SAXON ASSET SECURITIES TRUST 2 SAST 2007	..	03/26/2018.	Paydown			6,228	244	113		(113)		(113)					0	21	09/25/2047.	1FM
80874Y AR 1	Scintfic Gms Int 7.000% 01/01/22	..	03/02/2018.	Call 105.2500		5,262,501	5,000,000	5,000,000	5,000,000				0		5,000,000			0	490,974	01/01/2022.	4FE
80875A AG 6	Scintfic Gms Int TL +L325	..	03/31/2018.	Various									0					0	2,987	08/14/2024.	4FE
80875A AG 6	Scintfic Gms Int TL +L325 08/14	..	02/14/2018.	Various		2,507,259	2,493,750	2,481,281	2,481,940		(1,908)		(1,908)		2,480,032		27,227	27,227	19,824	08/14/2024.	4FE
811427 AA 1	SEA TO SKY HIGHWAY INVESTMENT 2.629% 0	..	02/28/2018.	Redemption 100.0000		1,665,408	1,665,408	1,681,947	1,703,007		148		148	(21,141)	1,665,408	(16,605)		(16,605)	21,892	08/31/2030.	1FE
81375W AB 2	SABR_04-O1 2.637% 02/25/34	..	03/26/2018.	Paydown		41,957	41,957	33,356	42,678		(722)		(722)		41,957			0	138	02/25/2034.	1FM
816196 B# 5	SELECT MEDICAL CORP TL B L+350	..	03/30/2018.	Redemption 100.0000		10,000	10,000	9,950	9,960		40		40		10,000			0	232	03/09/2024.	3FE
81683U AM 9	SEMINOLE TRIBE OF FLORIDA TL L+200	..	03/29/2018.	Redemption 100.0000		21,816	21,816	21,764	21,781		34		34		21,816			0	194	06/22/2024.	2FE
81760H AE 2	SERVICEMASTER CO LLC TL-C L+250	..	03/29/2018.	Redemption 100.0000		12,500	12,500	12,469	12,535		(35)		(35)		12,500			0	126	11/02/2023.	3FE
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 3.750%	..	03/01/2018.	Paydown		218,830	218,830	228,866	230,286		(11,456)		(11,456)		218,830			0	1,528	07/01/2043.	1FM
830505 AP 8	SKANDINAVISKA ENSKILDA BANKEN 1.75% 3/19	C	03/19/2018.	Maturity		10,000,000	10,000,000	9,942,500	9,997,450		2,550		2,550		10,000,000			0	87,500	03/19/2018.	1FE
83402V AA 9	SOFI CONSUMER LOAN PROGRAM TRU 3.180%	..	03/25/2018.	Paydown		1,398,365	1,398,365	1,391,085	1,392,958		5,408		5,408		1,398,365			0	7,480	11/25/2025.	1FE
83404J AA 4	SOFI CONSUMER LOAN PROGRAM TRU 2.770%	..	03/25/2018.	Various		447,893	447,893	448,347	448,347		(454)		(454)		447,893			0	1,950	05/25/2026.	1FE

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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)
83405P AA 9	SOFI CONSUMER LOAN PROGRAM TRU 3.280%		03/25/2018.	Paydown		398,984	398,984	398,319	398,384		601		601		398,984			0	2,034	02/25/2026.	1FE
84860* AB 9	SPIRITS OF ST LOUIS BASKETBALL 3.850%		03/31/2018.	Various		35,059	35,059	35,059	35,059				0		35,059			0	190	06/30/2036.	2FE
848609 AA 1	SPIRITS OF ST.LOUIS BASKETBALL 5.300%		03/31/2018.	Redemption 100.0000		57,702	57,702	57,702	57,702				0		57,702			0	764	09/30/2021.	2FE
85172L AA 4	SPRINGLEAF FUNDING TRUST SLFT_ 3.160%		03/15/2018.	Various		1,758,172	1,758,172	1,757,821	1,758,096		77		77		1,758,172			0	12,574	03/01/2023.	1FE
85208E AB 6	SPRINT COMMUNICATIONS INC TL L+250		03/31/2018.	Various		3,974,962	3,970,000	3,970,000	3,970,000				0		3,970,000		4,962	4,962	28,210	02/29/2024.	3FE
85746* CL 2	BP PLC 7.430% 03/29/20	C	03/29/2018.	Various		1,816,614	1,702,464	1,702,464	1,702,464				0		1,702,464			0	177,396	03/29/2020.	1
860444 AE 8	STEWART PARK CLO LTD STWRT_15- 4.622%	C	01/16/2018.	Paydown		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	108,845	04/15/2026.	1FE
86213B AA 5	STR_14-1A 4.210% 04/20/44		03/20/2018.	Paydown		1,875	1,875	1,875	1,875				0		1,875			0	13	04/20/2044.	1FE
86213B AB 3	STR_14-1A 5.000% 04/20/44		03/20/2018.	Paydown		1,875	1,875	1,875	1,875				0		1,875			0	16	04/20/2044.	1FE
86333D AA 6	STRIKE LLC TL +L800 05/30/19		03/05/2018.	Redemption 100.0000		1,003,636	1,003,636	1,008,655	1,008,540		(4,903)		(4,903)		1,003,636			0	19,321	05/30/2019.	4Z
86333D AB 4	STRIKE LLC TL L+800 11/21/22		03/29/2018.	Redemption 100.0000		61,806	61,806	61,609	61,705		102		102		61,806			0	1,448	11/21/2022.	4
863579 ML 9	STRUCTURED ADJUSTABLE RATE MOR 2.592%		03/26/2018.	Paydown		550,264	550,264	477,354	525,464		24,798		24,798		550,264			0	1,993	03/25/2035.	1FM
86358E WX 0	STRUCTURED ASSET INVESTMENT LO 2.592%		03/26/2018.	Paydown		406,073	406,073	362,420	383,335		22,738		22,738		406,073			0	1,632	09/25/2035.	1FM
86359D FM 4	SASC_05-10 5.750% 06/01/35		03/01/2018.	Paydown		364,930	427,727	369,654	366,517		(1,586)		(1,586)		364,930			0	4,386	06/01/2035.	1FM
86359D QP 5	SASC_05-16 5.500% 09/01/35		03/01/2018.	Paydown		151,541	151,541	149,546	150,407		1,134		1,134		151,541			0	1,654	09/01/2035.	3FM
86359D UT 2	LEHMAN XS TRUST LXS_05-5N 2.232% 11/25		03/26/2018.	Paydown		106,803	106,803	78,127	81,342		25,461		25,461		106,803			0	345	11/25/2035.	1FM
86359L QM 4	STRUCTURED ASSET MORTGAGE INVE 3.528%		03/01/2018.	Paydown		49,523	52,715	43,532	46,810		2,713		2,713		49,523			0	392	03/01/2046.	1FM
86361H AA 2	STRUCTURED ASSET MORTGAGE INVE 2.082%		03/26/2018.	Paydown		540,003	540,003	422,455	427,958		112,045		112,045		540,003			0	1,115	08/25/2036.	1FM
86361W AA 9	STRUCTURED ASSET MORTGAGE INVE 2.072%		03/26/2018.	Paydown		26,105	26,105	20,395	21,061		5,044		5,044		26,105			0	33	10/25/2036.	1FM
86362P AD 7	STRUCTURED ASSET SECURITIES CO 2.002%		03/26/2018.	Paydown		342,530	342,530	299,960	313,695		28,835		28,835		342,530			0	1,358	02/25/2037.	1FM
86362X AP 3	STRUCTURED ASSET MORTGAGE INVE 2.052%		03/26/2018.	Paydown		460,154	460,154	371,505	386,330		73,823		73,823		460,154			0	1,318	01/25/2037.	1FM
86363D AA 9	STRUCTURED ASSET MORTGAGE INVE 2.022%		03/26/2018.	Paydown		86,938	86,938	68,682	72,858		14,083		14,083		86,938			0	231	02/25/2037.	1FM
86363N AY 5	STRUCTURED ASSET MORTGAGE INVE 2.062%		03/26/2018.	Paydown		728,457	728,457	584,267	604,115		124,342		124,342		728,457			0	2,056	09/25/2047.	1FM
86363W AG 4	STRUCTURED ASSET SECURITIES CO 2.052%		03/26/2018.	Paydown		31,361	31,361	24,148	26,652		4,709		4,709		31,361			0	138	05/25/2037.	1FM
86614H AJ 8	SUMMIT MIDSTREAM PARTNERS HOLD TL L+600		03/29/2018.	Redemption 100.0000		40,000	40,000	39,600	39,726		274		274		40,000			0	711	05/15/2022.	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
86960B AC 6	SVENSKA HANDELSBANKEN AB 1.625% 03/21/	D	03/21/2018.	Maturity		7,000,000	7,000,000	7,018,270	7,000,834		(834)		(834)		7,000,000			0	56,875	03/21/2018.	1FE
872227 AC 7	TBW MORTGAGE BACKED PASS THROU 2.052%	..	03/26/2018.	Paydown		169,444	169,444	85,510	82,395		87,049		87,049		169,444			0	477	07/25/2037.	1FM
87222E AH 1	TBW MORTGAGE BACKED PASS THROU 5.800%	..	03/01/2018.	Paydown		177,712	177,712	93,152	88,773		88,940		88,940		177,712			0	1,470	03/01/2037.	1FM
87248N AE 8	TENET HLTHCR CORP 7.000% 08/01/25	..	03/13/2018.	BANK OF AMERICA N.A.		1,002,500	1,000,000	1,000,000	1,000,000				0		1,000,000		2,500	2,500	52,694	08/01/2025.	5FE
87256F AA 2	TKC HOLDINGS 02/01/23	..	03/29/2018.	Redemption 100.0000		2,250	2,250	2,250	2,250				0		2,250			0	12	02/01/2023.	4FE
87264A AH 8	T-MOBILE USA INC 6.125% 01/15/22	..	01/15/2018.	Call 103.0630		515,315	500,000	500,000	500,000				0		500,000			0	30,628	01/15/2022.	3FE
87277# AA 7	TPC UNIVERSITY LC FBI MANASSAS 5.860%	..	03/05/2018.	Redemption 100.0000		188,222	188,222	188,222	188,222				0		188,222			0	1,842	12/01/2022.	1
87277* AA 1	TM1505 LLC TM 1505 5.350% 04/05/23	..	03/05/2018.	Redemption 100.0000		391,916	391,916	393,165	393,165		(1,248)		(1,248)		391,916			0	3,499	04/05/2023.	1
87305N AV 0	TTX COMPANY RR 5.453% 01/02/22	..	01/02/2018.	Various		733,998	733,998	756,617	738,911		(4,899)		(4,899)		734,012		(14)	(14)	20,012	01/02/2022.	1
87305N AW 8	TTX COMPANY RR 5.503% 01/02/22	..	01/02/2018.	Redemption 100.0000		584,593	584,593	603,075	588,727		(4,134)		(4,134)		584,593			0	16,085	01/02/2022.	1
87422L AD 2	TALEN ENERGY SUPPLY LLC TL L+500	..	03/29/2018.	Redemption 100.0000		23,690	23,690	23,335	23,393		298		298		23,690			0	325	10/18/2023.	3FE
87725@ AB 5	TAYLOR PRECISION PRODUCTS INC MZ 13.000	..	03/02/2018.	Call 100.0000		1,731,058	1,731,058	1,703,720	1,722,640		999		999		1,723,639		7,419	7,419	38,756	05/06/2019.	5
878048 AE 7	TBW_06-2 6.000% 07/01/36	..	03/01/2018.	Paydown			(65)	(44)	(42)		42		42					0	1	07/01/2036.	1FM
87804A AB 8	TBW MORTGAGE BACKED PASS THROU 6.500%	..	03/01/2018.	Paydown		140,774	146,634	85,282	83,173		57,599		57,599		140,774			0	1,361	07/01/2036.	1FM
87952N A@ 3	TELESAT CANADA 11/17/23	A	03/29/2018.	Redemption 100.0000		46,140	46,140	44,743	44,894		1,246		1,246		46,140			0	542	11/17/2023.	3FE
88031N AA 5	TENASKA ALABAMA Tenaska Alabama Partners	..	03/30/2018.	Redemption 100.0000		339,167	339,167	346,134	341,009		(1,841)		(1,841)		339,167			0	5,936	06/30/2021.	3FE
88032W AC 0	TENCENT HOLDINGS LTD 2.875% 02/11/20	D	01/12/2018.	Various		15,060,000	15,000,000	15,106,807	15,061,593		(1,234)		(1,234)		15,060,360		(360)	(360)	186,875	02/11/2020.	1FE
881561 PA 6	TERWIN MORTGAGE TRUST TMTS_04-3.147%	..	03/26/2018.	Paydown		959,438	959,438	893,926	942,685		16,751		16,751		959,438			0	2,593	12/25/2034.	1FM
881561 UJ 1	TERWIN MORTGAGE TRUST TMT_05-2.382%	..	03/26/2018.	Paydown		517,333	517,333	473,500	513,678		3,656		3,656		517,333			0	2,302	07/25/2035.	1FM
88156P AA 9	TERWIN MORTGAGE TRUST TMTS_06-2.032%	..	03/26/2018.	Paydown		271,390	271,390	263,928	265,018		6,373		6,373		271,390			0	767	07/25/2037.	1FM
88156T AB 9	TERWIN MORTGAGE TRUST TMTS_06-2.072%	..	03/26/2018.	Paydown		176,641	176,641	157,212	164,035		12,608		12,608		176,641			0	404	10/25/2037.	1FM
881609 BC 4	ANDEAVOR 5.125% 12/15/26	..	01/17/2018.	Tax Free Exchange		1,660,706	1,500,000	1,664,340	1,661,404		(698)		(698)		1,660,706			0	6,833	12/15/2026.	2FE
88166U AB 4	TESSERA INC TL-B L+325	..	03/31/2018.	Various									0					0	2,611	11/07/2023.	3FE
88166U AB 4	TESSERA INC TL-B L+325 11/07/23	..	01/25/2018.	Various		3,476,091	3,472,481	3,451,472	3,465,002		(13,665)		(13,665)		3,451,337		24,754	24,754	11,620	11/07/2023.	3FE
88233F AJ 9	TEXAS COMPETITIVE ELECTRIC HOL TEXAS COM	..	03/31/2018.	Various		8,136,230	8,089,715	8,040,170	8,035,912		4,772		4,772		8,040,682		95,549	95,549	38,980	08/04/2023.	3FE
89054X AA 3	TOPAZ SOLAR FARMS LLC 5.75% 9/30/2039	..	03/30/2018.	Redemption 100.0000		618,345	618,345	618,345	618,345				0		618,345			0	17,777	09/30/2039.	2FE
89364M BL 7	TRANSDIGM INC 06/09/23	..	03/29/2018.	Redemption 100.0000		4,968	4,968	4,970	4,971		(2)		(2)		4,968			0	54	06/09/2023.	3FE
89566E AA 6	TRI-STATE 2003-SERIES A PASS T 6.040%	..	01/31/2018.	Redemption 100.0000		86,963	86,963	86,595	86,931		32		32		86,963			0	2,626	01/31/2018.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
896818 AM 3	TRIUMPH GROUP INC 7.750% 08/15/25		01/18/2018	Tax Free Exchange		4,075,499	4,051,000	4,076,510	4,075,611		(112)		(112)		4,075,499			0	131,685	08/15/2025	4FE
90218# AA 3	2020 CALAMOS COURT LLC 6.000% 05/10/25		03/10/2018	Redemption 100.0000		176,063	176,063	178,204	176,876		(812)		(812)		176,063			0	1,764	05/10/2025	2
90276U AS 0	UBS COMMERCIAL MORTGAGE TRUST 2.344% 1		03/01/2018	Paydown		400,076	400,076	400,075	400,075				0		400,076			0	1,645	12/01/2050	1FM
90350H AF 6	US ANESTHESIA PARTNERS INC TL L+325		03/31/2018	Various		1,990,000	1,990,000	1,985,025	1,987,868		(2,261)		(2,261)		1,985,607		4,393	4,393	8,680	06/16/2024	4FE
90363@ AA 8	USTA NATIONAL TENNIS CENTER IN 3.110%		01/08/2018	Redemption 100.0000		46,462	46,462	46,462	46,462				0		46,462			0	722	09/08/2024	1FE
90363@ AB 6	USTA NATIONAL TENNIS CENTER IN 4.080%		01/08/2018	Redemption 100.0000		134,510	134,510	134,510	134,510				0		134,510			0	2,744	09/08/2039	1FE
90366* AA 7	USGBF NOTE NIAID LLC 4.458% 04/15/29		03/15/2018	Redemption 100.0000		310,499	310,499	310,499	310,499				0		310,499			0	2,310	04/15/2029	1
90388H AB 1	ULTRA PETROLEUM CORP. TL L+300		03/23/2018	BARCLAYS CAPITAL INC.		996,250	1,000,000	997,500	997,570		1,215		1,215		998,785		(2,535)	(2,535)	8,594	04/03/2024	3FE
90400G AA 9	ULTRA RESOURCES INC 6.875% 04/15/22		03/02/2018	UBS SECURITIES LLC		626,500	700,000	700,000	700,000				0		700,000		(73,500)	(73,500)	18,782	04/15/2022	3FE
90783S AA 0	Union Rail 03-1 4.698% 01/02/24		01/02/2018	Redemption 100.0000		306,305	306,305	305,350	306,040		266		266		306,305			0	7,195	01/02/2024	1FE
909287 AA 2	UAL PASS THROUGH TRUST SERIES UAL Corp C		01/02/2018	Redemption 100.0000		113,374	113,374	98,635	104,737		8,637		8,637		113,374			0	3,762	01/02/2024	3FE
90932R AA 2	UNITED AIRLINES INC210795 04/01		03/29/2018	Redemption 100.0000		6,250	6,250	6,253	6,253		(3)		(3)		6,250			0	45	04/01/2024	3FE
91324P BJ 0	UNITEDHEALTH GROUP INCORPORATE 6.000%		02/15/2018	Maturity		2,000,000	2,000,000	1,998,180	1,999,972		28		28		2,000,000			0	60,000	02/15/2018	1FE
91375@ AB 0	UNITED TELEPHONE COMPANY OF TH.		03/31/2018	Various									0					0	28,869	08/01/2019	2
91375@ AB 0	UNITED TELEPHONE COMPANY OF TH 8.770%		01/22/2018	Various		759,135	693,000	693,000	693,000				0		693,000			0	66,135	08/01/2019	2
914908 AX 6	UNIVISION COMMUNICATIONS INC 03		03/21/2018	Redemption 100.0000		14,033	14,033	13,955	13,986		47		47		14,033			0	139	03/15/2024	4FE
92258N AB 1	VELOCITY COMMERCIAL CAPITAL LO 3.534%		03/01/2018	Paydown		237,277	237,277	237,277	237,277				0		237,277			0	1,399	04/01/2046	1FE
92565E AA 1	VICI PROPERTIES 1 LLC TL +L225		02/06/2018	Redemption 100.0000		136,364	136,364	136,023	136,023		341		341		136,364			0	782	12/15/2024	3Z
92915C AC 8	VOYA CLO LTD VOYA_16-1A 3.945% 01/20/2	C	02/20/2018	Paydown		1,000,000	1,000,000	990,200	995,869		4,131		4,131		1,000,000			0	11,165	01/20/2027	1FE
929227 4D 5	WAMU MORTGAGE PASS-THROUGH CER 3.251%		03/01/2018	Paydown		14,265	14,265	14,341	14,364		(97)		(97)		14,265			0	77	06/01/2033	1FM
92937E AG 9	WF-RBS COMMERCIAL MORTGAGE TRU WFRBS 201		01/19/2018	ROBERT W. BAIRD & CO.		1,004,961	1,000,000	1,029,950	1,015,468		(196)		(196)		1,015,272		(10,311)	(10,311)	5,365	03/01/2045	1FM
92966# AA 3	WG PARTNERS TL-B L+400 10/25/23	C	02/28/2018	Various		4,213,673	4,213,673	4,171,537	4,176,314		1,165		1,165		4,177,479		36,194	36,194	36,675	10/25/2023	3FE
92976W BH 8	WACHOVIA CORPORATION 5.75% 2/1/2018 5.		02/01/2018	Maturity		1,600,000	1,600,000	1,878,976	1,604,368		(4,368)		(4,368)		1,600,000			0	46,000	02/01/2018	1FE
92977B A* 2	Home Depot Inc 6.000% 01/15/25		03/15/2018	Redemption 100.0000		119,887	119,887	119,681	119,798		90		90		119,887			0	1,201	01/15/2025	1
92977X AA 1	WACHOVIA LOAN TRUST WACLT_05-S 2.232%		03/26/2018	Paydown		434,574	434,574	425,340	433,432		1,143		1,143		434,574			0	1,193	05/25/2035	1FM

Statement as of March 31, 2018 of the **Brighthouse Life Insurance Company**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92977Y BW 0	WACHOVIA MORTGAGE LOAN TRUST L 3.683%		03/01/2018	Paydown		449,225	449,327	401,119	423,232		25,994		25,994		449,225			0	2,190	10/01/2035	1FM
92978E AA 2	WACHOVIA MORTGAGE LOAN TRUST L 1.922%		03/26/2018	Paydown		232,770	232,770	129,044	125,962		106,807		106,807		232,770			0	597	08/25/2036	1FM
93041# AA 0	WALGREEN CO LEASE PASS THROUGH 5.32% 2/1		03/15/2018	Redemption 100.0000		10,182	10,182	10,182	10,182				0		10,182			0	90	02/15/2034	2
93045# AF 5	WAGNER EQUIPMENT CO 3.510% 02/15/23		02/15/2018	Redemption 100.0000		1,285,714	1,285,714	1,294,560	1,291,807		(6,094)		(6,094)		1,285,714			0	22,564	02/15/2023	2
931142 CJ 0	WAL-MART STORES INC 5.8% 2/15/2018 5.8		02/15/2018	Maturity		3,000,000	3,000,000	3,138,150	3,002,127		(2,127)		(2,127)		3,000,000			0	87,000	02/15/2018	1FE
93363C AB 5	WAMU MORTGAGE PASS-THROUGH CER 2.358%		03/01/2018	Paydown		456,463	506,910	418,060	423,939		32,525		32,525		456,463			0	1,417	07/01/2046	1FM
93364E AE 4	WAMU ASSET-BACKED CERTIFICATES 2.162%		03/26/2018	Paydown		188,409	188,409	114,091	117,442		70,966		70,966		188,409			0	516	05/25/2037	1FM
93364E AF 1	WAMU ASSET-BACKED CERTIFICATES 2.122%		03/26/2018	Paydown		357,436	357,436	218,396	222,048		135,388		135,388		357,436			0	956	05/25/2047	1FM
93935W AF 1	WASHINGTON MUTUAL MORTGAGE PAS 4.815%		03/01/2018	Paydown		115,373	115,373	51,670	48,977		66,394		66,394		115,373			0	624	10/01/2036	1FM
93936N AC 7	WASHINGTON MUTUAL MORTGAGE PAS 6.000%		03/01/2018	Paydown		60,863	86,615	71,100	69,272		(8,409)		(8,409)		60,863			0	912	06/01/2037	1FM
942682 B* 5	WATSON LAND COMPANY 4.400% 12/29/40		03/29/2018	Redemption 100.0000		86,266	86,266	86,266	86,266				0		86,266			0	634	12/29/2040	2
94353@ AB 0	WAVEDIVISION HOLDINGS LLC		03/31/2018	Various									0					0	7,360	09/10/2019	3FE
94353@ AB 0	WAVEDIVISION HOLDINGS LLC 09/10		01/24/2018	Various		10,628,537	10,628,537	10,593,266	10,625,203		3,335		3,335		10,628,537			0	96,535	09/10/2019	3FE
94978# BV 8	Home Depot Inc 5.370% 01/15/20		03/15/2018	Redemption 100.0000		214,385	214,385	214,876	214,453		(69)		(69)		214,385			0	1,922	01/15/2020	2
94978# CQ 8	CVS HEALTH CORP 5.610% 08/10/27		03/10/2018	Redemption 100.0000		75,729	75,729	73,213	74,428		1,302		1,302		75,729			0	709	08/10/2027	2
94978# CY 1	FIRST UNION RAIL CORP RR 5.480% 01/02/		01/02/2018	Redemption 100.0000		29,263	29,263	29,261	29,261		2		2		29,263			0	802	01/02/2025	1
94978# CZ 8	FIRST UNION RAIL CORP RR 5.480% 01/02/		01/02/2018	Redemption 100.0000		140,532	140,532	140,532	140,532				0		140,532			0	3,851	01/02/2025	1
94978# DC 8	FIRST UNION RAIL CORP RR 5.480% 01/02/		01/02/2018	Redemption 100.0000		192,761	192,761	192,761	192,761				0		192,761			0	5,282	01/02/2025	1
94980G BF 7	WFHN_04-2 2.872% 10/25/34		03/26/2018	Paydown		226,269	226,269	218,915	222,202		4,066		4,066		226,269			0	887	10/25/2034	1FM
949832 AE 9	WFMBS_05-14 5.500% 12/01/35		03/01/2018	Paydown		1,142,806	1,142,806	1,027,095	1,115,711		27,095		27,095		1,142,806			0	10,565	12/01/2035	1FM
949834 CM 5	WFMBS_07-14 5.500% 10/01/22		03/01/2018	Paydown		52,190	52,190	51,562	51,611		577		577		52,190			0	369	10/01/2022	1FM
94983Q AK 2	WFMBS_06-3 5.500% 03/01/36		03/01/2018	Paydown		183,442	185,039	167,084	182,155		1,287		1,287		183,442			0	1,595	03/01/2036	3FM
94984J AL 5	WFMBS_06-13 6.000% 10/01/36		03/01/2018	Paydown		90,996	91,994	84,947	91,111		(115)		(115)		90,996			0	877	10/01/2036	3FM
94985J AF 7	WFMBS_07-7 6.000% 06/01/37		03/14/2018	Various		4,050,458	4,095,576	4,069,658	4,077,541		(40,814)		(40,814)		4,036,727		13,732	13,732	68,405	06/01/2037	4FM
94985R AQ 5	WFMBS_07-4 6.000% 04/01/37		03/01/2018	Paydown		148,399	167,727	142,462	143,755		4,645		4,645		148,399			0	1,772	04/01/2037	1FM
94987G AA 2	WELLS FARGO REREMIC TRUST WRFF WFRR 2011		03/01/2018	Paydown		1,764,892	1,764,892	1,840,934	1,855,560		(90,668)		(90,668)		1,764,892			0	8,952	09/01/2047	1FE
95001A AZ 9	WELLS FARGO COMMERCIAL MORTGAG 2.279%		03/01/2018	Paydown		564,701	564,701	564,690	564,680		20		20		564,701			0	2,254	11/01/2050	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
95001G AA 1	WELLS FARGO COMMERCIAL MORTGAG 2.338%	..	03/01/2018.	Paydown		72,180	72,180	72,179	72,179		1		1		72,180			0	295	12/01/2050.	1FM
95081Q B* 4	WESCO INTERNATIONAL INC 12/12/1	..	02/28/2018.	Redemption 100.0000		572,247	572,247	574,407	577,887		(5,640)		(5,640)		572,247			0	2,408	12/12/2019.	3FE
955385 AA 7	WEST POINT MILITARY HOUSING 3.214% 07/	..	01/01/2018.	Redemption 100.0000		545,000	545,000	449,239	452,679		92,321		92,321		545,000			0	7,876	07/01/2042.	1FE
95810D AA 9	WESTERN DIGITAL CORP 04/29/23	..	02/27/2018.	Redemption 100.0000		1,210,000	1,210,000	1,214,915	1,215,037		(5,037)		(5,037)		1,210,000			0	7,195	04/29/2023.	2FE
960413 AQ 5	WESTLAKE CHEMICAL CORP 4.625% 02/15/21	..	02/15/2018.	Call 102.3130		9,719,735	9,500,000	9,506,204	9,503,493		(568)		(568)		9,502,925		(2,925)	(2,925)	439,423	02/15/2021.	2FE
96188# AA 6	WETT HOLDINGS LLC 4.310% 12/18/24	..	03/31/2018.	Redemption 100.0000		31,112	31,112	31,112	31,112				0		31,112			0	336	12/18/2024.	1FE
96928* BK 2	WALGREEN CO LEASE PASS THROUGH 5.770%	..	03/15/2018.	Redemption 100.0000		15,310	15,310	16,071	15,905		(597)		(597)		15,310			0	147	10/15/2032.	2
97181# EU 3	SOLVAY POLYMERS EQUIPMENT 6.630% 01/02	..	01/02/2018.	Redemption 100.0000		487,563	487,563	486,718	487,468		95		95		487,563			0	16,163	01/02/2020.	1
97181# GA 5	SOLVAY POLYMERS EQUIPMENT 6.590% 01/30	..	01/30/2018.	Redemption 100.0000		1,166,997	1,166,997	1,101,342	1,155,287		11,710		11,710		1,166,997			0	38,453	01/30/2021.	1
97806* AG 7	WOLVERINE POWER SUPPLY COOP IN 3.830%	..	03/10/2018.	Redemption 100.0000		50,000	50,000	50,000	50,000				0		50,000			0	958	09/10/2045.	1
98411K AA 0	CONDUENT FIN / XEROX BUS Term B....	..	03/29/2018.	Redemption 100.0000		10,000	10,000	10,028	10,031		(31)		(31)		10,000			0	115	12/07/2023.	3FE
98462Y A# 7	YAMANA GOLD INC Yamana Gold Inc 6.970% 1	A	01/29/2018.	Call 108.1246		28,112,405	26,000,000	26,797,954	26,439,636		(16,652)		(16,652)		26,422,984		(422,984)	(422,984)	2,258,387	12/21/2019.	2
98953Q AG 8	ZEST ANCHORS LLC 08/18/23	..	03/14/2018.	Redemption 100.0000		992,500	992,500	987,224	987,635		4,865		4,865		992,500			0	12,073	08/18/2023.	4FE
999999 99 9	SUMMARY ADJUSTMENT	..	03/31/2018.	VARIOUS		36							0		(23,783)	(2)	95	93		04/01/2019.	2Z
C2918P AA 6	DHX MEDIA LTD TL L+375 12/22/23	A	03/29/2018.	Redemption 100.0000		2,500	2,500	2,488	2,491		9		9		2,500			0	33	12/22/2023.	4FE
C3301D AA 6	APLP HOLDINGS LP TL L+350 04/12	..	03/29/2018.	Redemption 100.0000		634,286	634,286	639,043	639,123		(4,837)		(4,837)		634,286			0	8,081	04/12/2023.	3FE
C3602D AP 9	GARDA WORLD SECURITY CORP.	A	03/31/2018.	Various									0					0	8,680	05/03/2024.	4FE
C3602D AP 9	GARDA WORLD SECURITY CORP 05/03	A	03/01/2018.	Various		1,712,862	1,704,361	1,687,319	1,689,606		(3,053)		(3,053)		1,686,553		26,309	26,309	12,928	05/03/2024.	4FE
C3933J AF 8	GIVE AND GO PREPARED FOODS COR TL L+425	..	03/29/2018.	Redemption 100.0000		2,550	2,550	2,560			(10)		(10)		2,550			0		07/29/2023.	4FE
C7052B AD 6	09/23/23	A	03/29/2018.	Redemption 100.0000		17,500	17,500	17,413	17,518		(18)		(18)		17,500			0	187	09/23/2023.	3FE
C9413P AA 1	VALEANT PHARMACEUTICALS INTERN.	A	03/28/2018.	Redemption 100.0000		275,789	275,789	277,512	277,469		(1,681)		(1,681)		275,789			0	1,721	04/01/2022.	3FE
C9579B AA 2	VERESEN MIDSTREAM LP 03/21/22	A	03/29/2018.	Various		1,023,786	1,011,286	1,017,606	1,017,651		(164)		(164)		1,017,488		6,298	6,298	139	03/21/2022.	3FE
D8545J AE 9	UNITYMEDIA FINANCE LLC TL L+225.....	..	03/31/2018.	Various		1,001,250	1,000,000	997,500	998,068		359		359		998,427		2,823	2,823	8,086	09/30/2025.	3FE
G0754# AC 1	BABCOCK INTERNATIONAL GROUP PL 4.940%	D	03/17/2018.	Maturity		12,000,000	12,000,000	12,000,000	12,000,000				0		12,000,000			0	299,693	03/17/2018.	2
G0792* AB 1	BARCELOS LTD. GASSLED BARCELOS LTD GASSL	D	01/19/2018.	Call 104.9953		52,381,731	49,889,575	49,889,575	49,889,575				0		49,889,575			0	3,262,535	10/02/2028.	3Z
G2694N AG 4	DEBENHAMS PLC 5.250% 07/15/21	B	03/27/2018.	BARCLAYS BANK PLC		2,027,063	2,133,750	2,136,702	2,021,663		481		481	119,280	2,126,386	(15,038)	(99,323)	(114,361)	77,374	07/15/2021.	3FE
K7017# AA 8	MERIDIAN SPIRIT APS 4.110% 8/1/2030 4.	C	03/31/2018.	Redemption 100.0000		39,978	39,978	39,978	39,978				0		39,978			0	410	08/01/2030.	2
L6232U AF 4	MALLINCKRODT INTERNATIONAL FIN...	D	03/29/2018.	Various		673,916	673,916	673,459	673,919		(4)		(4)		673,916			0	1,602	09/04/2024.	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
L8038* AA 4	SBM BALEIA AZUL SARL 5.500% 09/15/27	D	03/15/2018.	Redemption 100.0000		42,600	42,600	42,600	42,600				0		42,600			0	586	09/15/2027.	3
L89088 AE 5	SUNRISE COMMUNICATIONS HOLDING 2.125%	B	03/27/2018.	DEUTSCHE BANK AG LONDON...		2,941,322	2,960,067	2,533,609	2,626,301		12,665		12,665	20,370	2,718,585	59,251	222,738	281,989	31,150	03/31/2022.	2FE
N0805E AA 9	AVAST SOFTWARE BV 09/30/23	D	03/29/2018.	Redemption 100.0000		90,264	90,264	90,508	90,536		(272)		(272)		90,264			0	972	09/30/2023.	3FE
N1603L AB 3	BRIGHT BIDCO BV TL L+450 03/17/	D	02/01/2018.	Tax Free Exchange		998,109	995,000	990,025	991,651		(4,996)		(4,996)		986,654		11,455	11,455	5,800	03/17/2024.	4FE
N3070* AA 2	ESSENTIAL CAPITAL CONSORTIUM B...	D	01/04/2018.	ISSUING COMPANY		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0		12/08/2019.	5*
N4776# AB 1	AXALTA COATING SYSTEMS US HOLD TL L+200	..	03/29/2018.	Various		2,500	2,500	2,497	2,501		(1)		(1)		2,500			0	23	06/30/2024.	3FE
N9061# AA 6	VTTI MLP BV 4.530% 12/15/22	D	02/01/2018.	Tax Free Exchange		2,600,000	2,600,000	2,600,000	2,600,000				0		2,600,000			0	15,050	12/15/2022.	2
N9061# AB 4	VTTI MLP BV 4.870% 12/15/25	D	02/01/2018.	Tax Free Exchange		1,600,000	1,600,000	1,600,000	1,600,000				0		1,600,000			0	9,956	12/15/2025.	2
N9061# AC 2	VTTI MLP BV 4.970% 12/15/27	D	02/01/2018.	Tax Free Exchange		8,000,000	8,000,000	8,000,000	8,000,000				0		8,000,000			0	50,804	12/15/2027.	2
P7077@ AF 1	Nassau Air Dev 7.000% 11/30/33	D	03/31/2018.	Redemption 100.0000		285,000	285,000	285,000	285,000				0		285,000			0	4,988	11/30/2033.	3FE
P7077@ AH 7	Nassau Air Dev 6.340% 03/30/35	D	03/31/2018.	Redemption 100.0000		42,500	42,500	42,500	42,500				0		42,500			0	674	03/30/2035.	3FE
P7077@ AK 0	Nassau Air Dev 6.440% 06/30/35	D	03/30/2018.	Redemption 100.0000		47,500	47,500	47,500	47,500				0		47,500			0	765	06/30/2035.	3FE
PP1T1F YI 4	PLENARY HEALTH NORTH BAY FINCO 5.306%	..	03/13/2018.	Redemption 100.0000		46,165	46,165	50,055	50,312		(3,568)		(3,568)	(475)	46,165	(103)		(103)	411	03/13/2040.	2FE
3899999.	Total - Bonds - Industrial and Miscellaneous					873,976,562	875,987,901	862,302,920	846,282,395	259	7,058,274	0	7,058,533	107,605	864,430,893	23,723	(195,761)	(172,038)	23,341,182	XXX	XXX
Bonds - SVO Identified Funds																					
464287 22 6	iShares Core Total U.S. Bond m ISHARES L	..	03/28/2018.	US PHASE 1 GENERAL		303,888		285,352	311,591	(26,239)			(26,239)		285,352		18,537	18,537	1,359		1
8199999.	Total - Bonds - SVO Identified Funds					303,888	0	285,352	311,591	(26,239)	0	0	(26,239)	0	285,352	0	18,537	18,537	1,359	XXX	XXX
8399997.	Total - Bonds - Part 4					3,426,224,659	3,458,445,595	3,445,404,374	3,340,949,014	(25,980)	5,496,216	0	5,470,236	107,605	3,446,792,130	23,723	(30,311,557)	(30,287,834)	36,122,407	XXX	XXX
8399999.	Total - Bonds					3,426,224,659	3,458,445,595	3,445,404,374	3,340,949,014	(25,980)	5,496,216	0	5,470,236	107,605	3,446,792,130	23,723	(30,311,557)	(30,287,834)	36,122,407	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
03782L 10 1	APPIAN CORP CLASS A	..	03/08/2018.	MERRILL LYNCH PIERCE FENNER &	8,419.000	242,683	XXX	257,958					0		257,958		(15,275)	(15,275)		XXX	L
10316T 10 4	BOX INC	..	01/11/2018.	MERRILL LYNCH PIERCE FENNER &	22,598.000	483,982	XXX	504,614					0		504,614		(20,630)	(20,630)		XXX	L
22943F 10 0	CTRIP.COM INTERNATIONAL LTD	D	01/08/2018.	MERRILL LYNCH PIERCE FENNER &	8,016.000	375,949	XXX	347,413	353,506	(6,092)			(6,092)		347,413		28,536	28,536		XXX	L
31338@ 10 6	FEDERAL HOME LOAN BANK OF PITT...	..	11/08/2017.	ISSUING COMPANY	10,000.000	1,000,000	XXX	1,000,000	1,000,000				0		1,000,000			0		XXX	V
625207 10 5	MULESOFT INC	..	03/08/2018.	MERRILL LYNCH PIERCE FENNER &	8,529.000	289,149	XXX	267,640					0		267,640		21,508	21,508		XXX	L
679295 10 5	OKTA INC	..	03/28/2018.	MERRILL LYNCH PIERCE FENNER &	65,216.000	2,025,603	XXX	1,954,880	307,576	4,083			4,083		1,954,880		70,724	70,724		XXX	L
74766D 10 0	QUANTENNA COMMUNICATIONS INC	..	01/08/2018.	MERRILL LYNCH PIERCE FENNER &	4,946.000	61,187	XXX	61,009	60,342	668			668		61,009		178	178		XXX	L
864909 10 6	SUCAMPO PHARMACEUTICALS INC	..	12/14/2017.	MERRILL LYNCH PIERCE FENNER &	3,889.000	66,306	XXX	49,390					0		49,390		16,915	16,915		XXX	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					4,544,859	XXX	4,442,904	1,721,424	(1,341)	0	0	(1,341)	0	4,442,904	0	101,956	101,956	0	XXX	XXX
Common Stocks - Mutual Funds																					
45826J 10 5	INTELLIA THERAPEUTICS INC	..	03/28/2018.	MERRILL LYNCH PIERCE FENNER &	36,792.000	753,604	XXX	965,790					0		965,790		(212,186)	(212,186)		XXX	L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
464287 65 5	ISHARES RUSSELL 2000 INDEX FUN......	..	03/28/2018.	US PHASE 1 GENERAL................	..........1,360.000	205,207	XXX	69,432	209,114	.....(139,682)	....	....	.........(139,682)	....	69,432	....	135,775	135,775	493	XXX	L...............
9299999.	Total - Common Stocks - Mutual Funds..................................					958,811	XXX	1,035,222	209,114	.....(139,682)	0	0	.........(139,682)	0	1,035,222	0	......(76,411)	........(76,411)	493	XXX	XXX
9799997.	Total - Common Stocks - Part 4...					5,503,670	XXX	5,478,126	1,930,538	.....(141,023)	0	0	.........(141,023)	0	5,478,126	0	25,545	25,545	493	XXX	XXX
9799999.	Total - Common Stocks...					5,503,670	XXX	5,478,126	1,930,538	.....(141,023)	0	0	.........(141,023)	0	5,478,126	0	25,545	25,545	493	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....................................					5,503,670	XXX	5,478,126	1,930,538	.....(141,023)	0	0	.........(141,023)	0	5,478,126	0	25,545	25,545	493	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks..........................					.3,431,728,329	XXX	.3,450,882,500	3,342,879,552	.....(167,003)	5,496,216	0	5,329,213	107,605	3,452,270,256	23,723	(30,286,012)	.(30,262,289)	36,122,900	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central 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)
Purchased Options - Hedging Other - Call Options and Warrants																						
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268346	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2015	01/10/2020	450,000	64,078,041	16,750.0000	-	-	-	10,253,232		10,253,232	(3,705,935)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268800-1	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/21/2015	01/10/2020	210,000	30,760,413	17,250.0000	-	-	-	4,006,048		4,006,048	(1,732,947)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268839-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/21/2015	01/08/2021	350,000	51,386,235	17,290.0000	-	-	-	6,076,669		6,076,669	(2,706,960)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-313297-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/16/2016	03/15/2019	18,732	19,999,996	1,067.7000	-	-	-	6,031,523		6,031,523	(36,415)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-118817	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2010	12/02/2020	40,930	50,000,088	1,221.6000	11,466,000	-	-	52,296,428		52,296,428	(1,125,246)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-120091	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/16/2010	12/16/2020	40,219	50,000,000	1,243.2000	12,005,000	-	-	50,316,935		50,316,935	(1,102,385)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-127023	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/16/2011	03/16/2021	79,315	99,999,999	1,260.8000	26,700,000	-	-	107,652,685		107,652,685	(2,196,431)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-176028	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/14/2012	09/16/2022	51,030	75,001,343	1,469.7500	-	-	-	43,589,030		43,589,030	(474,101)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-189602	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2013	02/06/2023	26,219	39,550,313	1,508.4600	8,562,643	-	-	30,759,406		30,759,406	(286,868)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-189603	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2013	02/06/2023	48,692	73,449,934	1,508.4600	15,901,911	-	-	57,124,108		57,124,108	(532,750)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-190437	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/12/2013	02/13/2023	16,444	24,999,320	1,520.2700	5,227,383	-	-	19,153,795		19,153,795	(176,235)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-283221-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/03/2015	06/03/2020	47,170	100,000,001	2,120.0000	17,299,998	-	-	30,268,208		30,268,208	(801,689)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-285887-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/25/2015	06/25/2020	47,406	100,000,001	2,109.4400	16,740,000	-	-	30,934,299		30,934,299	(803,259)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-314505-2	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/24/2016	12/20/2019	49,323	99,999,997	2,027.4500	-	-	-	21,020,513		21,020,513	(844,605)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-319783-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/16/2016	05/17/2021	15,000	31,004,850	2,066.9900	4,650,000	-	-	10,822,355		10,822,355	(228,407)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-330741-2	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/23/2016	08/24/2020	22,810	50,000,000	2,192.0500	-	-	-	7,301,223		7,301,223	(296,699)	-	-		-		0001
Swaption - 7 year; Underlying Swap Terms - 7/09/2018 - 7/09/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2011-ISOP-134289	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2011	07/05/2018	-	250,000,000	0.0504	-	-	-	27,626,397		27,626,397	(8,589,707)	-	-		-		0002
Swaption - 7 year; Underlying Swap Terms - 7/25/2018 - 7/25/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2011-ISOP-135840	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2011	07/23/2018	-	300,000,000	0.0321	-	-	-	17,266,331		17,266,331	(8,923,343)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 4/23/2018 - 4/23/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-358984	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	04/19/2017	04/19/2018	-	500,000,000	0.0197	9,475,000	-	-	-		-	(360,051)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 4/23/2018 - 4/23/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-358991	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	04/19/2017	04/19/2018	-	1,000,000,000	0.0147	6,325,000	-	-	-		-	(11,532)	-	-		-		0002

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

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Swaption - 1 year; Underlying Swap Terms - 4/26/2018 - 4/26/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-359447	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/24/2017	04/24/2018	-	500,000,000	0.0203	9,225,000	-	-	-		-	(604,988)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 4/26/2018 - 4/26/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-359448	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/24/2017	04/24/2018	-	1,000,000,000	0.0153	6,050,000	-	-	-		-	(25,681)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 4/27/2018 - 4/27/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-359514	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	04/25/2017	04/25/2018	-	1,000,000,000	0.0158	6,200,000	-	-	-		-	(42,578)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 4/27/2018 - 4/27/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-359515	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	04/25/2017	04/25/2018	-	1,000,000,000	0.0158	6,200,000	-	-	-		-	(41,685)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 4/27/2018 - 4/27/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-359516	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	04/25/2017	04/25/2018	-	500,000,000	0.0208	9,225,000	-	-	3		3	(865,855)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 4/27/2018 - 4/27/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-359529	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	04/25/2017	04/25/2018	-	500,000,000	0.0208	9,225,000	-	-	3		3	(880,259)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 5/22/2018 - 5/22/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-361524	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	05/18/2017	05/18/2018	-	2,000,000,000	0.0145	12,700,000	-	-	-		-	(89,502)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 5/22/2018 - 5/22/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-361526	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	05/18/2017	05/18/2018	-	2,000,000,000	0.0194	36,800,000	-	-	386		386	(2,312,046)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 5/22/2018 - 5/22/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-361580	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	05/18/2017	05/18/2018	-	2,000,000,000	0.0146	11,800,000	-	-	-		-	(95,441)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 8/09/2018 - 8/09/2048 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-371349	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	08/07/2017	08/07/2018	-	475,000,000	0.0206	9,167,500	-	-	344,816		344,816	(2,892,473)	-	-		-		0003
Swaption - 2 year; Underlying Swap Terms - 8/09/2019 - 8/09/2049 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-371353	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	08/07/2017	08/07/2019	-	205,000,000	0.0209	8,384,500	-	-	2,856,750		2,856,750	(2,294,123)	-	-		-		0003
Swaption - 5 year; Underlying Swap Terms - 8/10/2022 - 8/10/2052 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-371438	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	08/08/2017	08/08/2022	-	445,000,000	0.0219	35,555,500	-	-	24,784,563		24,784,563	(5,417,153)	-	-		-		0003
Swaption - 3 year; Underlying Swap Terms - 8/12/2020 - 8/12/2050 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-371656	Asset Portfolio	D 1	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/09/2017	08/10/2020	-	400,000,000	0.0210	23,580,000	-	-	11,547,963		11,547,963	(4,680,792)	-	-		-		0003
Swaption - 4 year; Underlying Swap Terms - 8/12/2021 - 8/12/2051 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-371751	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	08/10/2017	08/10/2021	-	200,000,000	0.0212	14,400,000	-	-	8,452,321		8,452,321	(2,313,038)	-	-		-		0003
Swaption - 1 year; Underlying Swap Terms - 8/17/2018 - 8/17/2048 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372121	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	08/15/2017	08/15/2018	-	150,000,000	0.0205	-	-	-	(2,926,441)		(2,926,441)	(930,632)	-	-		-		0003

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Swaption - 4 year; Underlying Swap Terms - 8/18/2021 - 8/18/2051 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372124	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/15/2017	08/16/2021	-	150,000,000	0.0214	-	-	-	(4,005,770)		(4,005,770)	(1,666,544)	-	-		-		0003
Swaption - 1 year; Underlying Swap Terms - 8/20/2018 - 8/20/2048 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372246	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/16/2017	08/16/2018	-	250,000,000	0.0205	-	-	-	(4,763,554)		(4,763,554)	(1,541,616)	-	-		-		0003
Swaption - 2 year; Underlying Swap Terms - 8/20/2019 - 8/20/2049 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372269	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/16/2017	08/16/2019	-	150,000,000	0.0209	-	-	-	(4,085,781)		(4,085,781)	(1,661,863)	-	-		-		0003
Swaption - 1 year; Underlying Swap Terms - 8/14/2018 - 8/14/2048 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372593	Asset Portfolio	D 1	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2017	08/10/2018	-	300,000,000	0.0197	-	-	-	(5,771,583)		(5,771,583)	(1,362,945)	-	-		-		0003
Swaption - 3 year; Underlying Swap Terms - 8/26/2020 - 8/26/2050 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372697	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/22/2017	08/24/2020	-	200,000,000	0.0205	-	-	-	(6,271,662)		(6,271,662)	(2,124,240)	-	-		-		0003
Swaption - 1 year; Underlying Swap Terms - 8/16/2018 - 8/16/2048 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372700	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/22/2017	08/14/2018	-	225,000,000	0.0198	-	-	-	(4,298,352)		(4,298,352)	(1,073,321)	-	-		-		0003
Swaption - 5 year; Underlying Swap Terms - 8/25/2022 - 8/25/2052 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372813	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/23/2017	08/23/2022	-	155,000,000	0.0205	-	-	-	(4,960,210)		(4,960,210)	(1,445,089)	-	-		-		0003
Swaption - 4 year; Underlying Swap Terms - 8/25/2021 - 8/25/2051 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372814	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/23/2017	08/23/2021	-	250,000,000	0.0204	-	-	-	(8,215,730)		(8,215,730)	(2,443,023)	-	-		-		0003
Swaption - 2 year; Underlying Swap Terms - 8/29/2019 - 8/29/2049 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372943	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	08/24/2017	08/27/2019	-	245,000,000	0.0199	-	-	-	(7,637,181)		(7,637,181)	(2,330,493)	-	-		-		0003
Swaption - 1 year; Underlying Swap Terms - 9/04/2018 - 9/04/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-373774	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2017	08/31/2018	-	1,000,000,000	0.0154	-	-	-	(6,903,611)		(6,903,611)	(670,536)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 9/06/2018 - 9/06/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-373855	Variable Annuities	Exh 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	09/01/2017	09/04/2018	-	500,000,000	0.0158	-	-	-	(3,394,726)		(3,394,726)	(398,107)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 9/07/2018 - 9/07/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-374022	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	09/05/2017	09/05/2018	-	500,000,000	0.0153	-	-	-	(3,436,414)		(3,436,414)	(337,170)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 9/10/2018 - 9/10/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-374215	Variable Annuities	Exh 5	Interest Rate	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	09/06/2017	09/06/2018	-	250,000,000	0.0154	-	-	-	(1,735,663)		(1,735,663)	(175,169)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 9/10/2018 - 9/10/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-374224	Variable Annuities	Exh 5	Interest Rate	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2017	09/06/2018	-	250,000,000	0.0154	-	-	-	(1,748,036)		(1,748,036)	(175,198)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 9/11/2018 - 9/11/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-374296	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/07/2017	09/07/2018	-	250,000,000	0.0152	-	-	-	(1,736,530)		(1,736,530)	(161,356)	-	-		-		0002

Statement as of March 31, 2018 of the **Brighthouse Life Insurance Company**

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Swaption - 1 year; Underlying Swap Terms - 9/11/2018 - 9/11/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-374365	Variable Annuities	Exh 5	Interest Rate	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	09/07/2017	09/07/2018	-	250,000,000	0.0149	-	-	-	(1,769,194)		(1,769,194)	(140,227)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 10/19/2018 - 10/19/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-379082	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2017	10/17/2018	-	500,000,000	0.0175	-	-	-	(2,382,961)		(2,382,961)	(729,089)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 10/19/2018 - 10/19/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-379104	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/17/2017	10/17/2018	-	500,000,000	0.0175	-	-	-	(2,382,961)		(2,382,961)	(729,089)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 10/24/2018 - 10/24/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-379504	Variable Annuities	Exh 5	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/20/2017	10/22/2018	-	250,000,000	0.0175	-	-	-	(1,036,563)		(1,036,563)	(337,975)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 10/24/2018 - 10/24/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-379517	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	10/20/2017	10/22/2018	-	250,000,000	0.0175	-	-	-	(1,055,071)		(1,055,071)	(338,012)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 10/24/2018 - 10/24/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-379518	Variable Annuities	Exh 5	Interest Rate	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/20/2017	10/22/2018	-	500,000,000	0.0175	-	-	-	(2,110,143)		(2,110,143)	(676,024)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 10/25/2018 - 10/25/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-379634	Variable Annuities	Exh 5	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/23/2017	10/23/2018	-	250,000,000	0.0175	-	-	-	(1,095,861)		(1,095,861)	(374,190)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 10/25/2018 - 10/25/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-379635	Variable Annuities	Exh 5	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2017	10/23/2018	-	400,000,000	0.0175	-	-	-	(1,723,767)		(1,723,767)	(598,645)	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 3/28/2019 - 3/28/2039 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2018-ISOP-397472	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	03/26/2018	03/26/2019	-	1,250,000,000	0.0251	-	17,708,054	-	21,544,788		21,544,788	3,836,734	-	-		-		0002
Swaption - 1 year; Underlying Swap Terms - 3/28/2019 - 3/28/2039 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2018-ISOP-397474	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	03/26/2018	03/26/2019	-	1,250,000,000	0.0251	-	18,056,116	-	21,544,788		21,544,788	3,488,672	-	-		-		0002
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										332,865,435	35,764,170	0	538,127,804	XX	538,127,804	(72,586,329)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
Equity Option - DJ EURO 50 DEOTC E EI ; 2009-EOPT-0094	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/19/2009	12/20/2019	16,971	74,723,987	2,946.2500	17,896,503	-	-	2,129,802		2,129,802	92,015	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2009-EOPT-0095	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/20/2009	12/20/2019	34,083	149,429,211	2,934.0000	35,928,000	-	-	4,128,621		4,128,621	172,833	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2010-EOPT-0006	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/25/2010	01/27/2020	35,619	141,561,335	2,807.5000	25,501,510	3,126,216	-	905,786		905,786	(205,687)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2010-EOPT-0039	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/11/2010	03/20/2020	17,271	68,369,836	2,895.0000	12,465,430	1,528,846	-	1,231,631		1,231,631	(79,223)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2010-EOPT-0067	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/10/2010	12/20/2019	29,024	90,796,846	2,584.1000	23,128,419	-	-	(2,849,068)		(2,849,068)	(170,380)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2013-EOPT-203455	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/20/2013	12/15/2023	77,131	263,502,040	2,593.0000	-	-	-	(41,228,185)		(41,228,185)	(2,249,433)	-	-		-		0001

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Equity Option - DJ EURO 50 DEOTC E EI ; 2014-EOPT-257306	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2014	12/20/2024	66,029	253,372,151	3,029.0000	-	-	-	(20,600,260)		(20,600,260)	(3,047,363)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2016-EOPT-316500	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2016	12/15/2023	13,703	45,502,000	2,919.0000	-	-	-	(5,715,618)		(5,715,618)	(235,669)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2016-EOPT-316502	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	04/12/2016	12/17/2021	40,000	110,164,892	2,421.1000	-	-	-	(13,732,237)		(13,732,237)	(936,185)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2016-EOPT-319582	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	05/13/2016	05/13/2021	21,999	73,440,248	2,954.6300	-	-	-	(10,895,226)		(10,895,226)	(432,144)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2016-EOPT-319840	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	05/17/2016	05/17/2021	10,215	34,009,649	2,937.0000	-	-	-	(5,068,452)		(5,068,452)	(206,046)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303388-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/28/2015	09/30/2018	203,566	29,421,361	144.5300	1,779,752	-	-	9,118		9,118	(3,289)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303391-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/28/2015	03/29/2019	152,421	21,099,706	138.4300	1,000,000	-	-	17,326		17,326	(11,574)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303400-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/28/2015	06/29/2018	250,258	33,134,208	132.4000	1,000,000	-	-	-		-	-	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303418-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2015	12/31/2018	255,750	33,915,034	132.6100	1,265,683	-	-	13,132		13,132	(3,360)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303419-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2015	06/28/2019	149,484	20,826,145	139.3200	1,046,796	-	-	43,913		43,913	(1,615)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303420-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2015	09/30/2019	146,624	20,559,587	140.2200	1,221,458	-	-	73,196		73,196	(16,723)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303421-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2015	12/31/2019	149,484	20,826,145	139.3200	1,230,961	-	-	94,538		94,538	(22,037)	-	-		-		0001
Equity Option - FTSE 100 FTSE-UKX ; 2009-EOPT-0091	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/19/2009	12/20/2019	18,990	163,899,007	5,266.0000	35,136,000	-	-	325,922		325,922	1,301,973	-	-		-		0001
Equity Option - FTSE 100 FTSE-UKX ; 2009-EOPT-0098	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/22/2009	12/20/2019	9,624	82,866,245	5,195.5000	17,160,812	-	-	1,968,416		1,968,416	610,121	-	-		-		0001
Equity Option - FTSE 100 FTSE-UKX ; 2009-EOPT-0099	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/22/2009	12/20/2019	9,599	82,860,814	5,208.6900	16,394,680	-	-	(1,552,735)		(1,552,735)	619,012	-	-		-		0001
Equity Option - FTSE 100 FTSE-UKX ; 2010-EOPT-0086	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/14/2010	07/14/2020	23,819	190,825,147	5,248.0000	37,664,640	-	-	(7,232,712)		(7,232,712)	1,644,645	-	-		-		0001
Equity Option - FTSE 100 FTSE-UKX ; 2010-EOPT-117421	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/09/2010	11/09/2020	17,024	161,149,885	5,874.1300	28,674,783	-	-	(1,071,572)		(1,071,572)	2,511,879	-	-		-		0001
Equity Option - FTSE-UKX ; 2011-EHYB-134815	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2011	07/12/2021	8,439	79,440,737	5,925.0000	14,394,853	-	-	12,291,133		12,291,133	3,148,978	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-316173	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/08/2016	04/06/2018	61,652	100,000,000	1,622.0000	-	-	-	(12,802,829)		(12,802,829)	(208,219)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-317131	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/19/2016	04/19/2018	146,092	250,000,000	1,711.2500	-	-	-	(31,190,118)		(31,190,118)	(977,113)	-	-		-		0001

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Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-320558	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2016	05/23/2018	61,538	100,000,000	1,625.0000	-	-	-	(12,315,610)		(12,315,610)	(334,349)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-327268	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2016	07/19/2018	30,506	50,000,000	1,639.0000	-	-	-	(5,843,782)		(5,843,782)	(135,648)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-330758	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/23/2016	08/23/2018	29,206	50,000,000	1,712.0000	-	-	-	(5,183,663)		(5,183,663)	(99,648)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-336880	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2016	10/11/2021	29,833	50,000,000	1,676.0000	-	-	-	(5,463,281)		(5,463,281)	(198,599)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-339589	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2016	11/06/2020	30,321	50,000,000	1,649.0000	-	-	-	(5,701,952)		(5,701,952)	(184,386)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-341316	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/23/2016	11/22/2019	61,501	100,000,000	1,626.0000	-	-	-	(10,751,015)		(10,751,015)	(127,621)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-347104	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/18/2017	01/18/2019	58,258	100,000,000	1,716.5000	-	-	-	(8,285,642)		(8,285,642)	115,336	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361563-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/18/2017	12/21/2018	134,052	225,000,000	1,678.4600	12,874,999	-	-	4,199,037		4,199,037	246,056	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361567-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/18/2017	09/21/2018	134,052	212,500,067	1,585.2100	8,437,500	-	-	1,683,128		1,683,128	(185,772)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-363559-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/01/2017	09/21/2018	132,036	200,000,052	1,514.7400	6,000,000	-	-	1,135,263		1,135,263	(148,291)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-363564-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/01/2017	12/21/2018	132,036	200,000,052	1,514.7400	7,250,000	-	-	2,081,292		2,081,292	238,424	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2018-EOPT-397487	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2018	06/21/2019	176,283	349,999,995	1,985.4400	-	25,585,006	-	22,746,828		22,746,828	(2,838,178)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2009-EOPT-0100	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/23/2009	10/23/2019	443,000	49,809,495	10,338.0000	13,341,942	-	-	289,503		289,503	39,158	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2010-EOPT-0054	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/13/2010	05/13/2020	441,288	50,318,554	10,560.0000	10,133,180	-	-	(3,521,847)		(3,521,847)	(158,140)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2012-EOPT-181071	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2012	09/20/2021	727,025	80,170,375	8,803.0000	-	-	-	(15,688,661)		(15,688,661)	(800,794)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268347	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2015	01/10/2020	450,000	64,078,041	16,750.0000	-	-	-	(11,484,905)		(11,484,905)	(14,052)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268800-2	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/21/2015	01/10/2020	210,000	30,760,413	17,250.0000	-	-	-	(5,439,145)		(5,439,145)	29,085	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268839-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/21/2015	01/08/2021	350,000	51,386,235	17,290.0000	-	-	-	(8,935,345)		(8,935,345)	182,617	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2013-EOPT-192830	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/06/2013	03/06/2023	107,519	100,000,196	930.0700	30,824,622	-	-	5,890,813		5,890,813	(752,137)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2013-EOPT-204579	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	07/03/2013	07/06/2020	126,074	124,999,850	991.4800	32,593,722	-	-	3,986,943		3,986,943	(164,400)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2013-EOPT-219643	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	12/13/2013	12/14/2020	45,117	49,999,562	1,108.2200	-	-	-	(10,279,360)		(10,279,360)	(66,503)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - RUSSEL 2000 USD OTC ; 2014-EOPT-226279	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGNF3BB653	02/10/2014	02/10/2021	44,788	50,000,427	1,116.3800	-	-	-	(9,824,214)		(9,824,214)	(95,298)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2014-EOPT-230106	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/10/2014	03/11/2024	25,121	30,000,000	1,194.2000	-	-	-	(4,539,541)		(4,539,541)	(161,701)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2014-EOPT-230138	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/10/2014	03/11/2024	16,736	19,999,998	1,195.0100	-	-	-	(3,032,685)		(3,032,685)	(107,747)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-277858	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/15/2015	04/15/2020	39,293	50,000,343	1,272.5000	10,415,003	-	-	2,923,364		2,923,364	(145,258)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-277901	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/15/2015	04/15/2020	23,474	29,999,772	1,278.0000	6,248,779	-	-	1,776,419		1,776,419	(88,156)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-287621	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGNF3BB653	07/16/2015	07/16/2020	117,776	149,999,514	1,273.6000	-	-	-	(21,013,509)		(21,013,509)	(361,811)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-287624	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2015	07/16/2020	39,200	50,000,000	1,275.5000	-	-	-	(6,991,427)		(6,991,427)	(121,276)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-288462	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGNF3BB653	07/29/2015	07/29/2020	40,770	49,999,997	1,226.4000	-	-	-	(7,535,648)		(7,535,648)	(104,889)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-288483	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGNF3BB653	07/29/2015	07/29/2020	40,682	50,000,212	1,229.0500	-	-	-	(7,518,433)		(7,518,433)	(106,076)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-288625	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGNF3BB653	07/31/2015	07/31/2020	40,185	50,000,186	1,244.2500	-	-	-	(7,376,003)		(7,376,003)	(112,268)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-290993	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGNF3BB653	09/01/2015	09/01/2020	131,996	150,000,254	1,136.4000	-	-	-	(25,224,034)		(25,224,034)	(213,692)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-295775	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/13/2015	10/11/2019	21,718	24,999,590	1,151.1000	-	-	-	(3,901,759)		(3,901,759)	(20,976)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-299267	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/19/2015	11/21/2022	68,369	80,000,000	1,170.1200	18,687,998	-	-	6,803,338		6,803,338	(637,207)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-305120	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/14/2016	01/14/2019	48,707	50,000,000	1,026.5500	-	-	-	(7,980,791)		(7,980,791)	6,762	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-313297-2	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/16/2016	03/15/2019	18,732	19,999,996	1,067.7000	-	-	-	(3,046,052)		(3,046,052)	(27,641)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-316189	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/08/2016	04/08/2019	72,948	80,000,000	1,096.6700	-	-	-	(11,920,185)		(11,920,185)	(142,610)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-316664	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGNF3BB653	04/13/2016	04/13/2023	88,841	99,999,430	1,125.6000	-	-	-	(17,252,067)		(17,252,067)	(519,454)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-320559	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/23/2016	05/23/2019	44,845	50,000,001	1,114.9600	7,915,000	-	-	1,081,052		1,081,052	(75,113)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-324104	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/20/2016	06/20/2019	134,580	157,000,002	1,166.5900	-	-	-	(21,615,784)		(21,615,784)	(235,614)	-	-		-		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 - RUSSEL 2000 USD OTC ; 2016-EOPT-336902	Variable Annuities........	Exh 5......	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/11/2016	10/11/2021	24,486	30,000,000	....1,225.2000	-........	-........	-........	.......(3,839,348)	...	.......(3,839,348)	......(120,261)	-........	-........	....	-........	....	0001..........
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-353643	Variable Annuities........	Exh 5......	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/09/2017	06/15/2018	..183,043	..237,500,000	....1,297.5100	17,337,500	-........	-........	1,567,212	...	1,567,212	...(1,186,399)	-........	-........	....	-........	....	0001..........
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-353646	Variable Annuities........	Exh 5......	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653...	03/09/2017	06/15/2018	..255,512	..315,000,304	....1,232.8200	18,864,451	-........	-........	1,382,192	...	1,382,192	...(1,248,206)	-........	-........	....	-........	....	0001..........
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-353666	Variable Annuities........	Exh 5......	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528...	03/09/2017	06/15/2018	..401,533	..412,500,200	....1,027.3100	12,364,000	-........	-........	722,848	...	722,848	......(612,610)	-........	-........	....	-........	....	0001..........
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-355228	Variable Annuities........	Exh 5......	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2017	03/21/2022	72,012	..100,000,000	....1,388.6500	-........	-........	-........	.......(6,955,594)	...	.......(6,955,594)	......(597,234)	-........	-........	....	-........	....	0001..........
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-355229	Variable Annuities........	Exh 5......	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	03/20/2017	03/20/2020	72,012	..100,000,000	....1,388.6500	-........	-........	-........	.......(6,415,806)	...	.......(6,415,806)	......(298,510)	-........	-........	....	-........	....	0001..........
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-356823	Variable Annuities........	Exh 5......	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653...	03/30/2017	03/30/2020	36,258	49,999,782	....1,379.0000	-........	-........	-........	.......(3,208,057)	...	.......(3,208,057)	......(147,242)	-........	-........	....	-........	....	0001..........
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-356864	Variable Annuities........	Exh 5......	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528...	03/30/2017	03/30/2022	..108,660	..150,000,000	....1,380.4500	-........	-........	-........	.....(10,663,546)	...	.....(10,663,546)	......(889,190)	-........	-........	....	-........	....	0001..........
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-356868	Variable Annuities........	Exh 5......	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528...	03/30/2017	03/30/2020	..108,660	..150,000,000	....1,380.4500	-........	-........	-........	.......(9,462,362)	...	.......(9,462,362)	......(444,380)	-........	-........	....	-........	....	0001..........
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-357019	Variable Annuities........	Exh 5......	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868....	03/31/2017	03/31/2020	71,984	..100,000,006	....1,389.2000	-........	-........	-........	.......(5,966,612)	...	.......(5,966,612)	......(304,093)	-........	-........	....	-........	....	0001..........
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-357027	Variable Annuities........	Exh 5......	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804......	03/31/2017	03/31/2020	36,028	49,999,658	....1,387.8000	-........	-........	-........	.......(3,046,401)	...	.......(3,046,401)	......(151,347)	-........	-........	....	-........	....	0001..........
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-357240	Variable Annuities........	Exh 5......	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	04/03/2017	04/03/2020	36,009	50,000,000	....1,388.5500	-........	-........	-........	.......(3,073,440)	...	.......(3,073,440)	......(152,464)	-........	-........	....	-........	....	0001..........
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-357246	Variable Annuities........	Exh 5......	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573.....	04/03/2017	04/01/2022	36,009	50,000,000	....1,388.5500	-........	-........	-........	.......(3,437,656)	...	.......(3,437,656)	......(300,699)	-........	-........	....	-........	....	0001..........
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-357709	Variable Annuities........	Exh 5......	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653...	04/06/2017	04/06/2020	36,023	49,999,924	....1,388.0000	-........	-........	-........	.......(3,083,082)	...	.......(3,083,082)	......(152,474)	-........	-........	....	-........	....	0001..........
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361582-1	Variable Annuities........	Exh 5......	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528...	05/18/2017	09/21/2018	..183,554	..225,000,000	....1,225.8000	13,075,000	-........	-........	2,941,501	...	2,941,501	......(544,783)	-........	-........	....	-........	....	0001..........
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361585-1	Variable Annuities........	Exh 5......	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528...	05/18/2017	12/21/2018	..183,554	..225,000,000	....1,225.8000	15,025,000	-........	-........	4,668,543	...	4,668,543	......(220,402)	-........	-........	....	-........	....	0001..........
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361591-1	Variable Annuities........	Exh 5......	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528...	05/18/2017	09/21/2018	..183,554	..212,500,000	....1,157.7000	9,875,000	-........	-........	2,064,353	...	2,064,353	......(420,531)	-........	-........	....	-........	....	0001..........
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361600-1	Variable Annuities........	Exh 5......	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528...	05/18/2017	12/21/2018	..183,554	..212,500,000	....1,157.7000	11,625,000	-........	-........	3,409,679	...	3,409,679	......(114,292)	-........	-........	....	-........	....	0001..........
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361617-1	Variable Annuities........	Exh 5......	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	05/18/2017	09/21/2018	..183,571	..212,500,092	....1,157.5900	10,125,000	-........	-........	2,063,353	...	2,063,353	......(420,386)	-........	-........	....	-........	....	0001..........
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361620-1	Variable Annuities........	Exh 5......	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27..	05/18/2017	12/21/2018	..183,571	..212,500,092	....1,157.5900	11,825,000	-........	-........	3,408,238	...	3,408,238	......(114,158)	-........	-........	....	-........	....	0001..........
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361830-1	Variable Annuities........	Exh 5......	Equity/Index	Citibank NA..........	E57ODZWZ7FF32TWEFA76...	05/19/2017	12/21/2018	..182,874	..225,015,731	....1,230.4400	15,065,177	-........	-........	4,750,530	...	4,750,530	......(226,926)	-........	-........	....	-........	....	0001..........

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-363535-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/01/2017	09/21/2018	363,245	400,000,001	1,101.1800	14,899,999	-	-	3,019,286		3,019,286	(657,682)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-363542-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/01/2017	12/21/2018	363,245	400,000,001	1,101.1800	18,040,001	-	-	5,142,830		5,142,830	(100,151)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2018-EOPT-397479	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/26/2018	06/21/2019	493,272	750,000,000	1,520.4600	-	60,930,000	-	57,665,844		57,665,844	(3,264,156)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2004-EOPT-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/21/2004	08/10/2020	327,273	291,999,516	892.2200	18,777,573	-	-	784,020		784,020	(105,858)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2004-EOPT-2	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2004	12/16/2019	124,564	120,000,000	963.3600	8,205,000	-	-	231,027		231,027	2,816	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2004-EOPT-3	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2004	12/16/2019	41,521	40,000,002	963.3600	2,735,000	-	-	77,009		77,009	939	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2006-EOPT-4	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/27/2006	01/27/2020	40,000	46,252,800	1,156.3200	5,447,552	-	-	216,522		216,522	(3,688)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2009-EOPT-0052	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/28/2009	07/29/2019	51,083	50,000,040	978.8000	11,075,009	-	-	64,146		64,146	(5,953)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2009-EOPT-0090	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	10/16/2009	10/16/2019	45,884	50,000,000	1,089.7000	10,948,500	-	-	(2,228,545)		(2,228,545)	(109)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2009-EOPT-0092	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/16/2009	10/16/2019	45,888	50,000,001	1,089.6000	11,819,700	-	-	(1,153,393)		(1,153,393)	(2,350)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2009-EOPT-0101	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2009	10/23/2019	46,151	49,999,532	1,083.3900	10,783,699	-	-	(2,192,377)		(2,192,377)	358	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0004	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/20/2010	01/17/2020	88,020	99,999,999	1,136.1000	17,112,000	2,139,000	-	(3,715,096)		(3,715,096)	31	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0010	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/27/2010	01/27/2020	54,620	60,000,004	1,098.5000	10,536,000	1,317,000	-	(2,323,293)		(2,323,293)	(5,027)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0033	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/02/2010	03/02/2020	89,162	100,000,000	1,121.5500	17,400,432	2,175,054	-	(3,766,095)		(3,766,095)	(37,006)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0035	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/08/2010	03/09/2020	21,949	25,008,542	1,139.4000	4,164,454	594,922	-	(1,031,243)		(1,031,243)	(11,086)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0036	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/08/2010	03/09/2020	43,873	49,999,864	1,139.6500	8,376,527	1,196,647	-	(2,075,233)		(2,075,233)	(22,377)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0037	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/09/2010	03/09/2020	87,447	100,000,017	1,143.5500	17,149,320	2,143,665	-	(3,661,951)		(3,661,951)	(44,435)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0042	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/12/2010	03/12/2020	43,459	49,999,580	1,150.5000	8,592,000	1,074,000	-	(1,827,168)		(1,827,168)	(23,985)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0062	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/27/2010	05/27/2020	45,733	49,999,998	1,093.3000	11,222,771	-	-	(4,430,395)		(4,430,395)	(26,717)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0063	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2010	05/27/2020	41,969	49,999,768	1,191.3500	11,419,947	-	-	(3,818,978)		(3,818,978)	(28,935)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0066	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/04/2010	06/04/2020	92,545	99,999,500	1,080.5500	21,980,000	-	-	(8,673,665)		(8,673,665)	(51,264)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0068	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/15/2010	06/15/2020	67,751	75,000,357	1,107.0000	16,200,772	-	-	(6,331,498)		(6,331,498)	(37,433)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0089	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528..	07/22/2010	07/22/2020	228,519	250,000,005	1,094.0000	57,750,000	-	-	(22,518,774)		(22,518,774)	(99,432)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0090	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	07/22/2010	07/22/2020	27,495	29,999,795	1,091.1000	6,929,953	-	-	(2,703,987)		(2,703,987)	(11,902)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0092	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	07/26/2010	07/24/2020	31,425	34,999,594	1,113.7500	7,908,508	-	-	(3,063,426)		(3,063,426)	(14,021)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0093	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868...	07/26/2010	07/27/2020	45,053	49,999,819	1,109.8000	11,375,000	-	-	(4,409,570)		(4,409,570)	(19,696)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0094	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	07/28/2010	07/28/2020	36,175	39,999,998	1,105.7500	8,839,600	-	-	(3,421,776)		(3,421,776)	(15,688)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0095	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27.	07/29/2010	07/29/2020	90,326	99,999,915	1,107.1000	21,700,000	-	-	(8,384,919)		(8,384,919)	(39,349)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0096	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528..	07/29/2010	07/29/2020	45,368	50,000,073	1,102.1000	10,857,000	-	-	(4,200,316)		(4,200,316)	(19,571)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0101	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41...	08/04/2010	08/04/2020	44,326	49,999,728	1,128.0000	10,815,000	-	-	(4,148,061)		(4,148,061)	(19,173)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0105	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528..	02/01/2017	09/17/2020	88,861	99,999,996	1,125.3500	3,156,551	-	-	734,938		734,938	(42,589)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-117865	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	11/18/2010	11/18/2020	83,385	99,999,461	1,199.2500	18,978,505	-	-	(6,761,682)		(6,761,682)	(11,156)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-118816	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41...	12/02/2010	12/02/2020	40,930	50,000,088	1,221.6000	9,467,500	-	-	(3,320,426)		(3,320,426)	(2,684)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-129327	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/21/2011	04/21/2021	37,439	49,999,998	1,335.5000	7,200,000	-	-	(3,681,107)		(3,681,107)	(8,262)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-129340	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528..	04/21/2011	04/21/2021	37,435	50,000,005	1,335.6600	10,375,022	-	-	933,496		933,496	(17,137)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-131814	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528..	02/01/2017	06/03/2021	76,702	99,999,998	1,303.7500	5,853,853	-	-	1,873,450		1,873,450	(18,003)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-132542	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	06/13/2011	06/14/2021	39,334	49,999,999	1,271.1500	11,535,000	-	-	888,325		888,325	(8,206)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-132543	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528..	06/13/2011	06/14/2021	39,270	50,000,005	1,273.2500	11,550,003	-	-	892,510		892,510	(8,087)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-132544	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528..	02/01/2017	06/14/2021	78,511	99,999,996	1,273.7000	5,679,527	-	-	1,786,817		1,786,817	(16,123)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-132749	Variable Annuities	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76..	06/14/2011	06/14/2021	77,537	100,000,000	1,289.7000	-	-	-	(26,130,493)		(26,130,493)	247,654	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-132945	Variable Annuities	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76..	06/15/2011	06/15/2021	78,518	100,000,003	1,273.6000	-	-	-	(26,206,609)		(26,206,609)	246,752	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-133982	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	06/27/2011	06/25/2021	19,487	25,000,001	1,282.9000	5,825,000	-	-	464,287		464,287	(2,446)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-134091	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804.....	06/28/2011	06/28/2021	38,627	50,000,720	1,294.4500	11,375,164	-	-	957,323		957,323	(3,312)	-	-		-		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 ; 2011-EOPT-134231	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2011	07/01/2021	37,406	49,999,999	1,336.7000	10,750,000	-	-	1,051,074		1,051,074	274	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-134239	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/01/2011	07/01/2021	37,406	49,999,999	1,336.7000	10,750,000	-	-	1,051,074		1,051,074	274	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-137154	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/12/2011	08/12/2021	42,213	50,000,004	1,184.4800	13,500,018	-	-	804,745		804,745	1,064	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-137157	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	08/12/2011	08/12/2021	42,141	50,000,297	1,186.5000	13,500,080	-	-	808,614		808,614	1,180	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-137162	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2011	08/12/2021	42,310	49,999,843	1,181.7500	13,499,957	-	-	799,534		799,534	909	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-144121	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/12/2011	10/12/2021	82,548	100,000,006	1,211.4100	26,900,060	-	-	1,891,249		1,891,249	37,191	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-144949	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2011	10/21/2021	40,754	49,999,998	1,226.8800	13,449,970	-	-	991,165		991,165	22,239	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-144950	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2011	10/21/2021	40,754	49,999,998	1,226.8800	13,449,970	-	-	991,165		991,165	22,239	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-145052	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/24/2011	10/25/2021	39,922	49,999,999	1,252.4300	13,300,144	-	-	1,052,825		1,052,825	25,676	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-145354	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/28/2011	10/28/2021	77,851	99,999,995	1,284.5000	-	-	-	(28,520,840)		(28,520,840)	395,215	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-146981	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/17/2011	11/17/2021	81,553	100,000,289	1,226.2000	30,250,087	-	-	2,060,683		2,060,683	59,825	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-148151	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/30/2011	11/30/2021	80,286	100,000,003	1,245.5500	30,450,003	-	-	2,185,548		2,185,548	71,051	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-153525	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/23/2012	01/23/2019	38,161	50,000,000	1,310.2500	-	-	-	(14,693,017)		(14,693,017)	5,180	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-153531	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/23/2012	01/24/2022	76,000	100,000,040	1,315.7900	30,000,240	-	-	2,691,478		2,691,478	120,277	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-153617	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/01/2017	01/24/2022	38,100	50,000,535	1,312.3500	3,590,228	-	-	1,337,286		1,337,286	59,744	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-153618	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/24/2012	01/24/2022	38,100	50,000,535	1,312.3500	15,025,116	-	-	1,337,286		1,337,286	59,744	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-153937	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/01/2017	01/27/2022	75,812	100,000,003	1,319.0500	7,251,061	-	-	2,716,583		2,716,583	122,711	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-159342	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2012	03/22/2022	14,354	20,000,000	1,393.3000	5,730,000	-	-	656,968		656,968	35,515	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-159619	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2012	03/28/2022	14,132	20,000,000	1,415.2500	5,606,000	-	-	684,934		684,934	37,472	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-160745	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/10/2012	04/11/2022	73,567	100,000,004	1,359.3000	29,499,744	-	-	3,172,801		3,172,801	182,817	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-161458	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/01/2017	04/13/2022	28,822	40,000,002	1,387.8500	3,312,952	-	-	1,332,940		1,332,940	76,600	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-161459	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/13/2012	04/13/2022	43,232	60,000,003	1,387.8500	17,309,797	-	-	1,999,409		1,999,409	114,900	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2012-EOPT-163175	Variable Annuities..	Exh 5.....	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	05/04/2012	05/04/2022	...72,973	.100,000,010	...1,370.3700	...29,924,768	-..................	-..................	3,310,552	..	3,310,552	201,652	-................	-................	....	-..................	....	0001...........
Equity Option - S&P 500 USD OTC ; 2012-EOPT-163176	Variable Annuities..	Exh 5.....	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	05/04/2012	05/04/2022	...72,973	.100,000,010	...1,370.3700	...29,924,768	-..................	-..................	3,310,552	..	3,310,552	201,652	-................	-................	....	-..................	....	0001...........
Equity Option - S&P 500 USD OTC ; 2012-EOPT-166925	Variable Annuities..	Exh 5.....	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868...	06/08/2012	06/08/2020	...19,008	...24,998,751	...1,315.1700	7,812,500	-..................	-..................	256,944	..	256,944	......(14,053)	-................	-................	....	-..................	....	0001...........
Equity Option - S&P 500 USD OTC ; 2012-EOPT-166926	Variable Annuities..	Exh 5.....	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804....	06/08/2012	06/08/2020	...18,993	...24,999,999	...1,316.3000	7,812,501	-..................	-..................	257,772	..	257,772	......(14,041)	-................	-................	....	-..................	....	0001...........
Equity Option - S&P 500 USD OTC ; 2012-EOPT-178756	Variable Annuities..	Exh 5.....	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	10/10/2012	10/10/2022	...69,842	.100,000,005	...1,431.8000	...29,850,001	-..................	-..................	4,208,874	..	4,208,874	333,990	-................	-................	....	-..................	....	0001...........
Equity Option - S&P 500 USD OTC ; 2012-EOPT-181769	Variable Annuities..	Exh 5.....	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	11/19/2012	11/21/2022	.108,668	.149,999,999	...1,380.3500	...43,087,496	-..................	-..................	6,074,821	..	6,074,821	528,758	-................	-................	....	-..................	....	0001...........
Equity Option - S&P 500 USD OTC ; 2012-EOPT-183172	Variable Annuities..	Exh 5.....	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804....	12/03/2012	12/03/2019	...70,659	...99,999,994	...1,415.2500	-..................	-..................	-..................	....(26,169,382)	..	....(26,169,382)	104,842	-................	-................	....	-..................	....	0001...........
Equity Option - S&P 500 USD OTC ; 2012-EOPT-183181	Variable Annuities..	Exh 5.....	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/03/2012	12/03/2020	.106,443	.149,999,997	...1,409.2000	-..................	-..................	-..................	....(39,300,503)	..	....(39,300,503)	291,464	-................	-................	....	-..................	....	0001...........
Equity Option - S&P 500 USD OTC ; 2012-EOPT-183182	Variable Annuities..	Exh 5.....	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	12/03/2012	12/03/2019	...70,827	.100,000,641	...1,411.9000	-..................	-..................	-..................	....(25,842,923)	..	....(25,842,923)	103,496	-................	-................	....	-..................	....	0001...........
Equity Option - S&P 500 USD OTC ; 2012-EOPT-183191	Variable Annuities..	Exh 5.....	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	12/03/2012	12/03/2020	...70,827	.100,000,641	...1,411.9000	-..................	-..................	-..................	....(26,152,668)	..	....(26,152,668)	194,553	-................	-................	....	-..................	....	0001...........
Equity Option - S&P 500 USD OTC ; 2012-EOPT-183685	Variable Annuities..	Exh 5.....	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	12/06/2012	12/06/2019	...70,844	...99,999,848	...1,411.5500	-..................	-..................	-..................	....(25,780,687)	..	....(25,780,687)	104,504	-................	-................	....	-..................	....	0001...........
Equity Option - S&P 500 USD OTC ; 2012-EOPT-185038	Variable Annuities..	Exh 5.....	Equity/Index	Citibank NA......... E57ODZWZ7FF32TWEFA76.	12/17/2012	12/16/2022	...35,014	...50,000,001	...1,428.0000	-..................	-..................	-..................	....(12,943,264)	..	....(12,943,264)	431,969	-................	-................	....	-..................	....	0001...........
Equity Option - S&P 500 USD OTC ; 2012-EOPT-185346	Variable Annuities..	Exh 5.....	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	12/18/2012	12/18/2020	...69,604	.100,000,067	...1,436.7000	-..................	-..................	-..................	....(25,744,366)	..	....(25,744,366)	207,394	-................	-................	....	-..................	....	0001...........
Equity Option - S&P 500 USD OTC ; 2012-EOPT-185375	Variable Annuities..	Exh 5.....	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	12/18/2012	12/19/2022	.138,923	.199,999,993	...1,439.6500	...56,599,866	-..................	-..................	8,996,577	..	8,996,577	778,865	-................	-................	....	-..................	....	0001...........
Equity Option - S&P 500 USD OTC ; 2012-EOPT-185606	Variable Annuities..	Exh 5.....	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	02/01/2017	12/19/2022	...69,604	...99,999,995	...1,436.7000	...10,158,811	-..................	-..................	4,480,456	..	4,480,456	388,699	-................	-................	....	-..................	....	0001...........
Equity Option - S&P 500 USD OTC ; 2013-EOPT-187041	Variable Annuities..	Exh 5.....	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653..	01/10/2013	01/10/2020	...34,166	...49,999,999	...1,463.4500	-..................	-..................	-..................	....(12,988,244)	..	....(12,988,244)	55,087	-................	-................	....	-..................	....	0001...........
Equity Option - S&P 500 USD OTC ; 2013-EOPT-187042	Variable Annuities..	Exh 5.....	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	01/10/2013	01/10/2020	...68,283	.100,000,454	...1,464.5000	-..................	-..................	-..................	....(25,686,601)	..	....(25,686,601)	109,512	-................	-................	....	-..................	....	0001...........
Equity Option - S&P 500 USD OTC ; 2013-EOPT-187061	Variable Annuities..	Exh 5.....	Equity/Index	BNP Paribas....... R0MUWSFPU8MPRO8K5P83	01/10/2013	01/10/2020	...68,203	...99,999,994	...1,466.2100	-..................	-..................	-..................	....(25,729,019)	..	....(25,729,019)	109,892	-................	-................	....	-..................	....	0001...........
Equity Option - S&P 500 USD OTC ; 2013-EOPT-187986	Variable Annuities..	Exh 5.....	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	01/22/2013	01/23/2023	...67,216	...99,999,994	...1,487.7500	...28,499,410	-..................	-..................	4,914,507	..	4,914,507	391,176	-................	-................	....	-..................	....	0001...........
Equity Option - S&P 500 USD OTC ; 2013-EOPT-188003	Variable Annuities..	Exh 5.....	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	02/01/2017	01/22/2020	...67,213	...99,999,501	...1,487.8000	..(22,204,997)	-..................	-..................	....(25,474,700)	..	....(25,474,700)	103,408	-................	-................	....	-..................	....	0001...........
Equity Option - S&P 500 USD OTC ; 2013-EOPT-188091	Variable Annuities..	Exh 5.....	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	01/23/2013	01/23/2020	...67,031	.100,000,197	...1,491.8500	-..................	-..................	-..................	....(25,263,360)	..	....(25,263,360)	103,211	-................	-................	....	-..................	....	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 ; 2013-EOPT-188221	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	02/01/2017	01/24/2020	66,589	100,000,001	1,501.7500	(21,704,719)	-	-	(25,035,882)		(25,035,882)	103,323	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-188824	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	01/29/2013	01/29/2021	33,177	49,999,398	1,507.0500	-	-	-	(12,407,591)		(12,407,591)	110,554	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-189108	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/01/2017	01/30/2023	66,467	99,999,993	1,504.5000	11,018,337	-	-	5,043,316		5,043,316	389,556	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-189226	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	01/31/2013	01/31/2020	33,324	50,000,005	1,500.4000	-	-	-	(12,315,876)		(12,315,876)	48,177	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-189403	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	02/01/2013	02/01/2021	66,148	99,999,995	1,511.7500	-	-	-	(24,687,404)		(24,687,404)	220,739	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-190822	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	02/19/2013	02/19/2020	32,780	50,000,005	1,525.3000	-	-	-	(12,119,666)		(12,119,666)	41,010	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-198030-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	04/30/2013	05/01/2023	62,695	100,000,280	1,595.0300	27,524,986	-	-	5,951,119		5,951,119	337,729	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-202134	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/11/2013	06/12/2023	91,307	148,688,884	1,628.4500	38,361,723	-	-	9,418,616		9,418,616	471,689	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-205581	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	07/18/2013	07/18/2023	29,540	49,999,996	1,692.6000	11,549,981	-	-	3,456,077		3,456,077	152,325	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-219633	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	12/13/2013	12/14/2020	56,355	99,999,130	1,774.4500	-	-	-	(17,624,324)		(17,624,324)	267,966	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2014-EOPT-229379	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	03/04/2014	03/04/2019	26,763	50,000,510	1,868.2700	-	-	-	(8,065,850)		(8,065,850)	147,348	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2014-EOPT-244364	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	07/11/2014	07/11/2019	25,492	50,000,009	1,961.4000	7,869,890	-	-	1,253,830		1,253,830	189,130	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2014-EOPT-244365	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	07/11/2014	07/11/2019	38,251	75,000,648	1,960.7500	-	-	-	(10,368,810)		(10,368,810)	291,485	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-283221-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/03/2015	06/03/2020	47,170	100,000,001	2,120.0000	17,519,998	-	-	4,968,376		4,968,376	233,948	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-285887-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/25/2015	06/25/2020	47,406	100,000,001	2,109.4400	17,030,000	-	-	5,003,896		5,003,896	235,895	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-285957	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	06/26/2015	06/27/2022	33,259	70,000,217	2,104.7000	-	-	-	(9,250,963)		(9,250,963)	528,128	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-285960	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	06/26/2015	06/24/2022	11,883	24,998,861	2,103.7500	-	-	-	(3,283,113)		(3,283,113)	187,574	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-304724	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/01/2017	01/14/2019	52,118	99,999,999	1,918.7400	5,703,341	-	-	1,321,714		1,321,714	314,545	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-306218	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/01/2017	01/23/2023	34,235	65,000,000	1,898.6200	(5,975,376)	-	-	(10,552,700)		(10,552,700)	570,930	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-314505-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	03/24/2016	12/20/2019	49,323	99,999,997	2,027.4500	-	-	-	(12,784,212)		(12,784,212)	310,340	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2016-EOPT-316515	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/12/2016	04/12/2021	29,139	60,003,438	2,059.1900	-	-	-	(7,938,534)		(7,938,534)	220,449	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-317147	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/19/2016	04/19/2021	23,845	49,999,891	2,096.8500	-	-	-	(6,326,463)		(6,326,463)	195,426	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-317454	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/21/2016	04/21/2021	23,827	49,999,994	2,098.5000	-	-	-	(6,348,275)		(6,348,275)	196,938	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-319783-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/16/2016	05/17/2021	15,000	31,004,850	2,066.9900	5,973,750	-	-	1,909,806		1,909,806	70,540	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-326375	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	07/08/2016	07/08/2021	23,541	49,999,907	2,123.9500	-	-	-	(6,611,286)		(6,611,286)	238,739	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-326919	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/14/2016	07/14/2021	46,205	99,999,994	2,164.2500	-	-	-	(12,340,261)		(12,340,261)	499,075	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-330741-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/23/2016	08/24/2020	22,810	50,000,000	2,192.0500	-	-	-	(5,341,775)		(5,341,775)	201,335	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-330759	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/23/2016	08/23/2021	45,619	100,000,000	2,192.0500	-	-	-	(11,512,828)		(11,512,828)	540,464	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-336568	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	10/07/2016	10/07/2021	23,284	49,999,997	2,147.4000	-	-	-	(5,501,940)		(5,501,940)	271,060	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-338090	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2016	10/21/2020	46,830	100,000,000	2,135.4000	-	-	-	(10,337,184)		(10,337,184)	388,687	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-338301	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2016	10/26/2020	46,620	100,000,001	2,145.0000	-	-	-	(10,144,355)		(10,144,355)	395,945	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-339269	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	11/03/2016	11/03/2021	14,340	29,999,997	2,092.0500	-	-	-	(3,460,886)		(3,460,886)	161,978	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-342689-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	12/06/2016	12/06/2021	27,159	60,003,737	2,209.3500	-	-	-	(5,495,045)		(5,495,045)	362,302	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-347496	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	01/25/2017	01/25/2021	21,814	49,998,779	2,292.0500	-	-	-	(3,609,051)		(3,609,051)	247,188	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-347500	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/25/2017	01/25/2021	21,816	49,999,000	2,291.8500	-	-	-	(3,609,900)		(3,609,900)	247,123	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-348013	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/01/2017	12/05/2019	70,809	100,000,000	1,412.2500	-	-	-	(2,786,954)		(2,786,954)	49,425	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-348016	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/01/2017	09/14/2020	89,270	99,999,996	1,120.2000	3,252,579	-	-	718,090		718,090	(43,030)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-348019	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	02/01/2017	09/22/2021	27,593	59,998,219	2,174.4000	(2,600,000)	-	-	(6,750,517)		(6,750,517)	329,952	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-348131	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/02/2017	02/02/2022	27,196	61,999,995	2,279.7200	-	-	-	(4,714,456)		(4,714,456)	411,005	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-355269	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/20/2017	03/21/2022	21,020	50,001,325	2,378.7500	7,692,204	-	-	5,093,862		5,093,862	257,508	-	-		-		0001

Statement as of March 31, 2018 of the **Brighthouse Life Insurance Company**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Clearinghouse	5 Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2017-EOPT-355819	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	03/23/2017	03/23/2020	42,583	99,999,999	2,348.3500	-	-	-	(5,554,804)		(5,554,804)	434,764	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356039	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	03/24/2017	03/24/2020	42,436	100,000,010	2,356.5000	-	-	-	(5,408,964)		(5,408,964)	440,772	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356416	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	03/28/2017	03/27/2020	42,486	100,000,004	2,353.7000	-	-	-	(5,150,405)		(5,150,405)	435,348	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356429	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	03/28/2017	03/30/2020	42,486	100,000,000	2,353.7000	-	-	-	(5,137,656)		(5,137,656)	433,694	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356822	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	03/30/2017	03/30/2020	42,214	100,000,000	2,368.9000	-	-	-	(4,940,770)		(4,940,770)	446,592	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356837	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	03/30/2017	03/30/2020	42,246	100,070,213	2,368.7500	-	-	-	(4,940,782)		(4,940,782)	446,757	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356841	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	03/30/2017	03/30/2020	42,212	100,000,001	2,369.0000	-	-	-	(4,939,906)		(4,939,906)	446,678	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356867	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	03/30/2017	03/30/2022	42,214	100,000,010	2,368.9000	-	-	-	(5,579,294)		(5,579,294)	713,069	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356942	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	03/31/2017	03/31/2020	42,214	100,000,001	2,368.9000	-	-	-	(4,886,577)		(4,886,577)	446,894	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357015	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	03/31/2017	03/31/2020	42,215	100,000,000	2,368.8000	-	-	-	(4,877,939)		(4,877,939)	446,771	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357031	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	03/31/2017	03/31/2020	42,233	99,999,297	2,367.8000	-	-	-	(4,886,540)		(4,886,540)	445,901	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357249	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/03/2017	04/03/2020	42,210	99,999,711	2,369.1000	-	-	-	(4,865,615)		(4,865,615)	448,265	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357250	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/03/2017	04/01/2022	21,105	49,999,856	2,369.1000	-	-	-	(2,810,387)		(2,810,387)	357,067	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357347	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/04/2017	04/03/2020	42,215	99,998,892	2,368.8000	-	-	-	(4,863,599)		(4,863,599)	447,985	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357358	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	04/04/2017	04/06/2020	21,106	50,000,114	2,369.0000	-	-	-	(2,418,135)		(2,418,135)	224,906	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357359	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	04/04/2017	04/06/2020	42,212	100,000,228	2,369.0000	-	-	-	(4,836,270)		(4,836,270)	449,811	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361553-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/18/2017	05/18/2018	423,357	950,000,212	2,243.9700	43,800,002	-	-	2,569,111		2,569,111	(2,864,876)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361592-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	05/18/2017	09/21/2018	211,113	450,000,005	2,131.5600	20,400,000	-	-	5,534,841		5,534,841	472,092	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361595-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	05/18/2017	09/21/2018	211,113	425,000,005	2,013.1400	15,050,000	-	-	3,614,315		3,614,315	197,245	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361598-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	05/18/2017	12/21/2018	211,113	425,000,005	2,013.1400	17,800,000	-	-	6,403,524		6,403,524	1,392,491	-	-		-		0001

Statement as of March 31, 2018 of the **Brighthouse Life Insurance Company**

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361821-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	05/19/2017	05/18/2018	209,892	475,002,387	2,263.0800	20,877,600	-	-	1,413,103		1,413,103	(1,487,812)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361825-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/19/2017	05/18/2018	104,791	237,499,978	2,266.4100	10,462,500	-	-	718,442		718,442	(748,735)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363548-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/01/2017	09/21/2018	207,012	399,999,999	1,932.2600	9,765,000	-	-	2,594,817		2,594,817	55,682	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363550-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/01/2017	12/21/2018	207,012	399,999,999	1,932.2600	12,254,999	-	-	4,877,391		4,877,391	1,120,503	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363556-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	06/01/2017	09/21/2018	103,287	200,000,002	1,936.3600	14,141,162	-	-	1,315,696		1,315,696	30,606	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363563-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	06/01/2017	12/21/2018	103,287	200,000,002	1,936.3600	14,934,909	-	-	2,465,528		2,465,528	564,865	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2018-EOPT-397477	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/26/2018	06/21/2019	189,985	499,999,992	2,631.7900	-	36,800,000	-	36,133,522		36,133,522	(666,478)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2018-EOPT-397478	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2018	06/21/2019	190,416	499,997,894	2,625.8200	-	36,874,839	-	35,809,131		35,809,131	(1,065,708)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2018-EOPT-397495	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2018	06/21/2019	189,161	500,000,001	2,643.2500	-	36,750,000	-	36,770,924		36,770,924	20,923	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2018-EOPT-397496	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2018	06/21/2019	94,645	250,000,000	2,641.4500	-	18,375,000	-	18,332,964		18,332,964	(42,036)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2018-EOPT-397497	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/26/2018	06/21/2019	75,484	200,009,955	2,649.7000	-	14,700,735	-	14,860,481		14,860,481	159,745	-	-		-		0001
Equity Option - USD S&P500 ; 2010-EHYB-0001	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/09/2010	04/09/2020	83,598	100,000,000	1,196.2000	12,355,000	-	-	(4,155,141)		(4,155,141)	(116,690)	-	-		-		0001
Equity Option - USD S&P500 ; 2011-EHYB-129842	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/03/2011	05/03/2021	73,835	100,000,000	1,354.3700	18,790,000	-	-	3,646,734		3,646,734	236,378	-	-		-		0001
Equity Option - USD S&P500 ; 2011-EHYB-130366	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/12/2011	05/12/2021	74,586	100,000,000	1,340.7300	19,390,000	-	-	3,430,951		3,430,951	45,721	-	-		-		0001
Equity Option - USD S&P500 ; 2011-EHYB-131659	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/01/2011	06/01/2021	151,372	200,000,000	1,321.2500	20,250,000	-	-	3,260,200		3,260,200	200,792	-	-		-		0001
0099999. Total-Purchased Options-Hedging Other-Put Options										1,968,930,014	245,310,931	0	(864,947,207)	XX	(864,947,207)	827,052	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Caps																						
1y USD LIBOR 3M CAP ; 2010-CAP-0014	Liability Portfolio	N/A	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	06/21/2010	09/30/2018	-	19,200,000	0.0416	769,360	-	-	-		-	-	-	-		-		0004
1y USD LIBOR 3M CAP ; 2010-CAP-0031	Liability Portfolio	N/A	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2010	09/30/2018	-	21,653,290	0.0350	842,301	-	-	-		-	-	-	-		-		0004
1y USD LIBOR 3M CAP ; 2010-CAP-0040	Liability Portfolio	N/A	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	09/27/2010	09/30/2018	-	37,130,000	0.0325	1,600,000	-	-	-		-	(1)	-	-		-		0004
5y USD LIBOR 3M CAP ; 2015-CAP-290384	Liability Portfolio	N/A	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	08/26/2015	06/30/2020	-	1,000,000,000	0.0275	11,900,000	-	-	2,847,515		2,847,515	1,841,479	-	-		-		0004

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
5y USD LIBOR 3M CAP ; 2015-CAP-293219....	Liability Portfolio..	N/A........	Interest Rate	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02..	09/18/2015	11/15/2020	-..............	.750,000,000	..........0.0260	...10,650,000	-....................	-....................	4,521,481	..	4,521,481	...2,658,025	-..................	-..................	....	-....................	....	0004............
5y USD LIBOR 3M CAP ; 2016-CAP-306514....	Liability Portfolio..	N/A........	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54.....	01/26/2016	03/01/2021	-..............	.800,000,000	..........0.0232	...10,000,000	-....................	-....................	9,582,886	..	9,582,886	...5,145,153	-..................	-..................	....	-....................	....	0004............
0109999. Total-Purchased Options-Hedging Other-Caps											...35,761,661	0	0	16,951,881	XX	16,951,881	...9,644,656	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Collars																							
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361560-1	Variable Annuities..	Exh 5.....	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653..	05/18/2017	09/21/2018	.134,000	.199,954,800	1305.6750000 00/1678.7250 00000	-....................	-....................	-....................	......(6,083,456)	..	......(6,083,456)	.....(240,350)	-..................	-..................	....	-....................	....	0001............
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361569-1	Variable Annuities..	Exh 5.....	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	05/18/2017	12/21/2018	.134,048	.187,500,000	1585.2500000 00/1212.2500 00000	-....................	-....................	-....................	......(4,496,371)	..	......(4,496,371)	88,246	-..................	-..................	....	-....................	....	0001............
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361781-1	Variable Annuities..	Exh 5.....	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653..	05/19/2017	09/21/2018	.132,800	.187,681,699	1224.8304000 00/1601.7012 00000	6,281,081	-....................	-....................	1,600,038	..	1,600,038	.....(163,944)	-..................	-..................	....	-....................	....	0001............
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361797-1	Variable Annuities..	Exh 5.....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	05/19/2017	09/21/2018	.132,652	.200,000,069	1696.1700000 00/1319.2400 00000	7,874,999	-....................	-....................	2,406,066	..	2,406,066	.....(217,055)	-..................	-..................	....	-....................	....	0001............
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361823-1	Variable Annuities..	Exh 5.....	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	05/19/2017	12/21/2018	.132,908	.187,500,000	1598.8500000 00/1222.6500 00000	-....................	-....................	-....................	......(4,612,528)	..	......(4,612,528)	86,858	-..................	-..................	....	-....................	....	0001............
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361868-1	Variable Annuities..	Exh 5.....	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804....	05/19/2017	12/21/2018	.132,042	.199,998,736	1325.3300000 00/1703.9900 00000	-....................	-....................	-....................	......(5,637,441)	..	......(5,637,441)	31,086	-..................	-..................	....	-....................	....	0001............
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-363507-1	Variable Annuities..	Exh 5.....	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/01/2017	09/21/2018	.132,240	.175,000,000	1512.4000000 00/1134.3000 00000	-....................	-....................	-....................	......(3,444,482)	..	......(3,444,482)	.....(146,533)	-..................	-..................	....	-....................	....	0001............
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-363512-1	Variable Annuities..	Exh 5.....	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	06/01/2017	12/21/2018	.132,240	.175,000,000	1512.4000000 00/1134.3000 00000	-....................	-....................	-....................	......(3,469,846)	..	......(3,469,846)	108,548	-..................	-..................	....	-....................	....	0001............
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-373629-1	Variable Annuities..	Exh 5.....	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528..	08/30/2017	08/31/2020	.104,251	.185,000,000	1918.4500000 00/1630.6825 00000	-....................	-....................	-....................	......(3,327,892)	..	......(3,327,892)	201,854	-..................	-..................	....	-....................	....	0001............
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-373635-1	Variable Annuities..	Exh 5.....	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528..	08/30/2017	09/07/2020	.104,251	.185,000,000	1918.4500000 00/1630.6825 00000	-....................	-....................	-....................	......(3,307,866)	..	......(3,307,866)	199,903	-..................	-..................	....	-....................	....	0001............
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-373637-1	Variable Annuities..	Exh 5.....	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528..	08/30/2017	08/31/2020	.156,376	.255,000,000	1918.4500000 00/1342.9150 00000	-....................	-....................	-....................	......(8,436,783)	..	......(8,436,783)	129,104	-..................	-..................	....	-....................	....	0001............
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-373639-1	Variable Annuities..	Exh 5.....	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528..	08/30/2017	09/07/2020	.156,376	.255,000,000	1918.4500000 00/1342.9150 00000	-....................	-....................	-....................	......(8,369,004)	..	......(8,369,004)	125,802	-..................	-..................	....	-....................	....	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 - RUSSEL 2000 USD OTC ; 2017-EOPT-361586-1	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	05/18/2017	09/21/2018	184,043	187,500,248	882.950000000/1154.620000000	-	-	-	(5,762,934)		(5,762,934)	(349,710)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361809-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/19/2017	09/21/2018	182,854	200,000,000	1230.489000000/957.047000000	9,575,000	-	-	2,196,192		2,196,192	(407,376)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361811-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/19/2017	12/21/2018	182,854	187,500,000	1162.128500000/888.686500000	8,350,000	-	-	2,371,900		2,371,900	(303,828)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361818-1	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	05/19/2017	09/21/2018	182,655	199,999,919	958.090000000/1231.830000000	-	-	-	(7,233,388)		(7,233,388)	(429,812)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361863-1	Variable Annuities	Exh 5	Equity/Index	Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	05/19/2017	12/21/2018	182,838	200,000,000	1230.597000000/957.131000000	10,575,000	-	-	3,275,433		3,275,433	(382,711)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-363581-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/01/2017	12/21/2018	181,742	175,000,000	1100.464000000/825.348000000	6,675,000	-	-	1,787,252		1,787,252	(214,056)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-363583-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/01/2017	09/21/2018	181,742	175,000,000	1100.464000000/825.348000000	5,650,000	-	-	1,124,591		1,124,591	(273,782)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373605-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	60,038	70,833,333	1388.000000000/971.600000000	-	-	-	(2,936,544)		(2,936,544)	(324,365)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373612-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	60,038	77,083,333	1388.000000000/1179.800000000	-	-	-	(1,599,756)		(1,599,756)	(169,769)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373615-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	60,038	70,833,333	1388.000000000/971.600000000	-	-	-	(2,738,564)		(2,738,564)	(296,123)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373618-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	60,038	77,083,333	1388.000000000/1179.800000000	-	-	-	(1,469,263)		(1,469,263)	(149,114)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373620-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	60,038	70,833,333	1388.000000000/971.600000000	-	-	-	(2,523,753)		(2,523,753)	(262,121)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373621-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	60,038	77,083,333	1388.000000000/1179.800000000	-	-	-	(1,720,024)		(1,720,024)	(186,926)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373630-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	08/30/2017	08/31/2020	179,992	231,250,225	1388.950000000/1180.610000000	-	-	-	(4,764,993)		(4,764,993)	(507,376)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373633-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	08/30/2017	08/31/2020	287,987	340,000,720	1388.950000000/972.270000000	-	-	-	(12,849,931)		(12,849,931)	(1,416,864)	-	-		-		0001

Statement as of March 31, 2018 of the **Brighthouse Life Insurance Company**

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373645-1	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2017	08/31/2020	72,032	85,000,000	1388.280000000/971.796000000	-	-	-	(3,196,614)		(3,196,614)	(353,615)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361555-1	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/18/2017	05/18/2018	211,675	424,999,259	2244.000000000/1771.580000000	16,599,964	-	-	1,057,697		1,057,697	(1,154,041)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361556-1	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/18/2017	12/21/2018	529,188	1,000,001,058	2125.900000000/1653.480000000	42,124,996	-	-	16,391,304		16,391,304	3,248,218	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361572-1	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/18/2017	12/21/2018	105,851	187,499,169	1535.170000000/2007.530000000	-	-	-	(3,953,820)		(3,953,820)	515,645	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361579-1	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/18/2017	09/25/2018	105,851	187,499,169	1535.170000000/2007.530000000	-	-	-	(4,110,492)		(4,110,492)	92,677	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361603-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2017	09/21/2018	210,702	375,000,000	2017.070000000/1542.460000000	-	-	-	(8,248,805)		(8,248,805)	187,518	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361604-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2017	12/21/2018	210,702	375,000,000	2017.070000000/1542.460000000	-	-	-	(7,832,212)		(7,832,212)	1,049,273	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361613-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2017	09/21/2018	210,702	399,999,789	2135.720000000/1661.110000000	-	-	-	(10,385,672)		(10,385,672)	473,309	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361815-1	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2017	09/21/2018	104,941	199,890,862	2142.900000000/1666.700000000	7,196,071	-	-	2,293,282		2,293,282	259,333	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363515-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2017	12/21/2018	103,438	175,000,000	1933.520000000/1450.140000000	-	-	-	(2,671,093)		(2,671,093)	437,024	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363517-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2017	09/21/2018	103,438	175,000,000	1933.520000000/1450.140000000	-	-	-	(2,800,972)		(2,800,972)	20,627	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363576-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2017	12/21/2018	103,437	175,000,000	1933.536000000/1450.152000000	4,600,000	-	-	1,936,755		1,936,755	443,597	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363579-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2017	09/21/2018	103,437	175,000,000	1933.536000000/1450.152000000	3,837,500	-	-	1,056,107		1,056,107	29,440	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373435-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/29/2017	08/29/2022	102,082	218,750,000	2449.000000000/1836.750000000	-	-	-	(4,546,634)		(4,546,634)	915,453	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373463-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	08/29/2017	08/31/2020	81,698	185,000,628	2080.840000000/2448.050000000	-	-	-	(2,815,363)		(2,815,363)	634,065	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373473-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	08/29/2017	08/31/2020	81,739	169,999,137	1712.760000000/2446.800000000	-	-	-	(4,111,520)		(4,111,520)	1,002,775	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373489-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/29/2017	08/31/2020	81,754	185,000,102	2446.350000000/2079.400000000	-	-	-	(2,974,256)		(2,974,256)	589,127	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373495-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/29/2017	08/31/2020	81,754	170,000,204	2446.350000000/1712.450000000	-	-	-	(4,347,496)		(4,347,496)	933,119	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373642-1	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2017	08/31/2020	40,679	85,000,102	2458.250000000/1720.780000000	-	-	-	(2,060,350)		(2,060,350)	473,923	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373646-1	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2017	08/31/2020	40,679	92,499,949	2458.250000000/2089.510000000	-	-	-	(1,429,356)		(1,429,356)	298,935	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373859-1	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/01/2017	09/01/2022	20,192	41,250,000	2352.390000000/1733.340000000	-	-	-	(767,745)		(767,745)	144,278	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373862-1	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/01/2017	09/01/2022	20,192	46,250,000	2352.390000000/2228.580000000	-	-	-	(216,861)		(216,861)	30,542	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374061-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/05/2017	09/06/2022	61,212	127,500,306	2327.980000000/1837.880000000	-	-	-	(2,358,092)		(2,358,092)	353,134	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374069-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/05/2017	09/06/2022	61,181	142,500,153	2451.750000000/2206.580000000	-	-	-	(1,506,179)		(1,506,179)	175,511	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374074-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/05/2017	09/04/2020	81,475	185,000,000	2454.750000000/2086.537500000	-	-	-	(2,938,255)		(2,938,255)	591,232	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374078-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/05/2017	09/04/2020	81,475	185,000,000	2454.750000000/2086.537500000	-	-	-	(2,650,742)		(2,650,742)	636,743	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374080-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/05/2017	09/04/2020	81,475	185,000,000	2454.750000000/2086.537500000	-	-	-	(3,205,130)		(3,205,130)	552,758	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374180-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/06/2017	09/04/2020	27,060	56,666,667	2463.630000000/1724.541000000	-	-	-	(1,559,804)		(1,559,804)	295,817	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374183-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/06/2017	09/04/2020	27,060	56,666,667	2463.630000000/1724.541000000	-	-	-	(1,418,316)		(1,418,316)	316,244	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374185-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/06/2017	09/04/2020	27,060	56,666,667	2463.630000000/1724.541000000	-	-	-	(1,265,973)		(1,265,973)	340,358	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374198-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/06/2017	09/08/2020	60,849	127,500,000	2465.100000000/1725.570000000	-	-	-	(3,193,809)		(3,193,809)	715,401	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374201-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	09/06/2017	09/04/2020	121,827	254,999,998	2462.500000000/1723.750000000	-	-	-	(6,614,119)		(6,614,119)	1,426,473	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374319-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	09/07/2017	09/08/2020	142,070	297,500,071	2463.570000000/1724.500000000	-	-	-	(7,380,761)		(7,380,761)	1,665,842	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374345-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	09/07/2017	09/04/2020	60,872	127,499,995	2464.200000000/1724.940000000	-	-	-	(3,271,939)		(3,271,939)	714,882	-	-		-		0001
Equity Option - S&P LOW VOL RISK CONTROL 5% INDEX STD OTC ; 2018-EOPT-395350-1	Fixed Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/09/2018	09/21/2018	351,549	85,250,533	231.000000000/254.000000000	-	611,624	-	452,184		452,184	(159,440)	-	-		-		0010
0129999. Total-Purchased Options-Hedging Other-Collars											129,339,611	611,624	0	(160,668,404)	XX	(160,668,404)	12,425,768	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Other																							
Equity Option - DJ EURO 50 DEOTC E EI ; 2016-EOPT-319255-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	05/11/2016	12/18/2020	15,905	53,735,100	2955.000000000/2955.000000000	-	-	-	(6,311,841)		(6,311,841)	(2,526,922)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268718-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/20/2015	01/10/2020	200,000	29,574,549	17500.000000000/17500.000000000	-	-	-	(1,782,109)		(1,782,109)	(1,585,504)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-319778-1	Variable Annuities	Exh 5	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	05/16/2016	05/17/2021	12,080	24,999,998	2069.550000000/2069.550000000	-	-	-	1,526,424		1,526,424	(47,872)	-	-		-		0001
0139999. Total-Purchased Options-Hedging Other-Other											0	0	0	(6,567,525)	XX	(6,567,525)	(4,160,298)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other											2,466,896,721	281,686,725	0	(477,103,452)	XX	(477,103,452)	(53,849,152)	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants											332,865,435	35,764,170	0	538,127,804	XX	538,127,804	(72,586,329)	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options											1,968,930,014	245,310,931	0	(864,947,207)	XX	(864,947,207)	827,052	0	0	0	0	XXX	XXX
0389999. Total-Purchased Options-Caps											35,761,661	0	0	16,951,881	XX	16,951,881	9,644,656	0	0	0	0	XXX	XXX
0409999. Total-Purchased Options-Collars											129,339,611	611,624	0	(160,668,404)	XX	(160,668,404)	12,425,768	0	0	0	0	XXX	XXX
0419999. Total-Purchased Options-Other											0	0	0	(6,567,525)	XX	(6,567,525)	(4,160,298)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options											2,466,896,721	281,686,725	0	(477,103,452)	XX	(477,103,452)	(53,849,152)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																							
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361563-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/18/2017	12/21/2018	134,052	175,000,000	1,305.4700	(4,000,000)	-	-	(731,559)		(731,559)	(212,471)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361567-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/18/2017	09/21/2018	134,052	162,500,067	1,212.2200	(2,325,001)	-	-	(203,965)		(203,965)	23,754	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-363559-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/01/2017	09/21/2018	132,036	149,999,973	1,136.0600	(1,550,000)	-	-	(117,931)		(117,931)	11,154	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-363564-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/01/2017	12/21/2018	132,036	149,999,973	1,136.0600	(2,025,000)	-	-	(251,026)		(251,026)	(122,637)	-	-		-		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 - RUSSEL 2000 USD OTC ; 2017-EOPT-361582-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/18/2017	09/21/2018	183,554	175,000,000	953.4000	(3,600,000)	-	-	(797,563)		(797,563)	140,145	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361585-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/18/2017	12/21/2018	183,554	175,000,000	953.4000	(4,625,000)	-	-	(1,462,490)		(1,462,490)	(159,764)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361591-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/18/2017	09/21/2018	183,554	162,500,000	885.3000	(2,475,000)	-	-	(561,687)		(561,687)	84,421	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361600-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/18/2017	12/21/2018	183,554	162,500,000	885.3000	(3,275,000)	-	-	(1,081,504)		(1,081,504)	(184,099)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361617-2	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	05/18/2017	09/21/2018	183,571	162,500,092	885.2200	(2,650,000)	-	-	(561,453)		(561,453)	84,380	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361620-2	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	05/18/2017	12/21/2018	183,571	162,500,092	885.2200	(3,450,000)	-	-	(1,081,140)		(1,081,140)	(184,099)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361830-2	Variable Annuities	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	05/19/2017	12/21/2018	182,874	175,047,184	957.2000	(4,496,877)	-	-	(1,478,228)		(1,478,228)	(155,561)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-363535-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/01/2017	09/21/2018	363,245	300,000,000	825.8900	(3,629,998)	-	-	(762,488)		(762,488)	108,877	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-363542-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/01/2017	12/21/2018	363,245	300,000,000	825.8900	(4,865,000)	-	-	(1,557,202)		(1,557,202)	(329,419)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361553-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/18/2017	05/18/2018	423,357	750,000,212	1,771.5500	(10,550,259)	-	-	(454,112)		(454,112)	556,929	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361592-2	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	05/18/2017	09/21/2018	211,113	350,000,004	1,657.8800	(5,435,000)	-	-	(1,088,088)		(1,088,088)	33,735	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361595-2	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	05/18/2017	09/21/2018	211,113	325,000,004	1,539.4600	(3,775,000)	-	-	(727,272)		(727,272)	7,546	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361598-2	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	05/18/2017	12/21/2018	211,113	325,000,004	1,539.4600	(4,780,000)	-	-	(1,459,403)		(1,459,403)	(332,414)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361821-2	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	05/19/2017	05/18/2018	209,892	375,001,443	1,786.6400	(4,827,516)	-	-	(233,370)		(233,370)	292,450	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361825-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/19/2017	05/18/2018	104,791	187,499,999	1,789.2700	(2,420,000)	-	-	(117,241)		(117,241)	147,474	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363548-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/01/2017	09/21/2018	207,012	300,000,000	1,449.1900	(2,099,999)	-	-	(492,279)		(492,279)	1,437	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363550-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/01/2017	12/21/2018	207,012	300,000,000	1,449.1900	(3,095,000)	-	-	(1,017,411)		(1,017,411)	(235,492)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363556-2	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	06/01/2017	09/21/2018	103,287	150,000,002	1,452.2700	(10,328,658)	-	-	(248,848)		(248,848)	794	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363563-2	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	06/01/2017	12/21/2018	103,287	150,000,002	1,452.2700	(10,328,658)	-	-	(513,777)		(513,777)	(118,854)	-	-		-		0001
Equity Option - USD S&P500 ; 2012-EHYB-181066	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	11/08/2012	05/03/2021	73,835	100,000,000	1,354.3700	(43,500,000)	-	-	(3,646,734)		(3,646,734)	(236,378)	-	-		-		0001
0519999. Total-Written Options-Hedging Other-Put Options											(144,106,966)	0	0	(20,646,769)	XX	(20,646,769)	(778,090)	0	0	0	0	XXX	XXX

Statement as of March 31, 2018 of the **Brighthouse Life Insurance Company**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Written Options - Hedging Other - Collars																						
Equity Option - MSCI EAFE INDEX USD OTC ; 2018-EOPT-395323-1	Fixed Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/09/2018	09/21/2018	5,857	11,962,922	1935.000000000/2150.000000000	-	(524,968)	-	(616,619)		(616,619)	(91,651)	-	-		-		0010
Equity Option - S&P 500 USD OTC ; 2018-EOPT-395361-1	Fixed Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/09/2018	09/21/2018	3,607	9,423,288	2400.000000000/2825.000000000	-	(338,192)	-	(567,533)		(567,533)	(229,341)	-	-		-		0010
Equity Option - S&P LOW VOL RISK CONTROL 5% INDEX STD OTC ; 2018-EOPT-395333-1	Fixed Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/09/2018	09/21/2018	471,698	100,707,546	208.000000000/219.000000000	-	(372,113)	-	(524,807)		(524,807)	(152,694)	-	-		-		0010
0549999. Total-Written Options-Hedging Other-Collars										0	(1,235,274)	0	(1,708,959)	XX	(1,708,959)	(473,686)	0	0	0	0	XXX	XXX
0569999. Total-Written Options-Hedging Other										(144,106,966)	(1,235,274)	0	(22,355,729)	XX	(22,355,729)	(1,251,776)	0	0	0	0	XXX	XXX
0799999. Total-Written Options-Put Options										(144,106,966)	0	0	(20,646,769)	XX	(20,646,769)	(778,090)	0	0	0	0	XXX	XXX
0829999. Total-Written Options-Collars										0	(1,235,274)	0	(1,708,959)	XX	(1,708,959)	(473,686)	0	0	0	0	XXX	XXX
0849999. Total-Written Options										(144,106,966)	(1,235,274)	0	(22,355,729)	XX	(22,355,729)	(1,251,776)	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																						
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-8217	Asset Portfolio	D 1	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/27/2010	03/31/2038	-	21,653,290	3.4975% [USD LIBOR 3M]	-	-	146,308	-		3,742,284	-	-	-		484,348		100/100
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-8218	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	06/21/2010	09/30/2038	-	19,200,000	4.1628% [USD LIBOR 3M]	-	-	184,564	-		7,794,652	-	-	-		434,818		100/100
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-8221	Asset Portfolio	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/25/2010	03/31/2040	-	19,785,000	3.2827% [USD LIBOR 3M]	-	-	117,029	-		2,013,695	-	-	-		464,173		100/100
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-8222	Asset Portfolio	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/25/2010	09/30/2040	-	17,345,000	3.2489% [USD LIBOR 3M]	-	-	100,330	-		1,533,038	-	-	-		411,536		100/100
Interest rate swaps - Rec fixed [Pay floating] ; 2012-IRS-158381	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	03/14/2012	06/15/2044	-	27,000,000	3.6100% [USD LIBOR 3M]	-	-	-	-		2,962,819	-	-	-		691,371		100/100
Interest rate swaps - Rec floating [Pay fixed] ; 2013-IRS-187562	709599AL8 PENSKE TRUCK LEASING/PTL 2.875% 7/17/2018	D 1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/16/2013	07/17/2018	-	3,500,000	USD LIBOR 3M+1.8725%[2.8750%]	-	-	5,753	-		13,886	-	-	-		9,519		99/99
Interest rate swaps - Rec floating [Pay fixed] ; 2013-IRS-198689	52206AAB6 Leaseplan Corp 2.5% 5/2018	D 1	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2013	05/16/2018	-	9,000,000	USD LIBOR 3M+1.5675%[2.5000%]	-	-	15,579	-		11,268	-	-	-		15,975		98/98
Interest rate swaps - Rec floating [Pay fixed] ; 2015-IRS-288523	233851CA0 DAIMLER FINANCE NORTH AMERICA LLC	D 1	Interest Rate	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	07/30/2015	08/03/2020	-	20,000,000	USD LIBOR 3M+0.8840%[2.7000%]	-	-	(9,494)	-		361,327	-	-	-		153,141		99/97
Interest rate swaps - Rec floating [Pay fixed] ; 2015-IRS-288958	879360B#1 TELEDYNE TECHNOLOGIES INCORPORATED	D 1	Interest Rate	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	08/07/2015	06/15/2020	-	25,000,000	USD LIBOR 3M+1.0070%[2.8100%]	-	-	(7,451)	-		430,641	-	-	-		185,866		98/97
Interest rate swaps - Rec floating [Pay fixed] ; 2015-IRS-293520	85915#AK7 STERICYCLE INC	D 1	Interest Rate	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/22/2015	10/01/2021	-	19,000,000	USD LIBOR 1M+1.3235%[2.8900%]	-	-	1,470	-		630,946	-	-	-		177,903		93/98
0859999. Total-Swaps-Hedging Effective-Interest Rate										0	0	554,088	0	XX	19,494,555	0	0	0	0	3,028,650	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2011-FXS-127389	Q1629#AC1 BRISBANE AIRPORT CORP PTY LTD 8.250% 07/14/2026	D 1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/22/2011	07/14/2026	-	30,000,000	5.6200% [8.2500%]	-	-	(65,689)	7,250,126		4,610,260	-	447,850	-		431,967		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2011-FXS-127926	Q9749#AK1 WesTrac PTY LTD 7/2041 6.32%.	D 1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/29/2011	07/07/2041	-	5,000,000	6.3100% [7.9600%]	-	-	3,934	1,254,639		1,274,135	-	73,730	-		120,636		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2011-FXS-128166	Q3535#AH9 Envestra Victoria Property Ltd 8.260% 07/12/2041	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2011	07/12/2041	-	3,097,500	6.4000% [8.2600%]	-	-	1,072	796,350		757,244	-	45,300	-		74,756		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2014-FXS-241197	Q7794#AF0 Port of Brisbane 8/13/2029	D 1	Currency	National Australia Bank Limited F8SB4JFBSYQFRQEH3Z21	06/11/2014	08/14/2029	-	2,065,140	4.5550% [6.2800%]	-	-	(3,637)	377,630		208,499	-	33,220	-		34,834		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2016-FXS-337888	Q9194*AJ8 TRANSURBAN QUEENSLAND FINANCE I	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/19/2016	12/20/2031	-	3,392,400	3.7470% [4.9950%]	-	-	(10,266)	17,380		(308,643)	-	66,440	-		62,854		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2016-FXS-337889	Q9194*AK5 TRANSURBAN QUEENSLAND FINANCE J	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/19/2016	01/19/2035	-	10,023,000	3.9130% [5.1730%]	-	-	(37,452)	51,350		(987,753)	-	196,300	-		205,511		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-362839	Q9496#AA8 WSO FINANCE PTY LTD	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/25/2017	08/23/2029	-	3,951,150	3.6500% [4.4700%]	-	-	(9,911)	(114,215)		(332,526)	-	80,030	-		66,719		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-362845	Q9496#AB6 WSO FINANCE PTY LTD	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/25/2017	08/23/2032	-	3,951,150	3.7875% [4.6500%]	-	-	(10,403)	(114,215)		(342,723)	-	80,030	-		74,989		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-369892	Q6518@AH5 NSW ELECTRICITY NETWORKS FINANCE P	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/20/2017	10/16/2034	-	9,945,000	4.0670% [5.2000%]	-	-	(21,485)	356,875		(423,380)	-	188,750	-		202,327		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-370991	Q0697#AF3 AUSGRID FINANCE PTY LTD	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2017	10/01/2032	-	4,944,128	3.7775% [4.8570%]	-	-	(9,918)	188,418		(162,585)	-	93,620	-		94,182		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-371108	Q9326*AB6 UNIVERSITY OF NEW SOUTH WALES	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/03/2017	11/02/2047	-	8,418,520	4.0460% [5.1700%]	-	-	(18,580)	287,790		(577,179)	-	160,060	-		229,051		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-379133	Q1798#AC6 BROADCAST AUSTRALIA FINANCE PTY LT	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2017	12/14/2027	-	7,994,760	4.0880% [4.9700%]	-	-	(15,144)	170,850		(253,267)	-	154,020	-		124,577		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-379135	Q1798#AE2 BROADCAST AUSTRALIA FINANCE PTY LT	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2017	12/14/2029	-	2,037,880	4.2020% [5.1700%]	-	-	(4,273)	43,550		(80,693)	-	39,260	-		34,876		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-380396	Q8513*AA3 SKYCITY AUCKLAND HOLDINGS LIMITED	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/31/2017	03/15/2028	-	1,452,550	4.2750% [5.0500%]	-	-	(511)	(4,845)		(75,271)	-	28,690	-		22,926		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-381394	Q3189*AM1 DEXUS FUNDS MANAGEMENT LTD	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2017	11/30/2029	-	5,748,750	3.7070% [4.5200%]	-	-	(11,304)	(4,125)		(294,300)	-	113,250	-		98,221		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-381415	Q3189*AN9 DEXUS FUNDS MANAGEMENT LTD	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/09/2017	11/30/2032	-	11,650,800	3.8660% [4.7600%]	-	-	(25,229)	(8,360)		(664,984)	-	229,520	-		223,193		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-382167	Q6568@AD3 NETWORK FINANCE COMPANY PTY LTD	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/16/2017	02/14/2030	-	7,594,000	3.6324% [4.3600%]	-	-	(7,649)	(76,500)		(401,793)	-	151,000	-		130,900		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-382168	Q6568@AF8 NETWORK FINANCE COMPANY PTY LTD	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/16/2017	02/14/2033	-	4,556,400	3.7385% [4.5400%]	-	-	(5,040)	(45,900)		(258,469)	-	90,600	-		87,903		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-383212	Q6291#AG8 MONASH UNIVERSITY	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	11/28/2017	12/13/2042	-	5,772,200	3.8900% [4.7100%]	-	-	(12,238)	(57,380)		(501,226)	-	114,760	-		143,496		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-384569	Q8773@AR9 STOCKLAND TRUST MANAGEMENT LTD	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2017	01/16/2030	-	13,620,250	3.8090% [4.4200%]	-	-	(19,763)	(263,355)		(706,667)	-	273,310	-		233,990		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-384571	Q8773@AS7 STOCKLAND TRUST MANAGEMENT LTD	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/07/2017	01/16/2033	-	17,984,750	3.9685% [4.6600%]	-	-	(29,285)	(347,745)		(977,763)	-	360,890	-		346,040		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-386831	Q4976#AA8 INVOCARE LTD	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/20/2017	02/15/2028	-	8,349,400	4.2125% [4.8100%]	-	-	(6,445)	(11,445)		(287,218)	-	164,590	-		131,254		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2018-FXS-397050	Pending Settlement - Tabcorp	N/A	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	03/22/2018	06/12/2035	-	14,468,033	5.0910% [5.6200%]	-	-	-	44,190		(44,636)	-	44,190	-		300,111		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2018-FXS-397057	Pending Settlement - Tabcorp	N/A	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	03/22/2018	06/12/2036	-	14,468,033	5.1520% [5.7000%]	-	-	-	44,190		(47,044)	-	44,190	-		308,730		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2009-FXS-0056	706327A@2 Pembina Pipeline Corp 5.910% 11/18/2019	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/30/2009	11/18/2019	-	23,299,161	5.6900% [5.9100%]	-	-	48,893	3,908,042		3,848,793	-	561,792	-		148,988		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2009-FXS-0057	706327A@2 Pembina Pipeline Corp 5.910% 11/18/2019	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	09/30/2009	11/18/2019	-	9,319,664	5.6900% [5.9100%]	-	-	19,557	1,563,216		1,539,517	-	224,717	-		59,595		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2009-FXS-0059	82028KAP6 SHAW COMMUNICATIONS INC 5.65% 10/1/2019	D 1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/02/2009	10/01/2019	-	921,234	5.4500% [5.6500%]	-	-	2,062	145,590		142,442	-	22,472	-		5,649		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2015-FXS-294592	880789A@1 TERANET HOLDINGS LP 5.1100 2045-12-10	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/02/2015	12/10/2045	-	11,656,070	5.1400% [5.1100%]	-	-	292	(288,859)		(1,199,172)	-	346,064	-		306,818		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2015-FXS-296154	35952SAA0 FTG FRASER TRANSPORTATION GROUP	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	10/16/2015	12/30/2033	-	20,035,305	3.5650% [3.5770%]	-	-	8,490	(64,492)		(556,002)	-	582,324	-		397,710		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2016-FXS-317947-1	PP1T1FYI4 PLENARY HEALTH NORTH BAY FINCO 5.3060 2040-03-13	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/27/2016	03/13/2040	-	7,773,092	5.1050% [5.1820%]	-	-	(691)	160,677		(98,950)	-	220,544	-		182,159		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2016-FXS-322567	811427AA1 SEA TO SKY HIGHWAY INVESTMENT 2.6290 2030-08-31	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/09/2016	08/31/2030	-	54,296,879	2.6938% [2.6290%]	-	-	23,191	667,524		(188,445)	-	1,574,243	-		957,051		100/92
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2016-FXS-333551	62451RAA2 MOUNTAIN VIEW PARTNERS GP	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/13/2016	03/31/2051	-	9,043,531	3.8800% [3.9740%]	-	-	(1,308)	(189,744)		(843,906)	-	267,503	-		259,842		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2016-FXS-336443	496676AC1 KINGSTON SOLAR LP 3.5710 2035-07-31	D 1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	10/06/2016	07/31/2035	-	7,296,622	3.6180% [3.5710%]	-	-	(3,563)	(183,654)		(342,848)	-	216,716	-		151,943		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-382194	32117PAD9 FIRST NATIONS ETF LP 4.1360 2041-12-31	D 1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	11/16/2017	12/31/2041	-	10,287,531	4.1375% [4.1360%]	-	-	(46,219)	121,687		(135,457)	-	294,521	-		250,781		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-389962	Pending Settlement - McCain Foods	N/A	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	01/23/2018	04/23/2032	-	7,073,386	3.7275% [3.6800%]	-	-	-	247,713		(126,234)	-	247,713	-		132,680		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-393317	Pending Settlement - Air Canada EETC Class.	N/A	Currency	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	02/22/2018	04/15/2026	-	2,088,612	4.6000% [4.1900%]	-	-	-	30,051		4,288	-	30,051	-		29,623		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2018-FXS-393322	Pending Settlement - Air Canada EETC Class.	N/A	Currency	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	02/22/2018	04/15/2026	-	5,151,492	4.5950% [4.1900%]	-	-	-	74,121		9,439	-	74,121	-		73,065		100/100
Currency swap - Rec fixed USD [Pay fixed CHF] ; 2015-FXS-299804	24906PA*0 DENTSPLY INTERNATIONAL (SERIES I)	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/24/2015	08/15/2026	-	4,412,197	4.2100% [1.0100%]	-	-	34,262	(287,051)		(286,218)	-	(81,495)	-		63,866		100/100
Currency swap - Rec fixed USD [Pay fixed CHF] ; 2015-FXS-299806	24906PB@7 DENTSPLY INTERNATIONAL (SERIES M)	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/24/2015	08/15/2031	-	7,010,491	4.4970% [1.3300%]	-	-	53,338	(456,092)		(396,846)	-	(129,487)	-		128,234		100/100
Currency swap - Rec fixed USD [Pay fixed CHF] ; 2015-FXS-299809	24906PB*9 DENTSPLY INTERNATIONAL (SERIES L)	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/24/2015	08/15/2028	-	12,550,250	4.3875% [1.1700%]	-	-	97,538	(816,500)		(744,365)	-	(231,809)	-		202,207		100/100
Currency swap - Rec fixed USD [Pay fixed CHF] ; 2018-FXS-392059	Pending Settlement - Franke Finance International	N/A	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	02/09/2018	04/25/2033	-	10,657,572	4.3825% [1.3000%]	-	-	-	214,799		182,757	-	214,799	-		206,929		100/100
Currency swap - Rec fixed USD [Pay fixed CLP] ; 2017-FXS-378463	05965XAP4 BANCO SANTANDER CHILE	D 1	Currency	Credit Suisse International	E58DKGMJYYYJLN8C3868	10/10/2017	09/22/2020	-	768,400	5.1510% [6.5000%]	-	-	(3,142)	(33,569)		(39,528)	-	(15,421)	-		6,053		100/100

Statement as of March 31, 2018 of the **Brighthouse Life Insurance Company**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed DKK] ; 2015-FXS-283731	K3752#AH1 COPENHAGEN AIRPORTS DENMARK APS	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	06/09/2015	08/27/2025	-	6,856,540	3.9375% [2.3500%]	-	-	22,349	(650,596)		(1,241,497)	-	(168,900)	-		93,345		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2007-FXS-0021	N2962#AE3 Eneco Holding NV 5.041% 03/28/2027	D 1	Currency	The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	02/20/2007	03/28/2027	-	3,940,500	5.9400% [5.0410%]	-	-	10,487	250,950		(242,050)	-	(87,150)	-		59,099		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2007-FXS-0022	N2962#AE3 Eneco Holding NV 5.041% 03/28/2027	D 1	Currency	The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	02/20/2007	03/28/2027	-	3,940,500	5.9400% [5.0410%]	-	-	10,487	250,950		(242,050)	-	(87,150)	-		59,099		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2007-FXS-0025	N2962#AE3 Eneco Holding NV 4.817% 03/28/2019	D 1	Currency	The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	02/20/2007	03/28/2019	-	18,389,000	5.7000% [4.8170%]	-	-	47,866	1,171,100		838,471	-	(406,700)	-		91,566		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2010-FXS-0029	479142C@8 Johnson Matthey Plc 4.660% 01/31/2021	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/24/2010	01/31/2021	-	27,140,000	5.4700% [4.6600%]	-	-	65,894	2,543,000		1,110,947	-	(581,000)	-		228,730		99/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2010-FXS-0124	02343*AH5 AMCOR Finance (USA) LTD 5.00% 09/01/2020	D 1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	07/28/2010	09/01/2020	-	12,981,000	5.3850% [5.0000%]	-	-	19,184	682,500		(103,242)	-	(290,500)	-		101,066		99/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2010-FXS-0125	02343*AH5 AMCOR FINANCE (USA) INC.	D 1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	07/28/2010	09/01/2020	-	2,596,200	5.3850% [5.0000%]	-	-	3,837	136,500		(20,648)	-	(58,100)	-		20,213		99/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2011-FXS-128128	D8563#AC8 VTG Deutschland GmbH 5/6/2026	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/31/2011	05/06/2026	-	7,092,000	6.0700% [5.8340%]	-	-	16,640	942,750		(39,179)	-	(145,250)	-		100,947		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2011-FXS-134788	N1632QAA9 BRENNTAG FINANCE B.V.	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2011	07/19/2018	-	1,962,800	5.4100% [5.5000%]	-	-	2,185	241,010		228,039	-	(40,670)	-		5,388		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2013-FXS-194745	D3622@AB2 INTERSNACK KNABBER-GEBCK GMBH & CO	D 1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/19/2013	04/15/2023	-	4,531,800	4.5700% [3.7900%]	-	-	10,177	227,325		(196,147)	-	(101,675)	-		50,889		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2013-FXS-214090	G8124#AJ2 SIG Plc 7y	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2013	10/31/2020	-	5,508,400	4.4520% [3.7100%]	-	-	14,963	589,000		313,007	-	(116,200)	-		44,316		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2013-FXS-214091	G8124#AL7 SIG Plc 10y	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2013	10/31/2023	-	5,508,400	5.1220% [4.2300%]	-	-	17,693	589,000		135,045	-	(116,200)	-		65,112		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-227507	D2736#AK5 FRITZ DRAXLMAIER GMBH & CO KG 4.0500 2024-04-02	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2014	04/02/2024	-	3,292,800	5.3160% [4.0500%]	-	-	13,178	341,160		120,628	-	(69,720)	-		40,365		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-242975	L8367#AC7 SHURGARD LUXEMBOURG SARL CB 3.26%	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/25/2014	07/24/2026	-	8,302,497	4.7400% [3.2600%]	-	-	37,150	812,711		291,653	-	(176,915)	-		119,744		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-243582	N7334#AG8 Wereldhave N.V. 2.94% 7/2024	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2014	07/23/2024	-	17,790,500	4.4375% [2.9400%]	-	-	75,083	1,802,450		792,039	-	(377,650)	-		223,584		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-243910	XS1389996882 NEWELL BRANDS INC.	D 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2014	10/01/2021	-	2,719,400	5.3570% [3.7500%]	-	-	12,815	259,700		157,289	-	(58,100)	-		25,463		99/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-245687	X2145*AA4 ELENIA FINANCE OYJ 3.6010 2034-07-30	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2014	07/30/2034	-	8,064,600	5.1000% [3.6010%]	-	-	33,272	685,500		178,715	-	(174,300)	-		163,009		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-245688	X2145*AA4 Elenia Finance 20y 7/30/2034	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2014	07/30/2034	-	4,032,300	5.1000% [3.6010%]	-	-	16,636	342,750		89,357	-	(87,150)	-		81,505		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-245690	X2145*AA4 ELENIA FINANCE OYJ 3.6010 2034-07-30	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2014	07/30/2034	-	12,096,900	5.1000% [3.6010%]	-	-	49,908	1,028,250		268,072	-	(261,450)	-		244,514		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-251703	15089QAE4 Celanese 3.25% 10/15/2019	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	09/16/2014	10/15/2019	-	1,165,500	5.1050% [3.2500%]	-	-	5,702	58,635		39,346	-	(26,145)	-		7,238		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-252004	Q1297#AG3 CSL FINANCE PTY LTD 2.1000 2026-11-12	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/17/2014	11/12/2026	-	12,960,000	3.8800% [2.1000%]	-	-	61,210	661,500		71,716	-	(290,500)	-		190,303		100/100

QE06.25

Statement as of March 31, 2018 of the **Brighthouse Life Insurance Company**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-257755	G7770#AE2 SAGE GROUP PLC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2014	01/26/2022	-	19,107,594	3.6020% [1.8900%]	-	-	79,414	654,925		(173,167)	-	(435,866)	-		186,908		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-263694	L2836*AA1 ERAC UK FINANCE LTD/ EHI INTERNATIONAL	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/04/2014	02/03/2024	-	7,422,600	3.8150% [1.9660%]	-	-	32,399	43,500		(310,211)	-	(174,300)	-		89,759		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-263695	L2836*AB9 ERAC UK FINANCE LTD/ EHI INTERNATIONAL	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/04/2014	02/03/2027	-	22,638,930	4.0200% [2.2720%]	-	-	92,194	132,675		(1,123,279)	-	(531,615)	-		336,781		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-274084	592688B#1 METTLER-TOLEDO INTERNATIONAL INC	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	03/11/2015	06/17/2030	-	21,587,280	3.7180% [1.4700%]	-	-	108,113	(3,501,660)		(3,426,380)	-	(592,620)	-		377,344		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-276333	G4588#BH3 INTERMEDIATE CAPITAL GROUP PLC 3.3800 2025-05-11	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	03/30/2015	05/11/2025	-	11,987,934	5.6000% [3.3800%]	-	-	51,385	(1,614,207)		(2,374,496)	-	(321,293)	-		159,914		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-286350	B6398#AE1 Aliaxis Finance S.A. 12y	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	07/01/2015	07/23/2027	-	2,000,000	4.4375% [2.6400%]	-	-	6,941	(219,946)		(374,178)	-	(52,437)	-		30,525		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-288024	F2000#AC0 COMPAGNIE DES LEVURES LESAFFRE 2.0400 2030-10-01	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	07/22/2015	10/01/2030	-	6,530,400	3.8350% [2.0400%]	-	-	24,088	(848,700)		(1,276,256)	-	(174,300)	-		115,499		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-288452	G5207@AA9 JP MORGAN EUROPEAN INVESTMENT TRUST	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2015	08/26/2035	-	9,358,500	4.4040% [2.6900%]	-	-	30,555	(1,095,225)		(1,780,435)	-	(246,925)	-		195,279		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-292767	G1696#BH8 BUNZL FINANCE PLC 1.8200 2022-11-19	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2015	11/19/2022	-	1,695,000	3.7025% [1.8200%]	-	-	7,203	(149,775)		(235,444)	-	(43,575)	-		18,258		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-294892	81725TF@4 Sensient Technologies Corporation	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/06/2015	11/06/2022	-	10,000,000	3.5010% [1.8480%]	-	-	36,144	(963,184)		(1,574,656)	-	(258,959)	-		107,302		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-299257	G8654#AA9 TR PROPERTY INVESTMENT TRUST P 1.9200 2026-02-10	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2015	02/10/2026	-	9,129,850	3.8100% [1.9200%]	-	-	35,111	(1,323,875)		(1,889,546)	-	(246,925)	-		128,072		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-299788	24906PA@8 DENTSPLY INTL INC. 2.2500 2026-08-15	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/24/2015	08/15/2026	-	3,401,600	4.2005% [2.2500%]	-	-	12,142	(533,920)		(756,265)	-	(92,960)	-		49,238		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-305210	F1840#AA0 Chanel SAS PP EUR 10y	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2016	03/30/2026	-	9,849,600	3.4500% [1.8390%]	-	-	32,484	(1,219,050)		(1,983,068)	-	(261,450)	-		139,318		98/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-306883	G9006@AF3 TRANSMISSION FINANCE DAC.	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/29/2016	02/08/2038	-	12,981,600	4.5430% [2.9000%]	-	-	37,296	(1,776,600)		(2,985,117)	-	(348,600)	-		289,361		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-306887	G9006@AC0 TRANSMISSION FINANCE DAC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2016	02/08/2031	-	2,274,300	4.2225% [2.5630%]	-	-	6,973	(308,385)		(511,856)	-	(61,005)	-		40,793		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-306890	G9006@AE6 TRANSMISSION FINANCE DAC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2016	02/08/2036	-	7,905,900	4.4510% [2.8230%]	-	-	22,749	(1,072,005)		(1,827,452)	-	(212,065)	-		167,109		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-306906	G9006@AG1 TRANSMISSION FINANCE DAC	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/29/2016	02/08/2041	-	12,981,600	4.6477% [2.9700%]	-	-	38,035	(1,776,600)		(3,133,951)	-	(348,600)	-		310,452		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-311041	98419MAG5 XYLEM INC/NY 2.2500 2023-03-11	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	03/04/2016	03/11/2023	-	6,597,000	4.4350% [2.2500%]	-	-	28,766	(782,100)		(1,083,675)	-	(174,300)	-		73,372		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-313190	343412AE2 FLUOR CORPORATION 1.7500 2023-03-21	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	03/16/2016	03/21/2023	-	2,743,872	3.9730% [1.7500%]	-	-	13,243	(306,156)		(411,299)	-	(72,044)	-		30,602		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-313194	343412AE2 FLUOR CORPORATION 1.7500 2023-03-21	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	03/16/2016	03/21/2023	-	2,766,000	3.9730% [1.7500%]	-	-	13,349	(308,625)		(414,616)	-	(72,625)	-		30,848		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty	Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-316385	343412AE2 FLUOR CORPORATION 1.7500 2023-03-21	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	04/11/2016	03/21/2023	-	1,396,500	3.6400% [1.7500%]	-	-	5,787	(110,066)		(181,028)	-	(35,586)	-		15,575		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-316655	G9006@AL0 TRANSMISSION FINANCE DAC.	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/13/2016	05/04/2036	-	13,073,200	4.1350% [2.4200%]	-	-	47,542	(1,193,060)		(1,882,930)	-	(336,980)	-		278,146		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-316661	G9006@AK2 TRANSMISSION FINANCE DAC	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/13/2016	05/04/2029	-	3,268,300	3.6580% [1.9300%]	-	-	12,422	(298,265)		(501,243)	-	(84,245)	-		54,448		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-317602	G98523VP8 YORKSHIRE BUILDING SOCIETY 1.2500 2022-03-17	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	04/22/2016	03/17/2022	-	3,928,750	3.2250% [1.2500%]	-	-	17,264	(375,725)		(539,015)	-	(101,675)	-		39,112		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-319560	G8124#AN3 SIG Plc 10y	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/13/2016	08/12/2026	-	9,057,600	4.7710% [2.8300%]	-	-	36,140	(781,200)		(1,367,693)	-	(232,400)	-		131,043		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-321620	227047A*8 CRODA INTERNATIONAL PLC	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	06/02/2016	06/27/2023	-	1,785,600	3.0420% [1.0800%]	-	-	8,261	(182,160)		(258,747)	-	(46,480)	-		20,445		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-321624	227047A@6 CRODA INTERNATIONAL PLC	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	06/02/2016	06/27/2026	-	1,339,200	3.2710% [1.4300%]	-	-	5,670	(136,620)		(205,536)	-	(34,860)	-		19,229		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-321801	877409A@1 TAYLOR WIMPEY PLC 2.0200 2023-06-28	D 1	Currency	Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	06/03/2016	06/28/2023	-	5,882,760	3.9660% [2.0200%]	-	-	26,006	(512,460)		(812,635)	-	(151,060)	-		67,374		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-328284	Q8562*AC9 SONIC Healthcare LTD	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/28/2016	11/17/2026	-	20,941,200	3.6970% [1.7500%]	-	-	90,681	(2,302,965)		(3,320,895)	-	(549,045)	-		307,742		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-329420	G03762HU1 ANGLO AMERICAN CAPITAL PLC 3.2500 2023-04-03	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/10/2016	04/03/2023	-	1,117,000	5.4875% [3.2500%]	-	-	4,765	(112,850)		(169,371)	-	(29,050)	-		12,502		99/99
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-333704	N9651*AB4 Woodward International BV	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	09/14/2016	09/23/2031	-	3,829,760	3.3500% [1.5700%]	-	-	15,076	(351,730)		(486,000)	-	(98,770)	-		70,332		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-335104	92927KB#8 WABCO HOLDINGS INC SERIES F	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2028	-	3,357,300	3.2330% [1.3600%]	-	-	14,515	(332,250)		(461,181)	-	(87,150)	-		54,745		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-336059	DENTSPLY SIRONA INC (Multiple Cusips)	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/05/2016	10/27/2031	-	3,467,970	3.4440% [1.6500%]	-	-	13,868	(344,565)		(469,677)	-	(90,055)	-		63,908		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-337096	G4273*AN5 HAMMERSON PLC 2.0500 2031-01-11	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	10/13/2016	01/11/2031	-	4,745,050	3.8400% [2.0500%]	-	-	18,353	(543,305)		(804,690)	-	(124,915)	-		84,855		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-339164	G5265*AB8 KINGSPAN SECURITIES 2016	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/02/2016	11/16/2024	-	19,974,600	3.3250% [1.3500%]	-	-	90,443	(2,162,700)		(3,067,144)	-	(522,900)	-		257,270		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-339193	K7784*AA3 P/F EYSTUR-OG SANDOYARTUNLAR 2.7300 2040-01-31	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/02/2016	01/31/2040	-	9,887,900	4.6140% [2.7300%]	-	-	34,322	(1,057,765)		(1,616,400)	-	(258,545)	-		231,111		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-341136	X2145*AG1 ELENIA FINANCE OYJ	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	11/22/2016	12/14/2033	-	7,301,580	4.5463% [2.5000%]	-	-	29,713	(1,184,385)		(1,451,716)	-	(200,445)	-		144,738		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-342640	G8472#AF8 S STERIS PLC	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	12/06/2016	02/27/2032	-	5,149,440	4.3340% [2.3000%]	-	-	21,074	(753,840)		(940,256)	-	(139,440)	-		96,063		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-352339	P78625DP5 PETROLEOS MEXICANOS	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	03/03/2017	04/21/2027	-	7,381,500	5.2150% [2.7500%]	-	-	33,969	(1,227,450)		(1,517,244)	-	(203,350)	-		111,109		100/100

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-357554	B9550@AB7 UMICORE SA	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	04/05/2017	12/07/2029	-	7,561,500	4.1075% [2.0500%]	-	-	32,614	(1,170,435)		(1,464,659)	-	(206,255)	-		129,299		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-364166	48021PA*9 JONES LANG LASALLE FINANCE BV	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	06/07/2017	06/27/2027	-	8,445,000	3.9650% [1.9600%]	-	-	37,968	(778,875)		(1,149,847)	-	(217,875)	-		128,399		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-367848	K8553*AA0 SCANDLINES APS	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2017	09/30/2028	-	20,131,800	4.6930% [2.5500%]	-	-	97,730	(1,759,530)		(2,666,808)	-	(517,090)	-		326,321		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-374878	G4691#AE5 IMI GROUP LTD	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	09/12/2017	02/21/2028	-	4,242,250	3.4075% [1.5300%]	-	-	8,639	(123,718)		(289,777)	-	(103,128)	-		66,744		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-377915	Q8562*AD7 SONIC HEALTHCARE LTD	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/04/2017	11/19/2024	-	9,997,700	3.7600% [1.5700%]	-	-	52,495	(456,025)		(752,181)	-	(246,925)	-		128,849		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-379014	G4940*AA6 IRISH FERRIES FINANCE DAC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/16/2017	11/30/2024	-	5,897,500	3.6150% [1.4000%]	-	-	31,607	(251,750)		(406,327)	-	(145,250)	-		76,178		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-379266	372460D@1 GENUINE PARTS COMPANY	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/18/2017	10/30/2027	-	3,472,740	3.9000% [1.8100%]	-	-	17,184	(155,318)		(251,326)	-	(85,698)	-		53,769		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-379280	372460E*2 GENUINE PARTS COMPANY	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/18/2017	10/30/2032	-	3,590,460	4.1675% [2.3200%]	-	-	15,309	(160,583)		(288,720)	-	(88,603)	-		68,583		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-379289	372460D#9 GENUINE PARTS COMPANY	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/18/2017	10/30/2029	-	3,590,460	4.0000% [2.0200%]	-	-	16,664	(160,583)		(270,289)	-	(88,603)	-		61,122		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-380751	N9061@AK6 VTTI BV	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/02/2017	12/15/2027	-	8,941,372	4.1860% [2.0300%]	-	-	45,475	(496,103)		(733,676)	-	(222,920)	-		139,347		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-382705	25434*AG8 DIMENSIONAL FUND ADVISORS LP	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2017	02/15/2030	-	8,097,150	3.6690% [1.6500%]	-	-	20,070	(388,815)		(530,536)	-	(200,445)	-		139,589		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-383031	F0197#AA1 ALBEA SAS	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2017	11/29/2052	-	14,762,200	5.4470% [3.4770%]	-	-	67,419	(487,940)		(1,103,042)	-	(360,220)	-		434,736		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-385635	K3444@AA2 ESVAGT A/S	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	12/13/2017	12/21/2025	-	3,762,240	6.4425% [3.8300%]	-	-	23,682	(173,280)		(255,691)	-	(92,960)	-		52,306		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-385637	K3444@AB0 ESVAGT A/S	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	12/13/2017	12/21/2027	-	3,762,240	6.8700% [4.3100%]	-	-	22,957	(173,280)		(273,556)	-	(92,960)	-		58,682		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-394675	Pending Settlement - Rotterdam World Gateway	N/A	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	03/06/2018	03/31/2036	-	9,295,500	4.6938% [2.4700%]	-	-	-	71,625		(8,460)	-	71,625	-		197,262		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2018-FXS-396581	B9789*AA4 WAREHOUSES DE PAUW COMM VA	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	03/19/2018	03/29/2029	-	19,699,200	5.0763% [2.6200%]	-	-	2,731	21,600		146,560	-	21,600	-		326,715		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2006-FXS-289	G1108#AC2 British Land Co Plc 5.500% 01/30/2027	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/30/2006	01/30/2027	-	7,851,200	6.0850% [5.5000%]	-	-	39,958	2,240,000		2,388,398	-	(200,200)	-		116,724		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2006-FXS-290	G1108#AC2 British Land Co Plc 5.500% 01/30/2027	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/30/2006	01/30/2027	-	41,218,800	6.0850% [5.5000%]	-	-	209,778	11,760,000		12,539,087	-	(1,051,050)	-		612,800		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2010-FXS-0023	G0372VAB0 ANGLIAN Water Services Financing	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	02/04/2010	07/30/2022	-	2,049,710	5.9600% [5.8370%]	-	-	2,691	226,070		146,926	-	(65,065)	-		21,336		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2010-FXS-0118	031100D@6 Ametek Inc 4.680% GBP DENOM 09/17/2020	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/23/2010	09/17/2020	-	16,973,000	4.5400% [4.6800%]	-	-	4,595	1,542,200		961,948	-	(550,550)	-		133,335		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2010-FXS-0119	031100D@6 Ametek Inc 4.680% GBP DENOM 09/17/2020	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/23/2010	09/17/2020	-	12,344,000	4.5400% [4.6800%]	-	-	3,342	1,121,600		699,599	-	(400,400)	-		96,971		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2011-FXS-122178	G1744#AP3 CADOGAN ESTATES LIMITED	D 1	Currency	The Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	01/21/2011	03/29/2041	-	1,598,000	6.2400% [6.0100%]	-	-	3,083	195,200		(119,797)	-	(50,050)	-		38,328		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2011-FXS-130350	G7178*AA2 Porterbrook Rail Finance Ltd 6.500% 05/20/2036	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	05/12/2011	05/20/2036	-	50,415,300	6.4750% [6.5000%]	-	-	89,547	6,928,500		1,313,570	-	(1,551,550)	-		1,073,937		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2011-FXS-130351	G7178*AA2 Porterbrook Rail Finance Ltd 6.500% 05/20/2036	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	05/12/2011	05/20/2036	-	47,162,700	6.4750% [6.5000%]	-	-	83,770	6,481,500		1,228,823	-	(1,451,450)	-		1,004,651		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2012-FXS-176643	G4445*AF5 HIGH SPEED RAIL FINANCE PLC 4.7200 2036-03-30	D 1	Currency	The Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	09/20/2012	03/30/2036	-	15,371,000	4.7450% [4.7200%]	-	-	21,582	2,044,400		(99,934)	-	(475,475)	-		326,167		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-197627	F1148AAH5 BOUYGUES SA 5.5% 10/06/2026 5.5000 2026-10-06	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/25/2013	10/06/2026	-	3,857,750	5.8800% [5.5000%]	-	-	7,527	350,750		111,714	-	(125,125)	-		56,313		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-200614	G0566*AB5 ARQIVA PP FINANCING PLC 4.101% 06/30/2025	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	05/30/2013	06/30/2025	-	4,550,700	4.6000% [4.1010%]	-	-	8,564	342,300		182,124	-	(150,150)	-		61,286		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-201625	G9766#AB0 WORKSPACE GROUP CB 5.53% 7/1/2023	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	06/06/2013	07/01/2023	-	3,877,500	5.9850% [5.5300%]	-	-	9,173	370,500		233,339	-	(125,125)	-		44,443		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-201626	G9766#AB0 WORKSPACE GROUP PLC 5.5300 2023-07-01	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	06/06/2013	07/01/2023	-	8,142,750	5.9850% [5.5300%]	-	-	19,264	778,050		490,013	-	(262,763)	-		93,330		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-234093	G1745*AL5 BROOKFIELD UTILITIES ISSUER UK 4.6100 2029-06-15	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/11/2014	06/15/2029	-	2,509,500	4.9625% [4.6100%]	-	-	6,729	405,300		252,087	-	(75,075)	-		42,023		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-234095	G1745*AL5 BROOKFIELD UTILITIES ISSUER UK 4.6100 2029-06-15	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/11/2014	06/15/2029	-	2,509,500	4.9625% [4.6100%]	-	-	6,729	405,300		252,087	-	(75,075)	-		42,023		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-242264	G0176@AA7 Alliance Trust Plc 4.28% 7/2029	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	06/18/2014	07/31/2029	-	3,558,030	4.5300% [4.2800%]	-	-	6,034	612,150		357,556	-	(105,105)	-		59,915		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-244905	G1744#AX6 Cadogan Estates Limited 30y	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	07/16/2014	09/16/2044	-	3,428,000	4.6500% [4.3800%]	-	-	8,328	622,400		(6,511)	-	(100,100)	-		88,204		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253231	G6679#AA4 Nuffield Health G10+270 10/2024	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2024	-	813,000	5.5990% [5.2600%]	-	-	2,028	111,600		79,380	-	(25,025)	-		10,384		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253232	G6679#AA4 Nuffield Health G10+270 10/2024	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2024	-	6,504,000	5.5990% [5.2600%]	-	-	16,221	892,800		635,044	-	(200,200)	-		83,076		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253234	G6679#AA4 Nuffield Health G10+270 10/2024	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2024	-	6,504,000	5.5990% [5.2600%]	-	-	16,221	892,800		635,044	-	(200,200)	-		83,076		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253240	G6679#AB2 Nuffield-Health 12y 10/07/2026	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2026	-	2,439,000	5.9580% [5.5500%]	-	-	6,732	334,800		231,105	-	(75,075)	-		35,609		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253241	G6679#AB2 Nuffield-Health 12y 10/07/2026	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2026	-	3,252,000	5.9580% [5.5500%]	-	-	8,976	446,400		308,140	-	(100,100)	-		47,478		99/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253244	G6679#AB2 Nuffield-Health 12y 10/07/2026	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	09/26/2014	10/07/2026	-	3,252,000	5.9580% [5.5500%]	-	-	8,976	446,400	..	308,140	-	(100,100)	-		47,478		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-277851	G4378*AC3 Heathrow Airport Limited	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	04/15/2015	10/15/2035	-	6,197,940	3.7255% [2.9700%]	-	-	12,662	306,180	..	(206,311)	-	(210,210)	-		129,837		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-278713	G294A@AC3 Dyson 2.83% 12/2027	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/24/2015	05/27/2027	-	2,648,100	3.3575% [2.8300%]	-	-	4,542	193,200	..	32,179	-	(87,588)	-		40,077		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-278718	G8278*AA9 SOUTH WEST AIRPORTS LIMITED 3.6800 2030-05-15	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	04/24/2015	05/15/2030	-	7,996,439	4.2675% [3.6800%]	-	-	16,326	598,072	..	31,813	-	(263,964)	-		139,259		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-292761	G1696#BK1 BUNZL FINANCE PLC 3.5600 2025-03-22	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208..	09/16/2015	03/22/2025	-	11,631,000	4.0920% [3.5600%]	-	-	20,779	1,110,000	..	576,812	-	(375,375)	-		153,653		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-293176	G2147#AB5 CIRCLE ANGLIA SOCIAL HOUSING P 3.7780 2030-11-02	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	09/18/2015	11/02/2030	-	27,752,125	4.4145% [3.7780%]	-	-	68,898	2,852,425	..	1,140,850	-	(888,388)	-		492,551		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-298698	G5878#AA5 University of Oxford Balliol College	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	11/13/2015	12/15/2060	-	6,388,200	4.1700% [3.3700%]	-	-	16,644	496,440	..	(780,844)	-	(210,210)	-		208,816		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-299259	G8654#AB7 TR PROPERTY INVESTMENT TRUST PLC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	11/19/2015	02/10/2031	-	2,296,500	4.2050% [3.5900%]	-	-	4,792	192,300	..	31,688	-	(75,075)	-		41,200		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-300684	G8407*AA3 University of Oxford ST Hildas College	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	12/03/2015	12/15/2045	-	1,804,800	4.2475% [3.3700%]	-	-	4,892	121,440	..	(100,161)	-	(60,060)	-		47,519		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-300686	G8407*AB1 University of Oxford ST Hildas College	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	12/03/2015	12/15/2055	-	1,804,200	4.1680% [3.2400%]	-	-	5,078	120,840	..	(128,346)	-	(60,060)	-		55,414		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-301761	Portman Estate Fund 22 & 26 (Multiple Cusips)	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208..	12/10/2015	03/05/2033	-	8,482,880	4.1350% [3.4900%]	-	-	17,778	627,200	..	(48,535)	-	(280,280)	-		163,940		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-301764	Portman Estate Fund 22 & 26 (Multiple Cusips)	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	12/10/2015	03/05/2028	-	2,120,720	3.9275% [3.3700%]	-	-	3,945	156,800	..	23,056	-	(70,070)	-		33,426		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-308091	W9125AQQ9 SVENSKA HANDELSBANKEN AB 2.3750 2022-01-18	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50...	02/10/2016	01/18/2022	-	4,345,500	2.7600% [2.3750%]	-	-	2,968	137,100	..	(35,160)	-	(150,150)	-		42,385		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-308092	W6S318SX6 NORDEA BANK AB 2.375% 6/20/2022	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50...	02/10/2016	06/02/2022	-	1,991,688	2.7650% [2.3750%]	-	-	1,523	62,838	..	(21,598)	-	(68,819)	-		20,349		100/99
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-308145	G2624@AK9 DAIRY CREST GROUP PLC 3.3400 2026-03-23	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	02/10/2016	03/23/2026	-	1,735,800	3.8150% [3.3400%]	-	-	1,709	52,440	..	(59,708)	-	(60,060)	-		24,523		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-313875	G8781@AA7 THAMES Water Utilities LTD	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	03/21/2016	03/30/2026	-	19,112,100	4.4110% [3.8670%]	-	-	26,007	454,860	..	(731,661)	-	(665,665)	-		270,332		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-316216	G3618#AB3 FOREIGN & COLONIAL INVESTMENT TRUST	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	04/08/2016	06/01/2031	-	9,872,100	3.7560% [3.1600%]	-	-	14,202	52,500	..	(824,608)	-	(350,350)	-		179,187		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-316318	G3618#AA5 FOREIGN & COLONIAL INVESTMENT TRUST	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	04/08/2016	06/01/2028	-	3,525,750	3.3330% [2.8000%]	-	-	4,537	18,750	..	(247,144)	-	(125,125)	-		56,241		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-320981	G9303#AB0 The University Court of the University of Glasgow	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	05/26/2016	07/20/2051	-	8,510,340	3.8500% [3.0100%]	-	-	17,316	374,100	..	(826,747)	-	(290,290)	-		245,645		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-320990	G9303#AA2 The University Court of the University of Glasgow	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	05/26/2016	07/20/2046	-	3,228,060	3.7510% [2.9700%]	-	-	6,095	141,900	..	(310,707)	-	(110,110)	-		85,898		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-321628	227047A#4 CRODA INTERNATIONAL PLC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76.	06/02/2016	06/27/2023	-	3,032,400	3.0630% [2.5400%]	-	-	4,485	86,520	..	(48,348)	-	(105,105)	-		34,720		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-321786	G8287*AA8 SOUTHERN WATER SERVICES FINANCE	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	06/03/2016	09/01/2031	-	5,802,000	3.3425% [2.7800%]	-	-	9,331	190,800		(310,216)	-	(200,200)	-		106,313		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-322133	G1144#AE4 BEDFORD ESTATES BLOOMSBURY LIM	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	06/07/2016	06/16/2036	-	8,736,600	4.4360% [3.6800%]	-	-	19,055	319,800		(525,993)	-	(300,300)	-		186,484		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-322303	G8287*AA8 Oxford-Wadham College	D 1	Currency	Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	06/08/2016	08/01/2046	-	17,896,500	3.7470% [2.8800%]	-	-	32,333	642,060		(1,571,766)	-	(615,615)	-		476,499		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-327632	G4622#AL3 HOWARD DE WALDEN ESTATES 2.5400 2031-09-14	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	07/21/2016	09/14/2031	-	2,966,850	3.4625% [2.5400%]	-	-	4,988	(189,450)		(357,110)	-	(112,613)	-		54,435		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-327646	G4622#AM1 HOWARD DE WALDEN ESTATES 2.7400 2036-09-14	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	07/21/2016	09/14/2036	-	5,604,050	3.7950% [2.7400%]	-	-	11,002	(357,850)		(713,975)	-	(212,713)	-		120,426		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-329656	G2479@AD1 COVENT GARDEN GROUP HOLDINGS SERIES B	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/12/2016	11/14/2028	-	10,886,400	3.5155% [2.3700%]	-	-	24,560	(897,120)		(1,186,333)	-	(420,420)	-		177,492		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-329669	G2479@AC3 COVENT GARDEN GROUP HOLDINGS SERIES A	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/12/2016	11/14/2026	-	8,164,800	3.3925% [2.2800%]	-	-	17,935	(672,840)		(874,261)	-	(315,315)	-		119,929		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-334252	G6469#AB6 NEWCASTLE INTL AIRPORT LTD 3.6700 2031-09-29	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/19/2016	09/29/2031	-	5,615,800	4.7410% [3.6700%]	-	-	9,963	(416,240)		(773,303)	-	(215,215)	-		103,195		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-334263	G6469#AC4 Newcastle International Airport Ltd	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/19/2016	09/29/2036	-	3,395,600	5.1140% [3.9000%]	-	-	7,046	(251,680)		(514,523)	-	(130,130)	-		73,049		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-336580	G3663#AB7 FORTH PORTS LTD 2.6200 2027-01-06	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2016	01/06/2027	-	5,220,600	3.5360% [2.6200%]	-	-	7,349	(671,160)		(923,764)	-	(210,210)	-		77,325		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-337374	G4445*AG3 HIGH SPEED RAIL FINANCE Plc SERIES E	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	10/14/2016	03/31/2039	-	7,314,000	3.0900% [2.3000%]	-	-	6,377	(1,102,800)		(1,607,866)	-	(300,300)	-		167,639		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-337389	G4445*AH1 HIGH SPEED RAIL FINANCE PLC 2.8100 2039-12-31	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	10/14/2016	12/31/2039	-	8,780,400	3.7550% [2.8100%]	-	-	8,941	(1,319,760)		(2,413,270)	-	(360,360)	-		204,826		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-337397	031100H*4 AMETEK INC	D 1	Currency	The Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074.	10/14/2016	11/23/2031	-	5,846,400	3.4725% [2.7000%]	-	-	4,619	(887,040)		(1,410,780)	-	(240,240)	-		108,030		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-337901	G1745*AS0 BROOKFIELD UTILITIES UK SERIES B	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	10/19/2016	11/10/2031	-	15,500,520	3.7275% [2.9100%]	-	-	13,258	(2,174,760)		(3,546,656)	-	(630,630)	-		286,046		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-338094	G3225*AG1 EVERSHOLT FUNDING PLC	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	10/21/2016	04/21/2037	-	16,084,200	4.1625% [3.1900%]	-	-	15,606	(2,432,760)		(4,273,534)	-	(660,660)	-		351,204		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-338962	G6177#AF0 INCHCAPE Plc	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	11/01/2016	05/18/2029	-	5,622,120	3.8425% [3.1000%]	-	-	3,145	(830,760)		(1,324,132)	-	(230,230)	-		93,823		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-341956	G5676#AA9 ELENIA FINANCE OYJ	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	12/01/2016	01/05/2037	-	7,053,200	4.3550% [3.1500%]	-	-	14,713	(802,480)		(1,278,445)	-	(280,280)	-		152,832		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-351149	G8256#AC7 SOHO ESTATES HOLDINGS LTD	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	02/24/2017	04/26/2037	-	6,490,640	5.6800% [3.9700%]	-	-	18,892	(803,920)		(996,734)	-	(260,260)	-		141,776		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-351201	G8256#AB9 SOHO ESTATES HOLDINGS LTD	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	02/24/2017	04/26/2035	-	5,750,000	5.5450% [3.9000%]	-	-	16,032	(702,880)		(864,441)	-	(230,230)	-		118,826		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-356441	G8408#AA8 ST JAMESS ONCOLOGY FINANCING P 2.8040 2037-03-31	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	03/28/2017	03/31/2037	-	9,223,559	4.1650% [2.8040%]	-	-	20,630	(1,127,488)		(1,320,964)	-	(369,311)	-		201,095		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 GBP] ; 2017-FXS-356787	G3056@AC2 Edinburgh Airport	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	03/30/2017	04/10/2028	-	6,500,000	4.4350% [2.9800%]	-	-	17,592	(794,560)		(878,988)	-	(260,260)	-		102,957		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-359336	G1313@AA9 BLACKROCK SMALLER COMPANIES TR	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2017	05/24/2037	-	4,350,640	4.1460% [2.7400%]	-	-	11,944	(418,880)		(509,799)	-	(170,170)	-		95,222		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-362094	G0827#BK5 BARRATT DEVELOPMENTS PLC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	08/22/2027	-	14,391,150	4.0750% [2.7700%]	-	-	34,626	(1,179,930)		(1,412,709)	-	(555,555)	-		220,612		100/99
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-366109	G7612#AA2 ROCK RAIL SOUTH WESTERN PLC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/19/2017	06/18/2047	-	1,550,805	5.4750% [3.9380%]	-	-	4,537	(158,126)		(1,136,547)	-	(60,972)	-		41,926		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-367076	G9305@AB0 UNIVERSITY OF SUSSEX	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2017	09/18/2049	-	3,829,800	4.1840% [2.7800%]	-	-	9,607	(378,600)		(582,285)	-	(150,150)	-		107,457		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-367147	G9305@AA2 UNIVERSITY OF SUSSEX	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	06/27/2017	09/18/2044	-	3,831,000	4.1200% [2.7600%]	-	-	9,225	(377,400)		(633,685)	-	(150,150)	-		98,583		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-367524	G0892#AA8 BAZALGETTE TUNNEL LTD	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/29/2017	09/28/2032	-	14,278,000	3.9615% [2.8600%]	-	-	25,860	(1,152,800)		(1,840,411)	-	(550,550)	-		271,909		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-368937	G9766#AD6 WORKSPACE GROUP PLC	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	07/13/2017	08/16/2025	-	3,230,500	4.2775% [3.0700%]	-	-	6,140	(276,500)		(359,437)	-	(125,125)	-		43,891		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-378148	G9307#AB6 THE UNIVERSITY OF BATH	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/05/2017	01/12/2048	-	18,644,600	4.0330% [2.7700%]	-	-	43,924	(1,275,160)		(2,559,338)	-	(710,710)	-		508,945		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-381215	G1819@AA8 CANAL AND RIVER TRUST	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2017	01/19/2043	-	3,663,800	4.2800% [2.8500%]	-	-	8,973	(264,040)		(458,153)	-	(140,140)	-		91,268		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-381216	G7246*AA0 HERTFORD COLLEGE	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2017	01/31/2048	-	11,244,500	3.9390% [2.5200%]	-	-	23,151	(819,580)		(1,098,295)	-	(430,430)	-		307,211		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-381227	G1819@AB6 CANAL AND RIVER TRUST	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2017	01/19/2048	-	9,286,800	4.2920% [2.8300%]	-	-	23,345	(673,080)		(985,509)	-	(355,355)	-		253,585		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-381414	00183FAA3 ANNO 2017 JOINT HOLDING UK LIM	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/09/2017	05/31/2033	-	5,258,631	4.5120% [3.2630%]	-	-	14,278	(376,822)		(561,215)	-	(203,355)	-		102,436		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-381574	G4990#AA1 JPMORGAN GLOBAL GROWTH & INCOME PL	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	11/10/2017	01/09/2048	-	12,538,100	4.3413% [2.9300%]	-	-	35,042	(788,500)		(1,369,900)	-	(475,475)	-		342,208		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-383904	G0446*AA3 ANGEL TRAINS ROLLING STOCK	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/04/2017	11/30/2027	-	8,588,916	4.4350% [3.1500%]	-	-	18,408	(369,100)		(648,704)	-	(322,861)	-		133,571		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-384732	G4160@AA7 GREENSQUARE GROUP LIMITED	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2017	01/31/2048	-	5,960,182	5.1050% [3.6630%]	-	-	13,712	(288,655)		(1,015,162)	-	(222,950)	-		162,838		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-390256	G7737#AC8 SGN MIDCO LTD	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	01/25/2018	03/14/2030	-	857,400	4.3125% [2.9000%]	-	-	593	15,720		20,307	-	15,720	-		14,827		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-390257	G7737#AD6 SGN MIDCO LTD	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	01/25/2018	03/14/2033	-	4,144,100	4.4610% [3.0200%]	-	-	2,928	75,980		106,659	-	75,980	-		80,155		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-390289	G1737@AA7 BROOKFIELD UTILITIES ISSUER UK	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	01/25/2018	03/14/2027	-	2,783,235	4.0150% [2.6200%]	-	-	1,893	47,775		56,944	-	47,775	-		41,653		100/100

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-390316	G1737@AC3 BROOKFIELD UTILITIES ISSUER UK	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	01/25/2018	03/14/2038	-	4,852,820	4.4600% [2.9700%]	-	-	3,531	83,300		126,526	-	83,300	-		108,423		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-392722	Pending Settlement - Great Portland Estates	N/A	Currency	UBS AG BFM8T61CT2L1QCEMIK50	02/16/2018	06/05/2033	-	5,331,780	4.3675% [2.9300%]	-	-	-	1,140		22,911	-	1,140	-		103,907		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-392750	Pending Settlement - Great Portland Estates	N/A	Currency	UBS AG BFM8T61CT2L1QCEMIK50	02/16/2018	06/05/2030	-	1,824,030	4.1975% [2.7900%]	-	-	-	390		5,656	-	390	-		31,841		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-393235	Pending Settlement - Britvic plc	N/A	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2018	06/17/2033	-	3,062,400	4.3975% [2.8800%]	-	-	-	(23,760)		40,605	-	(23,760)	-		59,746		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2018-FXS-395200	Pending Settlement - Foreign & Colonial Investment	N/A	Currency	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2018	05/24/2048	-	16,728,250	4.4750% [2.9200%]	-	-	-	(245,630)		(12,653)	-	(245,630)	-		459,417		100/100
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-158752	G2956@AA9 ABP ACQUISITIONS UK LTD	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2012	04/25/2033	-	10,302,500	6.3010% [GBP LIBOR 6M+3.2810%]	-	-	75,384	1,184,300		1,542,074	-	(325,325)	-		200,035		100/100
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-158756	G2956@AA9 ABP ACQUISITIONS UK LTD	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2012	04/25/2033	-	20,605,000	6.3010% [GBP LIBOR 6M+3.2810%]	-	-	150,768	2,368,600		3,084,148	-	(650,650)	-		400,069		100/100
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-158757	G2956@AA9 ABP ACQUISITIONS UK LTD	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2012	04/25/2033	-	40,417,500	6.3010% [GBP LIBOR 6M+3.2810%]	-	-	295,738	4,646,100		6,049,676	-	(1,276,275)	-		784,752		100/100
Currency swap - Rec fixed USD [Pay floating GBP] ; 2014-FXS-243340	G0566*AC3 ARQIVA PP FINANCING PLC FRN 06/2029	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2014	06/29/2029	-	2,807,145	5.0760% [GBP LIBOR 6M+2.1000%]	-	-	20,338	492,525		585,496	-	(82,583)	-		47,087		100/100
Currency swap - Rec fixed USD [Pay floating GBP] ; 2014-FXS-243344	G0566*AC3 ARQIVA PP FINANCING PLC FRN 06/2029	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2014	06/29/2029	-	5,614,290	5.0760% [GBP LIBOR 6M+2.1000%]	-	-	40,676	985,050		1,170,992	-	(165,165)	-		94,175		100/100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	4,190,213	23,297,928	XX	(65,000,745)	0	(32,400,060)	0	0	32,002,919	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	4,744,301	23,297,928	XX	(45,506,190)	0	(32,400,060)	0	0	35,031,568	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
Interest rate swaps - Rec fixed [Pay fixed] ; 2015-INF-290561	912810RL4 TIPS swap TII .75% 02/15/2045	D 1	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	08/27/2015	02/15/2045	-	52,360,058	3.3100% [0.7500%]	-	-	279,989	(7,569,543)		(7,569,543)	(7,569,543)	-	-		1,357,798		0005
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0181	Variable Annuities	Exh 5	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2008	10/14/2018	-	50,000,000	4.4000% [USD LIBOR 3M]	-	-	342,862	561,203		561,203	(441,508)	-	-		183,665		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0185	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/24/2008	10/28/2018	-	100,000,000	3.9250% [USD LIBOR 3M]	-	-	571,973	944,008		944,008	(781,202)	-	-		380,159		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0200	Variable Annuities	Exh 5	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/13/2008	11/17/2018	-	100,000,000	5.2125% [USD LIBOR 3M]	-	-	897,487	1,809,906		1,809,906	(1,135,047)	-	-		397,768		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0205	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/24/2008	11/26/2018	-	100,000,000	3.5275% [USD LIBOR 3M]	-	-	472,216	777,780		777,780	(723,817)	-	-		405,442		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0206	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	11/24/2008	11/26/2018	-	100,000,000	3.5300% [USD LIBOR 3M]	-	-	472,841	779,390		779,390	(724,435)	-	-		405,442		0002

Statement as of March 31, 2018 of the **Brighthouse Life Insurance Company**

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0209	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76.	11/28/2008	12/02/2018	-	100,000,000	3.1800% [USD LIBOR 3M]	-	-	380,476	559,062	..	559,062	(652,978)	-	-		410,479		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0210	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/02/2008	01/12/2023	-	150,000,000	4.5775% [USD LIBOR 3M]	-	-	1,093,268	12,559,200	..	12,559,200	(4,041,319)	-	-		1,641,291		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0212	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/02/2008	12/04/2018	-	100,000,000	2.9100% [USD LIBOR 3M]	-	-	316,858	380,291	..	380,291	(590,588)	-	-		412,144		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0213	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76.	12/02/2008	12/04/2018	-	100,000,000	2.9100% [USD LIBOR 3M]	-	-	316,858	380,291	..	380,291	(590,588)	-	-		412,144		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0214	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/03/2008	12/05/2018	-	100,000,000	2.9400% [USD LIBOR 3M]	-	-	323,069	403,485	..	403,485	(595,792)	-	-		412,975		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0217	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76.	12/04/2008	12/08/2018	-	100,000,000	2.9375% [USD LIBOR 3M]	-	-	320,198	410,119	..	410,119	(595,499)	-	-		415,455		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0220	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76.	12/08/2008	12/10/2018	-	50,000,000	3.0050% [USD LIBOR 3M]	-	-	169,490	229,097	..	229,097	(305,257)	-	-		208,550		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0232	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/18/2008	12/22/2018	-	50,000,000	2.3000% [USD LIBOR 3M]	-	-	72,881	(21,521)	..	(21,521)	(222,784)	-	-		213,420		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0233	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/18/2008	12/22/2018	-	50,000,000	2.3000% [USD LIBOR 3M]	-	-	72,881	(21,521)	..	(21,521)	(222,784)	-	-		213,420		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0240	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76.	12/22/2008	12/24/2018	-	100,000,000	2.5050% [USD LIBOR 3M]	-	-	199,105	102,275	..	102,275	(496,732)	-	-		428,441		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0241	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76.	12/23/2008	12/29/2018	-	100,000,000	2.5400% [USD LIBOR 3M]	-	-	208,271	134,973	..	134,973	(504,163)	-	-		432,419		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0243	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76.	12/29/2008	12/31/2018	-	100,000,000	2.4838% [USD LIBOR 3M]	-	-	194,209	93,438	..	93,438	(490,222)	-	-		434,000		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0244	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/29/2008	12/31/2018	-	50,000,000	2.4825% [USD LIBOR 3M]	-	-	96,948	46,257	..	46,257	(244,956)	-	-		217,000		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0245	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/31/2008	01/05/2019	-	50,000,000	2.4550% [USD LIBOR 3M]	-	-	97,338	39,119	..	39,119	(241,299)	-	-		218,964		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0003	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76.	01/21/2009	01/23/2019	-	100,000,000	2.5925% [USD LIBOR 3M]	-	-	236,411	192,955	..	192,955	(533,835)	-	-		451,785		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0042	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/06/2009	03/10/2019	-	100,000,000	3.1100% [USD LIBOR 3M]	-	-	365,231	683,412	..	683,412	(721,069)	-	-		485,403		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0043	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/10/2009	03/12/2019	-	100,000,000	3.2060% [USD LIBOR 3M]	-	-	386,722	775,699	..	775,699	(742,033)	-	-		486,812		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0123	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	08/17/2009	08/19/2019	-	50,000,000	3.6750% [USD LIBOR 3M]	-	-	255,581	821,723	..	821,723	(513,863)	-	-		294,353		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0124	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/17/2009	08/19/2019	-	50,000,000	3.6720% [USD LIBOR 3M]	-	-	255,206	819,695	..	819,695	(513,491)	-	-		294,353		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0127	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2009	08/25/2019	-	100,000,000	3.7935% [USD LIBOR 3M]	-	-	538,716	1,819,837	..	1,819,837	(1,073,538)	-	-		592,187		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0131	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76.	09/16/2009	09/18/2019	-	50,000,000	3.6950% [USD LIBOR 3M]	-	-	252,204	862,024	..	862,024	(535,796)	-	-		302,954		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0143	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/26/2009	10/28/2019	-	25,000,000	3.7500% [USD LIBOR 3M]	-	-	132,056	485,652		485,652	(278,885)	-	-		157,027		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0144	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/26/2009	10/28/2019	-	25,000,000	3.7400% [USD LIBOR 3M]	-	-	131,431	481,805		481,805	(278,266)	-	-		157,027		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0148	Variable Annuities	Exh 5	Interest Rate	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	10/26/2009	10/28/2019	-	25,000,000	4.5820% [USD LIBOR 3M]	-	-	184,056	805,674		805,674	(330,428)	-	-		157,027		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0156	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/04/2009	11/06/2024	-	50,000,000	5.0000% [USD LIBOR 3M]	-	-	421,806	6,834,885		6,834,885	(1,687,896)	-	-		642,661		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0157	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	11/04/2009	11/06/2024	-	25,000,000	5.0000% [USD LIBOR 3M]	-	-	210,903	3,417,442		3,417,442	(843,948)	-	-		321,331		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0166	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/10/2009	12/14/2024	-	150,000,000	5.0700% [USD LIBOR 3M]	-	-	1,273,400	21,428,913		21,428,913	(5,159,743)	-	-		1,943,112		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0168	Variable Annuities	Exh 5	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76	12/10/2009	12/15/2024	-	100,000,000	5.0900% [USD LIBOR 3M]	-	-	851,555	14,406,001		14,406,001	(3,445,250)	-	-		1,295,672		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0169	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	12/10/2009	12/15/2024	-	100,000,000	5.0925% [USD LIBOR 3M]	-	-	852,180	14,421,258		14,421,258	(3,446,027)	-	-		1,295,672		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0170	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	12/10/2009	12/14/2024	-	50,000,000	5.1000% [USD LIBOR 3M]	-	-	428,217	7,234,512		7,234,512	(1,724,578)	-	-		647,704		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0176	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	12/11/2009	12/15/2024	-	50,000,000	5.1300% [USD LIBOR 3M]	-	-	430,777	7,325,056		7,325,056	(1,728,844)	-	-		647,836		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0177	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	12/11/2009	12/16/2029	-	50,000,000	5.2300% [USD LIBOR 3M]	-	-	-	9,836,704		9,836,704	(1,609,426)	-	-		855,882		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0028	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	02/03/2010	02/05/2025	-	50,000,000	5.3500% [USD LIBOR 3M]	-	-	465,157	8,141,655		8,141,655	(1,776,326)	-	-		654,672		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0029	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	02/03/2010	02/05/2025	-	25,000,000	5.3500% [USD LIBOR 3M]	-	-	232,579	4,070,828		4,070,828	(888,163)	-	-		327,336		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0042	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	02/11/2010	02/16/2028	-	50,000,000	5.4600% [USD LIBOR 3M]	-	-	230,764	11,512,415		11,512,415	(1,996,536)	-	-		786,117		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0043	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	02/11/2010	02/16/2028	-	25,000,000	5.5190% [USD LIBOR 3M]	-	-	117,226	5,883,174		5,883,174	(1,002,023)	-	-		393,058		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0044	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	02/11/2010	02/17/2035	-	25,000,000	5.3000% [USD LIBOR 3M]	-	-	229,841	8,250,772		8,250,772	(1,497,557)	-	-		513,808		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0045	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	02/11/2010	02/16/2035	-	25,000,000	5.3000% [USD LIBOR 3M]	-	-	229,693	8,247,510		8,247,510	(1,495,425)	-	-		513,766		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0048	Variable Annuities	Exh 5	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/17/2010	02/20/2028	-	25,000,000	5.5200% [USD LIBOR 3M]	-	-	106,116	5,892,599		5,892,599	(993,654)	-	-		393,276		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0053	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	02/18/2010	02/23/2035	-	25,000,000	5.4000% [USD LIBOR 3M]	-	-	234,669	8,588,483		8,588,483	(1,511,508)	-	-		514,058		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0054	Variable Annuities	Exh 5	Interest Rate	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	02/18/2010	02/23/2035	-	25,000,000	5.4000% [USD LIBOR 3M]	-	-	234,669	8,588,483		8,588,483	(1,511,508)	-	-		514,058		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0056	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	02/18/2010	02/22/2028	-	25,000,000	5.5800% [USD LIBOR 3M]	-	-	102,204	6,021,357		6,021,357	(992,378)	-	-		393,385		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0058	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	02/18/2010	02/22/2028	-	25,000,000	5.6000% [USD LIBOR 3M]	-	-	102,746	6,064,460		6,064,460	(993,570)	-	-		393,385		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0114	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	04/27/2010	04/29/2027	-	50,000,000	5.2425% [USD LIBOR 3M]	-	-	450,674	9,958,134		9,958,134	(2,035,222)	-	-		753,531		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0119	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/10/2010	05/12/2027	-	50,000,000	5.0350% [USD LIBOR 3M]	-	-	426,809	9,143,290		9,143,290	(2,006,243)	-	-		755,006		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0121	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/11/2010	05/13/2027	-	200,000,000	5.0100% [USD LIBOR 3M]	-	-	1,694,516	36,174,998		36,174,998	(8,016,260)	-	-		3,020,478		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0122	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/13/2010	05/17/2027	-	50,000,000	5.0700% [USD LIBOR 3M]	-	-	430,931	9,290,235		9,290,235	(2,022,177)	-	-		755,573		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0125	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/26/2010	05/30/2027	-	100,000,000	4.6160% [USD LIBOR 3M]	-	-	740,777	14,974,560		14,974,560	(3,896,317)	-	-		1,514,089		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0126	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	05/26/2010	05/30/2027	-	50,000,000	4.6125% [USD LIBOR 3M]	-	-	369,951	7,473,167		7,473,167	(1,947,526)	-	-		757,045		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0129	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	05/27/2010	06/01/2028	-	50,000,000	4.7600% [USD LIBOR 3M]	-	-	-	8,466,427		8,466,427	(1,745,373)	-	-		797,578		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0130	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/27/2010	06/01/2028	-	50,000,000	4.7600% [USD LIBOR 3M]	-	-	-	8,466,427		8,466,427	(1,745,373)	-	-		797,578		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0132	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/28/2010	06/04/2028	-	150,000,000	4.7938% [USD LIBOR 3M]	-	-	-	25,832,911		25,832,911	(5,240,245)	-	-		2,393,699		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0133	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/28/2010	06/04/2028	-	150,000,000	4.7913% [USD LIBOR 3M]	-	-	-	25,800,037		25,800,037	(5,239,721)	-	-		2,393,699		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0140	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/10/2010	06/14/2028	-	50,000,000	4.8150% [USD LIBOR 3M]	-	-	-	8,693,285		8,693,285	(1,736,798)	-	-		798,972		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0142	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	06/10/2010	06/14/2028	-	25,000,000	4.8200% [USD LIBOR 3M]	-	-	-	4,357,460		4,357,460	(868,572)	-	-		399,486		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0143	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/10/2010	06/14/2028	-	100,000,000	4.7700% [USD LIBOR 3M]	-	-	-	16,997,148		16,997,148	(3,467,362)	-	-		1,597,944		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0144	Variable Annuities	Exh 5	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2010	06/14/2028	-	25,000,000	4.8300% [USD LIBOR 3M]	-	-	-	4,379,094		4,379,094	(868,918)	-	-		399,486		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0145	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/10/2010	06/14/2028	-	50,000,000	4.8500% [USD LIBOR 3M]	-	-	-	8,844,727		8,844,727	(1,739,222)	-	-		798,972		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0146	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/10/2010	06/14/2027	-	50,000,000	4.8350% [USD LIBOR 3M]	-	-	395,092	8,388,994		8,388,994	(1,993,955)	-	-		758,739		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0252	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/04/2010	10/09/2038	-	100,000,000	4.0450% [USD LIBOR 3M]	-	-	-	17,469,015		17,469,015	(5,297,593)	-	-		2,266,039		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0253	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2010	10/06/2030	-	100,000,000	4.1525% [USD LIBOR 3M]	-	-	-	10,427,892		10,427,892	(2,841,988)	-	-		1,769,606		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0258	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/07/2010	10/13/2030	-	50,000,000	4.2100% [USD LIBOR 3M]	-	-	-	5,444,327		5,444,327	(1,424,662)	-	-		885,480		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0259	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/07/2010	10/13/2040	-	50,000,000	4.1000% [USD LIBOR 3M]	-	-	-	8,050,080		8,050,080	(2,862,958)	-	-		1,187,261		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0261	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/07/2010	10/13/2040	-	50,000,000	4.1000% [USD LIBOR 3M]	-	-	-	8,050,080		8,050,080	(2,862,958)	-	-		1,187,261		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0263	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/08/2010	10/13/2040	-	50,000,000	4.1300% [USD LIBOR 3M]	-	-	-	8,262,361		8,262,361	(2,870,548)	-	-		1,187,261		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0264	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/08/2010	10/13/2040	-	50,000,000	4.1300% [USD LIBOR 3M]	-	-	-	8,262,361		8,262,361	(2,870,548)	-	-		1,187,261		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0265	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	10/08/2010	10/12/2030	-	50,000,000	4.2400% [USD LIBOR 3M]	-	-	-	5,565,823		5,565,823	(1,427,536)	-	-		885,384		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0269	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/13/2010	10/15/2040	-	50,000,000	4.3000% [USD LIBOR 3M]	-	-	-	9,461,356		9,461,356	(2,912,305)	-	-		1,187,405		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-125854	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/07/2011	03/09/2026	-	50,000,000	5.2275% [USD LIBOR 3M]	-	-	445,505	8,821,381		8,821,381	(1,908,734)	-	-		704,681		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-125855	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2011	03/09/2026	-	50,000,000	5.2375% [USD LIBOR 3M]	-	-	446,755	8,856,901		8,856,901	(1,910,409)	-	-		704,681		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-125857	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	03/07/2011	03/09/2026	-	50,000,000	5.2250% [USD LIBOR 3M]	-	-	445,192	8,812,501		8,812,501	(1,908,316)	-	-		704,681		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-125901	Variable Annuities	Exh 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/08/2011	03/10/2026	-	50,000,000	5.2450% [USD LIBOR 3M]	-	-	449,490	8,884,992		8,884,992	(1,914,367)	-	-		704,803		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-138441	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/29/2011	08/31/2021	-	300,000,000	2.4310% [USD LIBOR 3M]	-	-	603,839	(2,218,612)		(2,218,612)	(4,794,236)	-	-		2,774,764		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-139503	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/13/2011	09/15/2026	-	100,000,000	2.6750% [USD LIBOR 3M]	-	-	247,805	(574,338)		(574,338)	(3,053,140)	-	-		1,454,798		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143332	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/05/2011	10/07/2021	-	100,000,000	2.1200% [USD LIBOR 3M]	-	-	111,904	(1,813,310)		(1,813,310)	(1,525,322)	-	-		938,521		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143336	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	10/05/2011	10/07/2021	-	50,000,000	2.1200% [USD LIBOR 3M]	-	-	55,952	(906,655)		(906,655)	(762,661)	-	-		469,261		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143337	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	10/05/2011	10/07/2021	-	50,000,000	2.1300% [USD LIBOR 3M]	-	-	57,202	(889,952)		(889,952)	(763,965)	-	-		469,261		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143512	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2011	10/11/2031	-	100,000,000	2.6300% [USD LIBOR 3M]	-	-	241,996	(2,087,226)		(2,087,226)	(3,954,167)	-	-		1,839,818		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143513	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/06/2011	10/11/2031	-	100,000,000	3.1800% [USD LIBOR 3M]	-	-	379,496	4,089,506		4,089,506	(4,213,920)	-	-		1,839,818		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143535	Variable Annuities	Exh 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	10/06/2011	10/11/2021	-	100,000,000	2.2000% [USD LIBOR 3M]	-	-	134,496	(1,551,528)		(1,551,528)	(1,551,440)	-	-		939,980		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143541	Variable Annuities	Exh 5	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	10/06/2011	10/11/2021	-	50,000,000	2.2013% [USD LIBOR 3M]	-	-	67,404	(773,669)		(773,669)	(775,883)	-	-		469,990		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143542	Variable Annuities	Exh 5	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	10/06/2011	10/11/2021	-	50,000,000	2.2000% [USD LIBOR 3M]	-	-	67,248	(775,764)		(775,764)	(775,720)	-	-		469,990		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-144001	Variable Annuities	Exh 5	Interest Rate	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	10/11/2011	10/13/2021	-	50,000,000	2.3300% [USD LIBOR 3M]	-	-	84,125	(558,272)		(558,272)	(794,281)	-	-		470,354		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-144089	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/12/2011	10/14/2031	-	100,000,000	3.4700% [USD LIBOR 3M]	-	-	453,224	7,348,327		7,348,327	(4,351,276)	-	-		1,840,377		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-146436	Variable Annuities	Exh 5	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76	11/10/2011	06/20/2026	-	150,000,000	3.3700% [USD LIBOR 3M]	-	-	627,783	6,825,109		6,825,109	(4,883,268)	-	-		2,151,258		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-146983	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/17/2011	07/02/2029	-	215,000,000	2.9275% [USD LIBOR 3M]	-	-	666,953	2,666,608		2,666,608	(8,026,932)	-	-		3,607,744		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-147213	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	11/21/2011	06/21/2026	-	330,000,000	3.1270% [USD LIBOR 3M]	-	-	1,171,891	9,128,526		9,128,526	(10,467,348)	-	-		4,733,556		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-147214	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	11/21/2011	07/25/2026	-	195,000,000	3.1200% [USD LIBOR 3M]	-	-	721,373	5,380,023		5,380,023	(6,190,236)	-	-		2,812,886		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-147377	Variable Annuities	Exh 5	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76	11/22/2011	07/01/2025	-	100,000,000	3.0100% [USD LIBOR 3M]	-	-	330,836	1,798,040		1,798,040	(2,911,995)	-	-		1,346,991		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-148074	Variable Annuities	Exh 5	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76	11/30/2011	12/02/2026	-	100,000,000	3.3025% [USD LIBOR 3M]	-	-	411,101	4,216,021		4,216,021	(3,318,902)	-	-		1,473,045		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-148082	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/30/2011	12/02/2026	-	100,000,000	3.3000% [USD LIBOR 3M]	-	-	410,476	4,196,817		4,196,817	(3,318,026)	-	-		1,473,045		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-148097	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	11/30/2011	12/02/2026	-	100,000,000	3.3100% [USD LIBOR 3M]	-	-	412,976	4,273,633		4,273,633	(3,321,533)	-	-		1,473,045		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-148152	Variable Annuities	Exh 5	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	11/30/2011	12/02/2026	-	100,000,000	3.3150% [USD LIBOR 3M]	-	-	414,226	4,312,042		4,312,042	(3,323,286)	-	-		1,473,045		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-150238	Variable Annuities	Exh 5	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76	12/15/2011	07/25/2028	-	115,000,000	3.2100% [USD LIBOR 3M]	-	-	-	3,981,932		3,981,932	(3,661,736)	-	-		1,847,713		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2012-IRS-185276	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/18/2012	12/20/2027	-	50,000,000	2.3575% [USD LIBOR 3M]	-	-	82,698	(1,798,103)		(1,798,103)	(1,629,383)	-	-		779,774		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2012-IRS-185278	Variable Annuities	Exh 5	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76	12/18/2012	12/20/2027	-	50,000,000	2.3570% [USD LIBOR 3M]	-	-	82,636	(1,800,226)		(1,800,226)	(1,629,289)	-	-		779,774		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-187572	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/16/2013	07/07/2026	-	118,000,000	2.9300% [USD LIBOR 3M]	-	-	370,996	1,580,943		1,580,943	(3,654,870)	-	-		1,697,106		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-197327	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	04/18/2013	04/22/2033	-	10,000,000	2.6207% [USD LIBOR 3M]	-	-	24,236	(253,264)		(253,264)	(418,627)	-	-		194,108		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-197374	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	04/19/2013	04/23/2033	-	25,000,000	2.6217% [USD LIBOR 3M]	-	-	60,928	(630,632)		(630,632)	(1,047,555)	-	-		485,315		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-199767	Variable Annuities	Exh 5	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76	05/22/2013	05/24/2028	-	50,000,000	2.7120% [USD LIBOR 3M]	-	-	134,149	(345,377)		(345,377)	(1,761,790)	-	-		796,718		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-201329	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2013	06/06/2028	-	50,000,000	2.8600% [USD LIBOR 3M]	-	-	150,998	302,437		302,437	(1,793,725)	-	-		798,114		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-201330	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/04/2013	06/06/2028	-	50,000,000	2.8620% [USD LIBOR 3M]	-	-	151,248	311,274		311,274	(1,794,111)	-	-		798,114		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-201836	Variable Annuities	Exh 5	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2013	06/11/2028	-	50,000,000	2.8675% [USD LIBOR 3M]	-	-	152,303	336,530		336,530	(1,795,440)	-	-		798,650		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-201837	Variable Annuities	Exh 5	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	06/07/2013	06/11/2028	-	50,000,000	2.8670% [USD LIBOR 3M]	-	-	152,240	334,317		334,317	(1,795,343)	-	-		798,650		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-323869	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/17/2011	06/21/2026	-	500,000,000	3.6150% [USD LIBOR 3M]	-	-	2,385,593	31,719,746		31,719,746	(16,693,053)	-	-		7,172,054		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-325872	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2011	07/07/2026	-	250,000,000	2.9300% [USD LIBOR 3M]	18,650,000	-	786,009	3,349,456		3,349,456	(7,743,369)	-	-		3,595,564		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-327731	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/22/2011	07/26/2026	-	250,000,000	4.8150% [USD LIBOR 3M]	19,200,000	-	1,983,027	38,289,731		38,289,731	(9,393,548)	-	-		3,606,857		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329025	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2016	08/09/2046	-	250,000,000	1.8088% [USD LIBOR 3M]	-	-	115,901	(55,974,055)		(55,974,055)	(18,761,496)	-	-		6,658,885		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329026	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2016	08/09/2046	-	250,000,000	1.8335% [USD LIBOR 3M]	-	-	131,370	(54,710,342)		(54,710,342)	(18,761,184)	-	-		6,658,885		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329054	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2016	08/09/2046	-	150,000,000	1.8420% [USD LIBOR 3M]	-	-	82,010	(32,566,331)		(32,566,331)	(11,256,642)	-	-		3,995,331		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329167	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	08/08/2016	08/10/2046	-	100,000,000	1.8400% [USD LIBOR 3M]	-	-	55,235	(21,751,878)		(21,751,878)	(7,505,361)	-	-		2,663,683		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329261	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/09/2016	08/11/2046	-	200,000,000	1.8050% [USD LIBOR 3M]	-	-	92,235	(44,904,001)		(44,904,001)	(15,001,752)	-	-		5,327,623		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329358	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/10/2016	08/12/2046	-	200,000,000	1.7788% [USD LIBOR 3M]	-	-	79,110	(45,967,435)		(45,967,435)	(14,993,872)	-	-		5,327,880		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329561	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/11/2016	08/15/2046	-	150,000,000	1.7838% [USD LIBOR 3M]	-	-	60,429	(34,316,343)		(34,316,343)	(11,243,303)	-	-		3,996,488		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329564	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/11/2016	08/15/2046	-	150,000,000	1.7973% [USD LIBOR 3M]	-	-	65,491	(33,903,424)		(33,903,424)	(11,243,202)	-	-		3,996,488		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329583	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/11/2016	08/15/2046	-	200,000,000	1.7773% [USD LIBOR 3M]	-	-	77,322	(46,020,210)		(46,020,210)	(14,991,123)	-	-		5,328,651		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-330004	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/16/2016	08/18/2046	-	250,000,000	1.7850% [USD LIBOR 3M]	-	-	96,654	(57,144,921)		(57,144,921)	(18,746,202)	-	-		6,661,778		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-333987	Asset Portfolio	D 1	Interest Rate	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/15/2016	09/19/2046	-	125,000,000	1.9540% [USD LIBOR 3M]	-	-	82,958	(24,496,426)		(24,496,426)	(7,885,498)	-	-		3,336,026		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-333988	Asset Portfolio	D 1	Interest Rate	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/15/2016	09/19/2046	-	200,000,000	1.9620% [USD LIBOR 3M]	-	-	136,732	(38,867,229)		(38,867,229)	(12,631,466)	-	-		5,337,641		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-333989	Asset Portfolio	D 1	Interest Rate	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/15/2016	09/19/2046	-	150,000,000	1.9510% [USD LIBOR 3M]	-	-	98,424	(29,487,695)		(29,487,695)	(9,458,472)	-	-		4,003,231		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-333991	Asset Portfolio	D 1	Interest Rate	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	09/15/2016	09/19/2046	-	200,000,000	1.9360% [USD LIBOR 3M]	-	-	123,732	(39,930,151)		(39,930,151)	(12,583,790)	-	-		5,337,641		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334082	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/16/2016	09/20/2046	-	200,000,000	1.8961% [USD LIBOR 3M]	-	-	100,074	(41,220,976)		(41,220,976)	(14,947,815)	-	-		5,337,898		0003

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

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Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334083	Asset Portfolio	D 1	Interest Rate	CME (CME) Group Inc	LCZ7XYGSLJUHFXXNXD88	09/16/2016	09/20/2046	-	50,000,000	1.9230% [USD LIBOR 3M]	-	-	28,386	(10,117,208)		(10,117,208)	(3,140,171)	-	-		1,334,474		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334103	Asset Portfolio	D 1	Interest Rate	CME (CME) Group Inc	LCZ7XYGSLJUHFXXNXD88	09/16/2016	09/20/2046	-	50,000,000	1.9290% [USD LIBOR 3M]	-	-	29,136	(10,055,882)		(10,055,882)	(3,142,921)	-	-		1,334,474		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334141	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/16/2016	09/20/2046	-	150,000,000	1.9025% [USD LIBOR 3M]	-	-	77,470	(30,710,691)		(30,710,691)	(11,208,414)	-	-		4,003,423		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334275	Asset Portfolio	D 1	Interest Rate	CME (CME) Group Inc	LCZ7XYGSLJUHFXXNXD88	09/19/2016	09/21/2046	-	50,000,000	1.9235% [USD LIBOR 3M]	-	-	27,122	(10,112,917)		(10,112,917)	(3,139,255)	-	-		1,334,539		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334290	Asset Portfolio	D 1	Interest Rate	CME (CME) Group Inc	LCZ7XYGSLJUHFXXNXD88	09/19/2016	09/21/2046	-	25,000,000	1.9275% [USD LIBOR 3M]	-	-	13,811	(5,036,015)		(5,036,015)	(1,570,545)	-	-		667,269		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334291	Asset Portfolio	D 1	Interest Rate	CME (CME) Group Inc	LCZ7XYGSLJUHFXXNXD88	09/19/2016	09/21/2046	-	30,000,000	1.9340% [USD LIBOR 3M]	-	-	17,061	(6,003,353)		(6,003,353)	(1,886,442)	-	-		800,723		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334305	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/19/2016	09/21/2046	-	100,000,000	1.9100% [USD LIBOR 3M]	-	-	50,869	(20,330,840)		(20,330,840)	(7,474,001)	-	-		2,669,077		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334574	Asset Portfolio	D 1	Interest Rate	CME (CME) Group Inc	LCZ7XYGSLJUHFXXNXD88	09/21/2016	09/23/2046	-	25,000,000	1.9090% [USD LIBOR 3M]	-	-	11,334	(5,131,016)		(5,131,016)	(1,564,444)	-	-		667,333		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334586	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/21/2016	09/23/2046	-	100,000,000	1.8843% [USD LIBOR 3M]	-	-	39,148	(20,868,069)		(20,868,069)	(7,472,104)	-	-		2,669,334		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-335923	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/04/2016	10/06/2046	-	150,000,000	1.8640% [USD LIBOR 3M]	-	-	71,976	(31,832,721)		(31,832,721)	(11,325,684)	-	-		4,006,502		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2018-IRS-389423	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC	WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	905,000,000	2.3837% [USD LIBOR 3M]	-	-	1,672,012	(63,500,530)		(63,500,530)	(42,809,600)	-	-		19,804,909		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-133171	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	06/16/2011	06/20/2026	-	300,000,000	USD LIBOR 3M[4.7175%]	-	-	(2,266,190)	(43,287,397)		(43,287,397)	11,147,254	-	-		4,302,516		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-133514	Variable Annuities	Exh 5	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/20/2011	06/22/2026	-	260,000,000	USD LIBOR 3M[4.7600%]	-	-	(1,977,982)	(38,309,228)		(38,309,228)	9,700,466	-	-		3,730,089		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-133895	Variable Annuities	Exh 5	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/24/2011	06/27/2028	-	103,000,000	USD LIBOR 3M[4.8300%]	-	-	-	(18,031,603)		(18,031,603)	3,542,440	-	-		1,648,749		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-134125	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	06/29/2011	07/02/2029	-	300,000,000	USD LIBOR 3M[4.5850%]	-	-	(2,173,757)	(51,591,760)		(51,591,760)	13,256,277	-	-		5,034,062		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-134288	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	07/05/2011	07/07/2026	-	150,000,000	USD LIBOR 3M[4.9200%]	-	-	(1,217,856)	(23,991,772)		(23,991,772)	5,668,693	-	-		2,157,339		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-135843	Variable Annuities	Exh 5	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76	07/21/2011	07/25/2028	-	160,000,000	USD LIBOR 3M[4.9700%]	-	-	-	(29,831,818)		(29,831,818)	5,493,246	-	-		2,570,731		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-135847	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	07/21/2011	07/25/2026	-	300,000,000	USD LIBOR 3M[4.8500%]	-	-	(2,407,304)	(46,726,119)		(46,726,119)	11,306,590	-	-		4,327,516		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-135902	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	07/22/2011	07/26/2026	-	90,000,000	USD LIBOR 3M[4.8150%]	-	-	(713,890)	(13,784,303)		(13,784,303)	3,381,677	-	-		1,298,469		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-162966	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	05/02/2012	05/06/2024	-	50,000,000	USD LIBOR 3M[2.6560%]	-	-	(128,806)	173,680		173,680	1,268,732	-	-		617,662		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-163174	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	05/04/2012	05/09/2024	-	50,000,000	USD LIBOR 3M[2.6275%]	-	-	(125,524)	254,725		254,725	1,266,703	-	-		618,078		0002

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-180085	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	10/25/2012	10/29/2027	-	50,000,000	USD LIBOR 3M[2.3563%]	-	-	(89,893)	1,743,335		1,743,335	1,598,689	-	-		774,044		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-180101	Variable Annuities	Exh 5	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	10/25/2012	10/29/2027	-	50,000,000	USD LIBOR 3M[2.3488%]	-	-	(88,955)	1,774,793		1,774,793	1,597,298	-	-		774,044		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-180557	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	11/02/2012	11/06/2027	-	100,000,000	USD LIBOR 3M[2.2650%]	-	-	(159,863)	4,286,086		4,286,086	3,175,594	-	-		1,549,856		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2013-IRS-195241	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/25/2013	03/27/2033	-	100,000,000	USD LIBOR 3M[2.8340%]	-	-	(282,985)	(65,002)		(65,002)	4,294,968	-	-		1,936,492		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2013-IRS-207771	05574LPT9 BNP Paribas 2.7% 8/2018	D 1	Interest Rate	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	08/16/2013	08/20/2018	-	16,500,000	USD LIBOR 3M+0.9080%[2.7000%]	-	-	(6,890)	32,587		32,587	35,125	-	-		51,458		0003
Interest rate swaps - Rec floating [Pay fixed] ; 2015-INF-292976	912810RL4 TIPS swap TII .75% 02/15/2045	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	09/17/2015	02/15/2045	-	52,360,058	USD LIBOR 3M+0.6850%[0.7500%]	-	-	156,121	(6,918,204)		(6,918,204)	3,435,054	-	-		1,357,798		0005
0919999. Total-Swaps-Hedging Other-Interest Rate										37,850,000	0	28,828,622	(451,646,313)	XX	(451,646,313)	###########	0	0	0	263,559,522	XXX	XXX
Swaps - Hedging Other - Credit Default																						
Credit Default Swap - Rec 0.0000 [PAY 1.0000];2017-CDS-357559	Macro Credit Hedge	D 1	Credit	Bank of America NA B4TYDEB6GKMZO031MB27	04/05/2017	12/20/2022	-	10,000,000	0.0000 [1.0000]	254,014	-	(25,000)	(13,318)		(13,318)	(45,726)	-	-		-	2FE	0007
Credit Default Swap - Rec 0.0000 [PAY 1.0000];CAPITAL ONE FINANCIAL CORPORATION;COF;2016-CDS-308335	14042E3Y4 CAPITAL ONE NA 2.9500 2021-07-23	D 1	Credit	Citibank NA E57ODZWZ7FF32TWEFA76	02/11/2016	09/20/2021	-	5,000,000	0.0000 [1.0000]	(72,149)	-	(12,500)	(138,026)		(138,026)	18,472	-	-		-	1FE	0007
Credit Default Swap - Rec 0.0000 [PAY 1.0000];CHARTER COMMUNICATIONS INC;CHTR;2013-CDS-204268	Charter Communications (Multiple Cusips)	D 1	Credit	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/28/2013	09/20/2018	-	5,000,000	0.0000 [1.0000]	202,240	-	(12,500)	(22,497)		(22,497)	11,191	-	-		-	2FE	0007
Credit Default Swap - Rec 0.0000 [PAY 1.0000];TIME WARNER INC;TWX;2017-CDS-382704	TIME WARNER INC (Multiple Cusips)	D 1	Credit	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/21/2017	12/20/2022	-	10,000,000	0.0000 [1.0000]	(243,969)	-	(25,000)	(218,441)		(218,441)	41,537	-	-		-	2FE	0007
Credit Default Swap - Rec 0.0000 [PAY 1.0000];TIME WARNER INC;TWX;2017-CDS-383584	TIME WARNER INC (Multiple Cusips)	D 1	Credit	Citibank NA E57ODZWZ7FF32TWEFA76	11/30/2017	12/20/2022	-	10,000,000	0.0000 [1.0000]	(237,939)	-	(25,000)	(218,441)		(218,441)	41,537	-	-		-	2FE	0007
0929999. Total-Swaps-Hedging Other-Credit Default										(97,803)	0	(100,000)	(610,724)	XX	(610,724)	67,011	0	0	0	0	XXX	XXX
Swaps - Hedging Other - Foreign Exchange																						
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-371111	Q0697#AF3 AUSGRID FINANCE PTY LTD	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2017	10/01/2032	-	4,944,128	3.7775% [4.8570%]	-	-	(9,918)	(162,585)		(162,585)	(188,795)	93,620	-		94,182		0008
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2008-FXS-0041	72908LAB1 PLENARY PROPERTIES NDC GP	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2008	07/07/2038	-	28,113,578	5.6800% [5.1876%]	-	-	111,868	8,543,641		8,543,641	(830,000)	617,614	-		633,058		0008
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2008-FXS-0050	667869AA9 NORTHWESTCONNECT GROUP	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/14/2008	04/30/2041	-	12,811,567	6.3000% [5.9500%]	-	-	47,485	3,141,614		3,141,614	(408,212)	306,438	-		307,869		0008
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2011-FXS-143771	F9621@AA0 Mersen 4.495% 11/30/2019	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2011	11/30/2019	-	12,000,000	4.5300% [4.4950%]	-	-	11,253	458,477		458,477	(47,074)	(259,955)	-		77,502		0008
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2013-FXS-194884	67777LAB9 OI EUROPEAN GROUP BV 4.875% 3/31/2021	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/20/2013	03/31/2021	-	1,294,700	5.5825% [4.8750%]	-	-	2,887	(19,382)		(19,382)	(16,819)	(29,050)	-		11,218		0008

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2013-FXS-196972	91336JAB8 UnityMedia 5.625% 4/2023	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2013	04/15/2018	-	1,766,880	6.0925% [5.6250%]	-	-	3,098	105,265		105,265	5,697	(39,218)	-		1,791		0008
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2013-FXS-196975	91336JAB8 UnityMedia 5.625% 4/2023	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2013	04/15/2018	-	1,177,920	6.0925% [5.6250%]	-	-	2,065	70,177		70,177	3,798	(26,145)	-		1,194		0008
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-239861	G8249JAF2 SMURFIT KAPPA ACQUISITIONS 3.2500 2021-06-01	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/29/2014	06/01/2021	-	1,361,000	4.4380% [3.2500%]	-	-	5,029	65,228		65,228	(18,788)	(29,050)	-		12,121		0008
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-270917	G38343AE2 INTL GAME TECHNOLOGY PLC 4.7500 2023-02-15	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	02/11/2015	08/15/2022	-	7,919,100	6.9002% [4.7500%]	-	-	27,719	(1,151,531)		(1,151,531)	(160,174)	(203,350)	-		82,849		0008
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-274569	59010QAA4 MERLIN ENTERTAINMENTS PLC 2.7500 2022-03-15	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2015	03/15/2022	-	3,673,250	4.9860% [2.7500%]	-	-	15,265	(812,160)		(812,160)	(61,791)	(101,675)	-		36,543		0008
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-287582	G97745AB2 Schaeffler Finance 3.25 5/2025	D 1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2015	05/15/2020	-	2,180,600	5.0330% [3.2500%]	-	-	6,151	(364,996)		(364,996)	(19,025)	(58,100)	-		15,898		0008
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-287690	F2R907AA4 CCK 3.375% 5/15/2025	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/17/2015	05/15/2025	-	2,169,600	5.3113% [3.3750%]	-	-	7,804	(466,687)		(466,687)	(45,270)	(58,100)	-		28,964		0008
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-304655	F85783AG7 SNFF 2.875 06/15/2023	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	01/12/2016	06/15/2018	-	1,924,100	4.5900% [2.8750%]	-	-	6,323	(264,144)		(264,144)	3,265	(51,564)	-		4,390		0008
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-305126	G97745AB2 WORLDPAY Finance PLC 3.75% 11/15/2022	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/14/2016	11/15/2022	-	634,901	5.6575% [3.7500%]	-	-	2,153	(129,960)		(129,960)	(11,728)	(16,994)	-		6,831		0008
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-305129	U05796AF1 BALL Corporation 4.375% 12/15/2023	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/14/2016	12/15/2023	-	949,813	6.2975% [4.3750%]	-	-	3,113	(209,582)		(209,582)	(20,577)	(25,419)	-		11,350		0008
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-305138	G8762ZAD8 TESCO Corporate Treasury Services 2.5% 7/1/2024	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/14/2016	07/01/2024	-	602,619	4.2835% [2.5000%]	-	-	2,044	(125,840)		(125,840)	(11,482)	(16,123)	-		7,537		0008
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-305622	G97745AB2 WORLDPAY Finance PLC 3.75% 11/15/2022	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2016	11/15/2022	-	1,014,165	5.6275% [3.7500%]	-	-	3,416	(202,464)		(202,464)	(18,701)	(27,017)	-		10,911		0008
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-318423	G0457JAK5 ARDAGH PACKAGING FINANCE PLC	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	05/04/2016	05/15/2019	-	669,882	8.6250% [6.7500%]	-	-	2,220	(59,245)		(59,245)	(2,823)	(16,907)	-		3,550		0008
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-318855	F85783AF9 SPCM SA	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2016	06/15/2023	-	2,280,000	4.9050% [2.8750%]	-	-	10,205	(300,458)		(300,458)	(43,648)	(58,100)	-		26,023		0008
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-319480	DE000A2AA0X3 WEPAHY 3.75% 05/15/2024	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/12/2016	05/15/2019	-	387,600	5.4988% [3.7500%]	-	-	1,361	(37,801)		(37,801)	(1,333)	(9,877)	-		2,054		0008
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-319495	DE000A2AA0X3 WEPAHY 3.75% 05/15/2024	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/12/2016	05/15/2019	-	1,026,000	5.4988% [3.7500%]	-	-	3,602	(100,061)		(100,061)	(3,528)	(26,145)	-		5,437		0008
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-320428	L4678SAB4 HANESBRANDS INC 3.5 % 06/15/2024	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2016	06/15/2024	-	448,840	5.5975% [3.5000%]	-	-	1,958	(71,225)		(71,225)	(9,832)	(11,620)	-		5,594		0008
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-320436	L4678SAB4 HANESBRANDS INC 3.5 % 06/15/2024	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2016	06/15/2024	-	2,889,408	5.5975% [3.5000%]	-	-	12,607	(458,513)		(458,513)	(63,292)	(74,804)	-		36,013		0008
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-324759	F65585AC9 NOVALIS SAS 3.0000 2022-04-30	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/24/2016	04/30/2018	-	2,222,400	4.5560% [3.0000%]	-	-	6,575	(239,454)		(239,454)	5,376	(58,100)	-		3,186		0008
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-329063	XS1468664765 ADIENT GLOBAL HOLDINGS LTD	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/05/2016	08/15/2024	-	2,217,400	5.7025% [3.5000%]	-	-	8,688	(374,783)		(374,783)	(49,142)	(58,100)	-		28,006		0008
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-335123	XS1468664765 ADIENT GLOBAL HOLDINGS LTD	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	09/27/2016	08/15/2024	-	246,796	5.7275% [3.5000%]	-	-	1,012	(37,485)		(37,485)	(5,526)	(6,391)	-		3,117		0008

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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] ; 2016-FXS-335662	P8055KTM7 ARGENTINA REPUBLIC OF GOVT 7.8200 2033-12-31	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2016	12/31/2033	-	3,014,534	10.5100% [7.8200%]	-	-	13,934	(617,721)		(617,721)	(202,149)	(77,953)	-		59,845		0008
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-335670	P8055KTM7 ARGENTINA REPUBLIC OF GOVT 7.8200 2033-12-31	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2016	12/31/2033	-	2,318,872	10.5100% [7.8200%]	-	-	10,719	(475,170)		(475,170)	(155,500)	(59,964)	-		46,035		0008
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-357550	B9550@AA9 UMICORE SA	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	04/05/2017	12/07/2027	-	2,556,000	4.0000% [1.8400%]	-	-	11,897	(485,292)		(485,292)	(54,411)	(69,720)	-		39,789		0008
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-357719	X0837*AB9 CTL LOGISTICS SA	D 1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/06/2017	06/30/2021	-	14,532,000	0.0000% [0.0000%]	-	-	-	(2,084,111)		(2,084,111)	(109,321)	(360,910)	-		131,031		0008
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-368563	X0827*AA3 BUDAPEST AIRPORT ZRT	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2017	07/19/2027	-	2,928,660	4.8830% [2.8200%]	-	-	13,595	(384,748)		(384,748)	(119,484)	(74,629)	-		44,673		0008
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-368569	X0827*AB1 BUDAPEST AIRPORT ZRT	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2017	07/19/2032	-	2,928,660	5.1860% [3.3100%]	-	-	11,831	(438,528)		(438,528)	(139,751)	(74,629)	-		55,398		0008
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-368570	X0032*AA4 AIRPORT HUNGARY KFT	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2017	07/19/2027	-	4,481,340	4.8830% [2.8200%]	-	-	20,803	(588,728)		(588,728)	(182,830)	(114,196)	-		68,356		0008
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-368571	X0032*AB2 AIRPORT HUNGARY KFT	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2017	07/19/2032	-	4,481,340	5.1860% [3.3100%]	-	-	18,103	(671,021)		(671,021)	(213,842)	(114,196)	-		84,768		0008
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2007-FXS-0132	U94974BW8 Wells Fargo Company 4.625% 11/2/2035	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/09/2007	11/02/2035	-	10,075,000	5.2910% [4.6250%]	-	-	50,729	3,167,887		3,167,887	(325,296)	(250,250)	-		211,351		0008
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2012-FXS-181694	G8277@AB6 SOUTH STAFFORDSHIRE PLC CSNB 4.41% 1/15/2020	D 1	Currency	The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	11/16/2012	01/15/2020	-	5,547,500	4.5000% [4.4100%]	-	-	6,677	558,889		558,889	(9,714)	(175,175)	-		37,157		0008
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2012-FXS-181871	G6970*AD8 PEEL PORTS PP FINANCE LTD 6.550% 12/10/2037	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2012	12/10/2037	-	8,753,800	6.4750% [6.5500%]	-	-	15,482	(233,527)		(233,527)	(245,790)	(275,275)	-		194,315		0008
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2012-FXS-181872	G6970*AD8 PEEL PORTS PP FINANCE LTD 6.550% 12/102037	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2012	12/10/2037	-	6,366,400	6.4750% [6.5500%]	-	-	11,259	(169,838)		(169,838)	(178,756)	(200,200)	-		141,320		0008
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2012-FXS-181873	G6970*AD8 PEEL PORTS PP FINANCE LTD 6.550% 12/10/2037	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2012	12/10/2037	-	6,366,400	6.4750% [6.5500%]	-	-	11,259	(169,838)		(169,838)	(178,756)	(200,200)	-		141,320		0008
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-217690	Mortgage Loan LN_0000510064	B	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/02/2013	12/05/2033	-	73,203,200	7.0120% [6.4600%]	-	-	270,810	6,151,267		6,151,267	(2,426,313)	(2,242,240)	-		1,449,957		0008
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-217692	Mortgage Loan LN_0000510064	B	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/02/2013	12/05/2033	-	10,457,600	7.0120% [6.4600%]	-	-	38,687	878,752		878,752	(346,616)	(320,320)	-		207,137		0008
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-217695	Mortgage Loan LN_0000510064	B	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/02/2013	12/05/2033	-	31,372,800	7.0120% [6.4600%]	-	-	116,061	2,636,257		2,636,257	(1,039,849)	(960,960)	-		621,410		0008
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-272001	G5002FAG1 JAGUAR LAND ROVER AUTOMOTIVE P 3.8750 2023-03-01	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	02/20/2015	03/01/2023	-	2,612,220	4.4575% [3.8750%]	-	-	5,916	141,044		141,044	(23,043)	(85,085)	-		28,973		0008
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-319723	X3204#AE8 GIBRALTAR CAPITAL ASSETS SERIES E	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2016	04/05/2031	-	4,740,450	3.8135% [3.3100%]	-	-	6,002	(341,951)		(341,951)	(54,789)	(165,165)	-		85,532		0008
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-319733	X3204#AC2 GIBRALTAR CAPITAL ASSETS SERIES C	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2016	04/05/2041	-	4,600,000	4.5680% [3.8130%]	-	-	8,752	(571,460)		(571,460)	(145,792)	(160,160)	-		110,376		0008
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-319754	X3204#AD0 GIBRALTAR CAPITAL ASSETS SERIES D	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2016	04/05/2036	-	3,881,250	4.3095% [3.6690%]	-	-	6,271	(356,446)		(356,446)	(59,423)	(135,135)	-		82,396		0008

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-324756	G9645PAD1 WILLIAM HILL PLC 4.8750 2023-09-07	D 1.........	Currency	BNP Paribas........ R0MUWSFPU8MPRO8K5P83	06/24/2016	09/07/2023	-.............	1,637,400	5.4300% [4.8750%]	-.....................	-.....................	1,374	.........(138,190)	...	.........(138,190)	.......(14,621)	.......(60,060)	-..................	....	19,097	....	0008.............
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-335065	G2387#AA6 ASSURA FINANCING LTD 2.6500 2026-10-13	D 1.........	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208..	09/27/2016	10/13/2026	-.............	2,727,900	3.6850% [2.6500%]	-.....................	-.....................	5,279	.........(312,667)	...	.........(312,667)	.......(16,223)	.....(105,105)	-..................	....	39,865	....	0008.............
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-336585	G3663#AA9 FORTH PORTS LTD 2.6200 2026-12-15	D 1.........	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/07/2016	12/15/2026	-.............	3,729,000	3.5350% [2.6200%]	-.....................	-.....................	5,215	.........(659,509)	...	.........(659,509)	.......(15,004)	.....(150,150)	-..................	....	55,042	....	0008.............
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-367136	G7612#AA2 ROCK RAIL SOUTH WESTERN PLC	D 1.........	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	06/27/2017	12/31/2020	-.............	...18,496,118	1.0650% [1.0500%]	-.....................	-.....................	...........(3,855)	...........(36,731)	...	...........(36,731)	713,687	.....(724,813)	-..................	....	153,534	....	0008.............
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-368944	G9766#AE4 WORKSPACE GROUP PLC.........	D 1.........	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208..	07/13/2017	08/16/2027	-.............	2,584,400	4.3925% [3.1900%]	-.....................	-.....................	4,766	.........(299,964)	...	.........(299,964)	.......(22,611)	.....(100,100)	-..................	....	39,583	....	0008.............
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-373723	G5879#AA4 CHURCHILL COLLEGE.................	D 1.........	Currency	Citibank NA......... E57ODZWZ7FF32TWEFA76.	08/31/2017	11/01/2057	-.............	...14,789,000	3.8825% [2.4200%]	-.....................	-.....................	43,624	......(1,776,443)	...	......(1,776,443)	.......(86,348)	.....(575,575)	-..................	....	465,422	....	0008.............
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-184390	G3225*AB2 Eversholt Rail 5.1% 12/2036...........	D 1.........	Currency	Bank of America NA B4TYDEB6GKMZO031MB27.	12/12/2012	12/19/2036	-.............	...15,304,500	5.1550% [GBP LIBOR 6M+2.3300%]	-.....................	-.....................	101,549	2,153,922	...	2,153,922	.....(606,098)	.....(475,475)	-..................	....	331,213	....	0008.............
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-184393	G3225*AB2 Eversholt Rail 5.1% 12/2036...........	D 1.........	Currency	Bank of America NA B4TYDEB6GKMZO031MB27.	12/12/2012	12/19/2036	-.............	...13,693,500	5.1550% [GBP LIBOR 6M+2.3300%]	-.....................	-.....................	90,860	1,927,194	...	1,927,194	.....(542,298)	.....(425,425)	-..................	....	296,348	....	0008.............
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-184394	G3225*AB2 Eversholt Rail 5.1% 12/2036...........	D 1.........	Currency	Bank of America NA B4TYDEB6GKMZO031MB27.	12/12/2012	12/19/2036	-.............	...35,442,000	5.1550% [GBP LIBOR 6M+2.3300%]	-.....................	-.....................	235,166	4,988,031	...	4,988,031	..(1,403,596)	..(1,101,100)	-..................	....	767,019	....	0008.............
Currency swap - Rec fixed USD [Pay floating GBP] ; 2013-FXS-201144	G2956@AC5 ABP ACQUISITIONS UK LTD SERIES A FRN 12/26/2033	D 1.........	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/03/2013	12/26/2033	-.............	...11,969,100	5.5810% [GBP LIBOR 6M+2.2000%]	-.....................	-.....................	91,923	1,832,452	...	1,832,452	.....(497,145)	.....(390,390)	-..................	....	237,510	....	0008.............
Currency swap - Rec fixed USD [Pay floating NZD] ; 2005-FXS-44-2	68618RC*0 Origin Energy Ltd FRN 06/28/2020.	D 1.........	Currency	Bank of America NA B4TYDEB6GKMZO031MB27.	05/26/2005	06/28/2020	-.............	5,776,000	5.2300% [NZD BKBM 3M+0.8540%]	-.....................	-.....................	35,931	174,831	...	174,831	.......(82,620)	.......(82,839)	-..................	....	43,287	....	0008.............
Currency swap - Rec floating EUR [Pay floating USD] ; 2007-FXS-0113	FA Hedge..	Exh 7.....	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/14/2007	06/28/2022	-.............	.126,426,000	EUR CMS 10Y/1Y + 0.4000%[USD LIBOR 3M+0.1800%]	-.....................	-.....................	628,350	10,014,664	...	10,014,664	..(1,018,430)	...2,759,750	-..................	....	1,302,644	....	0009.............
Currency swap - Rec floating USD [Pay fixed EUR] ; 2015-FXS-270680	Mortgage Loan LN_0000510093.........................	B............	Currency	Citibank NA......... E57ODZWZ7FF32TWEFA76.	02/09/2015	04/22/2025	-.............	...11,879,208	USD LIBOR 3M+2.3200%[2.5700%]	-.....................	-.....................	33,553	......(1,336,356)	...	......(1,336,356)	73,600	.....(304,851)	-..................	....	157,883	....	0008.............
Currency swap - Rec floating USD [Pay fixed EUR] ; 2015-FXS-270693	Mortgage Loan LN_0000510098.........................	B............	Currency	Citibank NA......... E57ODZWZ7FF32TWEFA76.	02/09/2015	04/22/2025	-.............	...17,557,320	USD LIBOR 3M+2.3200%[2.5700%]	-.....................	-.....................	49,592	......(1,975,118)	...	......(1,975,118)	108,780	.....(450,566)	-..................	....	233,350	....	0008.............
Currency swap - Rec floating USD [Pay fixed EUR] ; 2015-FXS-270702	Mortgage Loan LN_0000510095.........................	B............	Currency	Citibank NA......... E57ODZWZ7FF32TWEFA76.	02/09/2015	04/22/2025	-.............	7,097,640	USD LIBOR 3M+2.3200%[2.5700%]	-.....................	-.....................	20,048	.........(798,452)	...	.........(798,452)	43,975	.....(182,144)	-..................	....	94,333	....	0008.............
Currency swap - Rec floating USD [Pay fixed EUR] ; 2015-FXS-285598	Mortgage Loan LN_0000510104.........................	B............	Currency	Citibank NA......... E57ODZWZ7FF32TWEFA76.	06/23/2015	06/26/2025	-.............	...25,793,600	USD LIBOR 3M+3.2525%[3.8750%]	-.....................	-.....................	37,114	......(4,349,617)	...	......(4,349,617)	129,842	.....(669,022)	-..................	....	347,109	....	0008.............

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central 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)
Currency swap - Rec floating USD [Pay fixed GBP] ; 2015-FXS-269626	Mortgage Loan LN_0000510091	B	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	01/28/2015	01/27/2020	-	25,268,998	USD LIBOR 3M+1.9250%[3.0210%]	-	-	47,497	1,942,310		1,942,310	110,419	(832,432)	-		170,795		0008
Currency swap - Rec floating USD [Pay floating AUD] ; 2015-FXS-277853	Q0458*AE9 AQUASURE FINANCE PTY LTD	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/15/2015	07/12/2027	-	24,320,000	USD LIBOR 3M+1.1775%[AUD BBSW 3M+1.5200%]	-	-	(32,642)	(391,275)		(391,275)	98,048	483,200	-		370,584		0008
Currency swap - Rec floating USD [Pay floating GBP] ; 2016-FXS-306458	Mortgage Loan LN_0000510113	B	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	01/26/2016	11/26/2018	-	2,531,366	USD LIBOR 3M+3.1970%[GBP LIBOR 1M+3.2500%]	-	-	10,214	40,305		40,305	49,147	(88,896)	-		10,263		0008
0939999. Total-Swaps-Hedging Other-Foreign Exchange											0	0	2,350,329	23,741,150	XX	23,741,150	(11,208,343)	(9,836,482)	0	0	10,433,209	XXX	XXX
Swaps - Hedging Other - Total Return																							
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-359464	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	04/24/2017	04/28/2018	-	52,827,431	USD LIBOR 3M 0.5300%[USD LIBOR 3M]	-	-	338,402	4,899,097		4,899,097	6,754,636	-	-		88,905		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-361067	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	05/12/2017	05/18/2018	-	60,062,737	USD LIBOR 3M 0.5000%[USD LIBOR 3M]	-	-	348,521	1,368,556		1,368,556	3,913,341	-	-		121,598		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-361076	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	05/12/2017	05/18/2018	-	60,062,737	USD LIBOR 3M 0.5100%[USD LIBOR 3M]	-	-	350,155	1,369,446		1,369,446	3,911,722	-	-		121,598		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-367140	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/27/2017	07/03/2018	-	74,656,530	USD LIBOR 3M 0.5300%[USD LIBOR 3M]	-	-	447,723	1,012,806		1,012,806	4,606,167	-	-		205,655		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-367141	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	06/27/2017	07/03/2018	-	74,656,530	USD LIBOR 3M 0.5300%[USD LIBOR 3M]	-	-	447,723	1,012,806		1,012,806	4,606,167	-	-		205,655		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-367151	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	06/27/2017	07/03/2018	-	74,656,530	USD LIBOR 3M 0.5600%[USD LIBOR 3M]	-	-	453,794	1,019,040		1,019,040	4,600,014	-	-		205,655		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-367849	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	07/05/2017	07/13/2018	-	75,637,538	USD LIBOR 3M 0.2900%[USD LIBOR 3M]	-	-	416,093	3,179,143		3,179,143	7,264,139	-	-		230,806		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-367857	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	07/05/2017	07/13/2018	-	63,826,922	USD LIBOR 3M 0.2700%[USD LIBOR 3M]	-	-	356,713	843,499		843,499	4,647,365	-	-		200,403		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-367892	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	07/05/2017	07/11/2018	-	44,612,605	USD LIBOR 3M 0.2700%[USD LIBOR 3M]	-	-	255,928	721,163		721,163	3,465,033	-	-		141,429		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-367893	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	07/05/2017	07/11/2018	-	63,732,329	USD LIBOR 3M 0.2700%[USD LIBOR 3M]	-	-	365,612	1,030,233		1,030,233	4,950,050	-	-		202,042		0001

Statement as of March 31, 2018 of the **Brighthouse Life Insurance Company**

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-377239	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/28/2017	10/02/2018	-	130,875,213	USD LIBOR 3M 0.5600%[USD LIBOR 3M]	-	-	533,268	2,476,351		2,476,351	7,792,309	-	-		485,777		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-377673	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/02/2017	10/04/2018	-	68,696,852	USD LIBOR 3M 0.3700%[USD LIBOR 3M]	-	-	376,371	1,408,616		1,408,616	5,494,974	-	-		263,361		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-377677	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/02/2017	10/04/2018	-	68,745,921	USD LIBOR 3M 0.3700%[USD LIBOR 3M]	-	-	376,640	1,409,622		1,409,622	5,498,899	-	-		263,549		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-378632	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2017	10/16/2018	-	49,528,520	USD LIBOR 3M 0.3700%[USD LIBOR 3M]	-	-	272,069	2,811,724		2,811,724	5,268,377	-	-		200,689		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-378753	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/12/2017	10/18/2018	-	49,660,500	USD LIBOR 3M 0.3700%[USD LIBOR 3M]	-	-	270,755	2,622,555		2,622,555	4,946,680	-	-		200,987		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-380647	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2017	11/06/2018	-	50,114,760	USD LIBOR 3M 0.3750%[USD LIBOR 3M]	-	-	262,773	2,393,610		2,393,610	4,257,622	-	-		209,316		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-380656	Variable Annuities	Exh 5	Equity/Index	Natixis SA KX1WK48MPD4Y2NCUIZ63	11/02/2017	11/06/2018	-	75,172,140	USD LIBOR 3M 0.3700%[USD LIBOR 3M]	-	-	393,177	3,588,044		3,588,044	6,373,967	-	-		313,974		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-380657	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2017	11/06/2018	-	75,172,140	USD LIBOR 3M 0.3800%[USD LIBOR 3M]	-	-	395,141	3,592,787		3,592,787	6,385,469	-	-		313,974		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-389412	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/19/2018	01/24/2019	-	112,285,641	USD LIBOR 3M 0.5700%[USD LIBOR 3M]	-	-	475,797	7,870,640		7,870,640	7,870,640	-	-		508,140		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-389415	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/19/2018	01/24/2019	-	149,142,760	USD LIBOR 3M 0.5700%[USD LIBOR 3M]	-	-	631,975	10,454,133		10,454,133	10,454,133	-	-		674,934		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-391400	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2018	02/07/2019	-	82,855,370	USD LIBOR 3M 0.5700%[USD LIBOR 3M]	-	-	288,297	3,169,532		3,169,532	3,169,532	-	-		383,633		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-392193	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/12/2018	02/15/2019	-	97,541,569	USD LIBOR 3M 0.4200%[USD LIBOR 3M]	-	-	269,282	1,134,781		1,134,781	1,134,781	-	-		457,368		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-392194	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/12/2018	02/15/2019	-	159,921,900	USD LIBOR 3M 0.5450%[USD LIBOR 3M]	-	-	465,928	536,477		536,477	536,477	-	-		749,867		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2018-TROR-392227	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/12/2018	02/15/2019	-	79,960,950	USD LIBOR 3M 0.5400%[USD LIBOR 3M]	-	-	232,475	264,688		264,688	264,688	-	-		374,933		0001
0949999. Total-Swaps-Hedging Other-Total Return										0	0	9,024,613	60,189,349	XX	60,189,349	118,167,180	0	0	0	7,124,247	XXX	XXX
0969999. Total-Swaps-Hedging Other										37,752,197	0	40,103,564	(368,326,538)	XX	(368,326,538)	(374,017,765)	(9,836,482)	0	0	281,116,978	XXX	XXX

Swaps - Replications - Credit Default

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Credit Default Swap - Rec 0.4800 [PAY 0.0000];CDT30-100_MET_2015_B; 2015-RCDS-298847	12521@AA1 CDT30-100_MET_2015_B..........	DB C.....	Credit..	Citibank NA.........	E57ODZWZ7FF32TWEFA76.	11/16/2015	09/20/2019	-..............	...90,000,000	0.4800 [0.0000]	-..................	-..................	108,000	-.....................	..	564,616	-.................	-.................	-.................	....	...90,000,000	1...........	N/A.............
Credit Default Swap - Rec 0.5000 [PAY 0.0000];CDT30-100_MET_2017A; 2017-RCDS-361991	12521*AA3 CDT30-100_MET_2017A................	DB C.....	Credit..	Citibank NA.........	E57ODZWZ7FF32TWEFA76.	05/22/2017	12/20/2020	-..............	.100,000,000	0.5000 [0.0000]	-..................	-..................	125,000	-.....................	..	708,605	-.................	-.................	-.................	....	.100,000,000	1...........	N/A.............
Credit Default Swap - Rec 0.5050 [PAY 0.0000];CDT30-100_MET_2015_A; 2015-RCDS-288387	12518*DQ0 CDT30-100_MET_2015_A............	DB C.....	Credit..	Citibank NA.........	E57ODZWZ7FF32TWEFA76.	07/28/2015	09/20/2019	-..............	...70,000,000	0.5050 [0.0000]	-..................	-..................	88,375	-.....................	..	454,477	-.................	-.................	-.................	....	...70,000,000	2...........	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];BANCO BILBAO VIZCAYA ARGENTINARIA;BBVA;2015-RCDS-287384	05946KA*2 BANCO BILBAO VIZCAYA ARGENTINARIA	DB C.....	Credit..	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	07/14/2015	09/20/2020	-..............	5,500,006	1.0000 [0.0000]	.........(2,709)	-..................	15,384	...........(1,287)	..	107,894	-.................	-.................	129	....	5,500,006	2...........	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];BRITISH TELECOM PLC;BT-A.L;2015-RCDS-287383	111021B@9 BRITISH TELECOM PLC............	DB C.....	Credit..	Societe Generale SA	O2RNE8IBXP4R0TD8PU41...	07/14/2015	09/20/2020	-..............	5,500,006	1.0000 [0.0000]	96,311	-..................	15,384	45,737	..	106,850	-.................	-.................	.........(4,598)	....	5,500,006	2...........	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CARNIVAL CORPORATION;CCL;2014-RCDS-246662	143658A@1 CARNIVAL CORPORATION........	DB C.....	Credit..	Bank of America NA	B4TYDEB6GKMZO031MB27.	08/04/2014	09/20/2019	-..............	3,000,000	1.0000 [0.0000]	42,401	-..................	7,500	12,186	..	39,955	-.................	-.................	.........(2,039)	....	3,000,000	2...........	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDT12-100_ITRAXX_S24_5Y;2016-RCDS-306169	46573*BW9 CDT12-100_ITRAXX_S24_5Y.......	DB C.....	Credit..	Citibank NA.........	E57ODZWZ7FF32TWEFA76.	01/22/2016	12/20/2020	-..............	...37,885,750	1.0000 [0.0000]	1,025,699	-..................	107,686	570,142	..	941,412	-.................	-.................	.......(51,379)	....	...37,885,750	2...........	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDT12-100_ITRAXX_S24_5Y;2016-RCDS-306267	46573*BY5 CDT12-100_ITRAXX_S24_5Y........	DB C.....	Credit..	Bank of America NA	B4TYDEB6GKMZO031MB27.	01/25/2016	12/20/2020	-..............	...61,203,625	1.0000 [0.0000]	1,629,339	-..................	173,836	910,226	..	1,519,708	-.................	-.................	.......(81,409)	....	...61,203,625	2...........	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDT12-100_ITRAXX_S26_5Y;2016-RCDS-344707	46573*CY4 CDT12-100_ITRAXX_S26_5Y........	DB C.....	Credit..	Citibank NA.........	E57ODZWZ7FF32TWEFA76.	12/15/2016	12/20/2021	-..............	.114,565,000	1.0000 [0.0000]	3,663,303	-..................	338,443	2,726,920	..	4,473,612	-.................	-.................	.....(171,368)	....	.114,565,000	2...........	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDT6-12_ITRAXX_S28_5Y;2018-RCDS-397740	990397740 CDT6-12_ITRAXX_S28_5Y...........	DB C.....	Credit..	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	03/27/2018	12/20/2022	-..............	...49,580,000	1.0000 [0.0000]	-..................	823,221	4,014	821,802	..	869,761	-.................	-.................	.........(1,418)	....	...49,580,000	1Z..........	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.23;2015-RCDS-283131	12518*DP2 CDX.NA.IG.23...............................	DB C.....	Credit..	Citibank NA.........	E57ODZWZ7FF32TWEFA76.	06/02/2015	12/20/2019	-..............	...50,000,000	1.0000 [0.0000]	300,000	-..................	125,000	113,606	..	590,129	-.................	-.................	.......(16,255)	....	...50,000,000	2...........	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.30;2018-RCDS-396711	990396711 CDX.NA.IG.30...............................	DB C.....	Credit..	Ice Clear US Inc..	549300HWWR1D8OTS2G29.	03/20/2018	06/20/2023	-..............	.240,000,000	1.0000 [0.0000]	-..................	4,253,659	66,667	4,231,470	..	4,000,469	-.................	-.................	.......(22,189)	....	.240,000,000	2Z..........	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.30;2018-RCDS-396721	990396721 CDX.NA.IG.30...............................	DB C.....	Credit..	Ice Clear US Inc..	549300HWWR1D8OTS2G29.	03/20/2018	06/20/2023	-..............	.206,000,000	1.0000 [0.0000]	-..................	3,672,227	57,222	3,653,071	..	3,433,736	-.................	-.................	.......(19,156)	....	.206,000,000	2Z..........	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.30;2018-RCDS-396723	990396723 CDX.NA.IG.30...............................	DB C.....	Credit..	Ice Clear US Inc..	549300HWWR1D8OTS2G29.	03/20/2018	06/20/2023	-..............	.245,000,000	1.0000 [0.0000]	-..................	4,349,110	68,056	4,326,423	..	4,083,812	-.................	-.................	.......(22,687)	....	.245,000,000	2Z..........	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.30;2018-RCDS-396748	990396748 CDX.NA.IG.30...............................	DB C.....	Credit..	Ice Clear US Inc..	549300HWWR1D8OTS2G29.	03/20/2018	06/20/2023	-..............	...50,000,000	1.0000 [0.0000]	-..................	905,085	13,889	900,364	..	833,431	-.................	-.................	.........(4,721)	....	...50,000,000	2Z..........	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.30;2018-RCDS-396835	990396835 CDX.NA.IG.30...............................	DB C.....	Credit..	Ice Clear US Inc..	549300HWWR1D8OTS2G29.	03/21/2018	06/20/2023	-..............	.270,000,000	1.0000 [0.0000]	-..................	4,856,043	67,500	4,833,233	..	4,168,580	-.................	-.................	.......(22,810)	....	.270,000,000	2Z..........	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.30.10Y;2018-RCDS-397117	990397117 CDX.NA.IG.30.10Y.........................	DB C.....	Credit..	Ice Clear US Inc..	549300HWWR1D8OTS2G29.	03/22/2018	06/20/2028	-..............	...50,000,000	1.0000 [0.0000]	-..................	.......(231,140)	11,111	.........(230,646)	..	.........(336,349)	-.................	-.................	494	....	...50,000,000	2Z..........	N/A.............

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CREDIT AGRICOLE SA;ACA.PA;2015-RCDS-287382	225313A@4 CREDIT AGRICOLE SA	DB C	Credit	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/14/2015	09/20/2020	-	5,500,006	1.0000 [0.0000]	62,963	-	15,384	29,901		126,387	-	-	(3,006)		5,500,006	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];DANSKE BANK A/S;DANSKE.CO;2015-RCDS-287289	236363B@5 DANSKE BANK A/S	DB C	Credit	Citibank NA	E57ODZWZ7FF32TWEFA76	07/13/2015	09/20/2020	-	5,505,274	1.0000 [0.0000]	49,410	-	15,384	23,445		126,093	-	-	(2,358)		5,505,274	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];ENEL S P A;ENLAY;2015-RCDS-289754	T3627#AA0 ENEL S P A	DB C	Credit	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	08/19/2015	09/20/2020	-	2,763,866	1.0000 [0.0000]	15,007	-	7,692	7,475		55,746	-	-	(710)		2,763,866	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Hartford;HIG;2013-RCDS-197049	416515D@0 Hartford	DB C	Credit	Bank of America NA	B4TYDEB6GKMZO031MB27	04/15/2013	06/20/2018	-	25,000,000	1.0000 [0.0000]	(147,662)	-	63,194	(6,325)		51,082	-	-	7,032		25,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Hartford;HIG;2013-RCDS-197626	416515D#8 Hartford	DB C	Credit	Citibank NA	E57ODZWZ7FF32TWEFA76	04/25/2013	06/20/2018	-	4,000,000	1.0000 [0.0000]	(17,663)	-	10,111	(762)		8,173	-	-	844		4,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];INTERNATIONAL PAPER COMPANY;IP;2013-RCDS-200160	460146M#7 INTERNATIONAL PAPER COMPANY	DB C	Credit	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	05/28/2013	06/20/2018	-	10,000,000	1.0000 [0.0000]	72,880	-	25,278	3,196		20,019	-	-	(3,548)		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];ITRAXX.EUROPE.29;2018-RCDS-397022	990397022 ITRAXX.EUROPE.29	DB C	Credit	Ice Clear US Inc	549300HWWR1D8OTS2G29	03/22/2018	06/20/2023	-	109,545,650	1.0000 [0.0000]	-	2,272,130	24,278	2,262,575		2,269,027	-	-	(9,555)		109,545,650	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];MCDX.NA.22.10Y;2014-RCDS-240984	58039#AD1 MCDX.NA.22.10Y	DB C	Credit	Bank of America NA	B4TYDEB6GKMZO031MB27	06/10/2014	06/20/2024	-	3,000,000	1.0000 [0.0000]	(37,601)	-	7,500	(23,339)		82,233	-	-	924		3,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];MCDX.NA.22.10Y;2014-RCDS-240988	58039#AG4 MCDX.NA.22.10Y	DB C	Credit	Bank of America NA	B4TYDEB6GKMZO031MB27	06/10/2014	06/20/2024	-	6,000,000	1.0000 [0.0000]	(75,201)	-	15,000	(46,690)		164,466	-	-	1,849		6,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Mohawk Industries, Inc.;MHK;2013-RCDS-200177	608190C#9 Mohawk Industries, Inc.	DB C	Credit	Deutsche Bank AG	7LTWFZYICNSX8D621K86	05/28/2013	06/20/2018	-	10,000,000	1.0000 [0.0000]	9,665	-	25,278	424		18,790	-	-	(470)		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];PIONEER NATURAL RESOURCES COMPANY;PXD;2014-RCDS-243951	723787A@6 PIONEER NATURAL RESOURCES COMPANY	DB C	Credit	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	07/07/2014	09/20/2019	-	10,000,000	1.0000 [0.0000]	213,807	-	25,000	60,541		127,828	-	-	(10,128)		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Rogers Communication Inc.;RCI;2014-RCDS-243339	775109B#7 Rogers Communication Inc.	DB C	Credit	Credit Suisse International	E58DKGMJYYYJLN8C3868	06/27/2014	09/20/2019	-	5,000,000	1.0000 [0.0000]	102,569	-	12,500	28,921		62,032	-	-	(4,838)		5,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];RUSSIAN FEDERATION;2017-RCDS-356905	78307AS@3 RUSSIAN FEDERATION	DB C	Credit	Goldman Sachs International	W22LROWP2IHZNBB6K528	03/31/2017	06/20/2022	-	25,000,000	1.0000 [0.0000]	(772,776)	-	62,500	(625,194)		(5,834)	-	-	36,490		25,000,000	3	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];SKY PLC;SKYAY;2015-RCDS-289643	83084VA*7 SKY PLC	DB C	Credit	Goldman Sachs International	W22LROWP2IHZNBB6K528	08/18/2015	09/20/2020	-	5,517,241	1.0000 [0.0000]	61,799	-	15,384	30,376		124,216	-	-	(2,961)		5,517,241	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];TELEFONICA, S.A.;VIV;2015-RCDS-288498	87938WB#9 TELEFONICA, S.A.	DB C	Credit	BNP Paribas	R0MUWSFPU8MPRO8K5P83	07/30/2015	09/20/2020	-	5,462,272	1.0000 [0.0000]	52,116	-	15,384	25,057		104,962	-	-	(2,500)		5,462,272	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];The State of Connecticut;2014-RCDS-246219	20772@AC6 The State of Connecticut	DB C	Credit	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	07/30/2014	09/20/2019	-	6,000,000	1.0000 [0.0000]	55,713	-	15,000	15,977		56,930	-	-	(2,673)		6,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];The State of Connecticut;2014-RCDS-246221	20772@AB8 The State of Connecticut	DB C	Credit	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	07/30/2014	09/20/2019	-	14,000,000	1.0000 [0.0000]	129,997	-	35,000	37,281		132,837	-	-	(6,237)		14,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];UNIBAIL-RODAMCO;UL.AS;2015-RCDS-287669	904587A*3 UNIBAIL-RODAMCO	DB C	Credit	Goldman Sachs International	W22LROWP2IHZNBB6K528	07/17/2015	09/20/2020	-	5,426,760	1.0000 [0.0000]	96,581	-	15,384	45,976		112,913	-	-	(4,614)		5,426,760	1	N/A

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0989999. Total-Swaps-Replications-Credit Default										6,625,948	20,900,334	1,798,316	24,782,083	XX	30,198,597	0	0	(425,865)	0	1,905,955,456	XXX	XXX
1029999. Total-Swaps-Replications										6,625,948	20,900,334	1,798,316	24,782,083	XX	30,198,597	0	0	(425,865)	0	1,905,955,456	XXX	XXX
1159999. Total-Swaps-Interest Rate										37,850,000	0	29,382,710	(451,646,313)	XX	(432,151,758)	###########	0	0	0	266,588,172	XXX	XXX
1169999. Total-Swaps-Credit Default										6,528,145	20,900,334	1,698,316	24,171,359	XX	29,587,873	67,011	0	(425,865)	0	1,905,955,456	XXX	XXX
1179999. Total-Swaps-Foreign Exchange										0	0	6,540,542	47,039,077	XX	(41,259,595)	(11,208,343)	(42,236,542)	0	0	42,436,127	XXX	XXX
1189999. Total-Swaps-Total Return										0	0	9,024,613	60,189,349	XX	60,189,349	118,167,180	0	0	0	7,124,247	XXX	XXX
1209999. Total-Swaps										44,378,145	20,900,334	46,646,180	(320,246,527)	XX	(383,634,131)	###########	(42,236,542)	(425,865)	0	2,222,104,002	XXX	XXX
Forwards - Hedging Other																						
Currency Forward - BUY USD SELL EUR ; 2018-FOR-389549	F5837PAE6 LOXAM SAS	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2018	07/24/2018	-	8,597,798	0.8100	-	-	-	(2,176)		(2,176)	(70,964)	68,788	-		24,130		0008
Currency Forward - BUY USD SELL EUR ; 2018-FOR-396830	Joint Venture Interests Portfolio	BA	Currency	Bank of America NA B4TYDEB6GKMZO031MB27.	03/21/2018	04/25/2018	-	120,851,661	0.8100	-	-	-	82,812		82,812	(157,460)	240,272	-		158,142		0008
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2008-VAR-0021	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/12/2008	12/21/2018	31,008	310,080,000	32.2500	-	-	-	(11,543,021)		(11,543,021)	170,368	-	-		1,321,053		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2009-VAR-0005	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	05/04/2009	12/21/2018	6,557	65,573,770	38.1300	-	-	-	(6,573,656)		(6,573,656)	32,910	-	-		279,368		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2009-VAR-0025	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	06/11/2009	12/21/2018	6,527	65,274,151	38.3000	-	-	-	(6,682,597)		(6,682,597)	33,031	-	-		278,092		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2009-VAR-0033	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	09/09/2009	12/21/2018	12,642	126,422,250	39.5500	-	-	-	(14,226,350)		(14,226,350)	64,284	-	-		538,605		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2009-VAR-0036	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/10/2009	12/21/2018	12,713	127,130,000	39.3300	-	-	-	(14,089,602)		(14,089,602)	64,999	-	-		541,620		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2009-VAR-0037	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2009	12/21/2018	6,361	63,613,200	39.3000	-	-	-	(7,035,388)		(7,035,388)	32,546	-	-		271,015		0001
Equity Forward - S&P 500 VS STD OTC ; 2012-VAR-177385	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76.	09/28/2012	12/16/2022	4,098	40,983,606	30.5000	-	-	-	(2,308,450)		(2,308,450)	128,153	-	-		444,963		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0013	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	06/17/2008	12/21/2018	4,664	46,641,800	26.8000	-	-	-	(1,393,598)		(1,393,598)	57,438	-	-		198,711		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0014	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/17/2008	12/21/2018	9,311	93,109,869	26.8500	-	-	-	(2,806,565)		(2,806,565)	114,626	-	-		396,682		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0018	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/24/2008	12/21/2018	9,346	93,457,900	26.7500	-	-	-	(2,764,694)		(2,764,694)	115,356	-	-		398,164		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0024	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/10/2008	12/21/2018	27,923	279,225,600	26.8600	-	-	-	(8,490,546)		(8,490,546)	351,746	-	-		1,189,602		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0027	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/22/2008	12/21/2018	7,862	78,616,400	31.8000	-	-	-	(5,088,900)		(5,088,900)	96,262	-	-		334,934		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0029	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/03/2008	12/21/2018	29,630	296,296,300	33.7500	-	-	-	(24,562,471)		(24,562,471)	359,350	-	-		1,262,330		0001

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0002	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/29/2009	12/21/2018	23,734	237,341,800	31.6000	-	-	-	(17,548,458)		(17,548,458)	304,003	-	-		1,011,162		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0017	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/02/2009	12/18/2020	16,393	163,934,400	30.5000	-	-	-	(10,070,890)		(10,070,890)	286,393	-	-		1,351,974		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0019	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2009	12/21/2018	16,340	163,398,700	30.6000	-	-	-	(11,158,899)		(11,158,899)	213,294	-	-		696,138		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0020	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/10/2009	12/21/2018	8,197	81,967,200	30.5000	-	-	-	(5,547,787)		(5,547,787)	107,118	-	-		349,210		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0024	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	06/11/2009	12/21/2018	8,264	82,644,628	30.2500	-	-	-	(5,469,712)		(5,469,712)	108,234	-	-		352,096		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0027	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2009	12/20/2019	16,155	161,550,900	30.9500	-	-	-	(10,864,536)		(10,864,536)	202,740	-	-		1,060,372		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0028	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/12/2009	12/16/2022	16,129	161,290,300	31.0000	-	-	-	(9,329,386)		(9,329,386)	423,499	-	-		1,751,146		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0030	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/21/2009	12/20/2019	16,155	161,550,900	30.9500	-	-	-	(10,874,280)		(10,874,280)	203,303	-	-		1,060,372		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0031	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2009	12/20/2019	8,258	82,579,800	31.0000	-	-	-	(5,583,092)		(5,583,092)	103,984	-	-		542,029		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0035	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/09/2009	12/21/2018	15,848	158,478,600	31.5500	-	-	-	(11,796,185)		(11,796,185)	211,530	-	-		675,176		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0038	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/22/2009	12/20/2019	8,361	83,612,040	29.9000	-	-	-	(5,117,219)		(5,117,219)	107,003	-	-		548,805		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0001	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2010	12/21/2018	9,259	92,592,590	27.0000	-	-	-	4,466,655		4,466,655	(132,445)	-	-		394,478		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0005	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/26/2010	12/21/2018	8,333	83,333,300	27.0000	-	-	-	4,025,561		4,025,561	(119,527)	-	-		355,030		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0008	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/03/2010	12/20/2019	7,435	74,349,442	26.9000	-	-	-	3,334,870		3,334,870	(93,023)	-	-		488,008		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0009	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2010	12/21/2018	7,407	74,074,100	27.0000	-	-	-	3,585,613		3,585,613	(107,035)	-	-		315,582		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0012	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2010	12/20/2019	4,647	46,468,400	26.9000	-	-	-	(2,083,849)		(2,083,849)	58,653	-	-		305,005		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0013	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/10/2010	12/20/2019	9,294	92,936,803	26.9000	-	-	-	(4,167,699)		(4,167,699)	117,305	-	-		610,010		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0025	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/28/2010	12/20/2019	12,976	129,757,790	28.9000	-	-	-	(7,182,741)		(7,182,741)	169,306	-	-		851,692		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0026	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/29/2010	12/20/2019	24,653	246,527,800	28.8000	-	-	-	(13,511,857)		(13,511,857)	321,444	-	-		1,618,135		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0027	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2010	12/18/2019	12,199	121,993,100	29.1000	-	-	-	(6,892,378)		(6,892,378)	160,276	-	-		799,452		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0030	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/30/2010	12/20/2019	12,158	121,575,300	29.2000	-	-	-	(6,935,684)		(6,935,684)	159,266	-	-		797,984		0001

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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 ; 2010-VAR-0033	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	05/04/2010	12/20/2019	8,333	83,333,300	30.0000	-	-	-	(5,136,563)		(5,136,563)	110,213	-	-		546,975		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0035	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/04/2010	12/20/2019	11,794	117,940,000	30.1000	-	-	-	(7,337,564)		(7,337,564)	156,154	-	-		774,123		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0038	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	05/05/2010	12/20/2019	11,639	116,393,400	30.5000	-	-	-	(7,510,882)		(7,510,882)	154,842	-	-		763,972		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0040	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	05/07/2010	12/20/2019	4,122	41,221,400	32.7500	-	-	-	(3,226,448)		(3,226,448)	56,307	-	-		270,565		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0042	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	05/20/2010	12/20/2019	2,075	20,746,900	36.1500	-	-	-	(2,096,531)		(2,096,531)	29,623	-	-		136,176		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0044	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/20/2010	12/20/2019	19,231	192,307,700	36.4000	-	-	-	(19,767,279)		(19,767,279)	275,421	-	-		1,262,251		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0046	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	07/21/2010	12/20/2019	14,229	142,288,000	35.1400	-	-	-	(13,478,769)		(13,478,769)	203,840	-	-		933,936		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0047	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	07/21/2010	12/20/2019	21,337	213,371,300	35.1500	-	-	-	(20,226,768)		(20,226,768)	305,709	-	-		1,400,506		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-135649	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	07/19/2011	12/21/2018	8,117	81,168,800	30.8000	(1,400,000)	-	-	(5,628,819)		(5,628,819)	105,215	-	-		345,808		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-135662	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	07/19/2011	12/21/2018	8,997	89,972,100	33.7500	(2,741,000)	-	-	(7,458,538)		(7,458,538)	109,119	-	-		383,314		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-137158	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	08/12/2011	12/18/2020	7,874	78,740,157	31.7500	-	-	-	(5,522,265)		(5,522,265)	166,757	-	-		649,373		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-137615	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	08/18/2011	12/18/2020	15,152	151,515,200	33.0000	-	-	-	(11,802,281)		(11,802,281)	329,571	-	-		1,249,552		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-137702	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/19/2011	12/18/2020	3,788	37,878,800	33.0000	-	-	-	(2,951,056)		(2,951,056)	82,422	-	-		312,388		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-138448	Variable Annuities	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	08/29/2011	12/18/2020	7,812	78,125,000	32.0000	-	-	-	5,628,812		5,628,812	(167,102)	-	-		644,300		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-144039	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/11/2011	12/18/2020	5,405	54,054,100	33.3000	-	-	-	4,361,429		4,361,429	(120,043)	-	-		445,786		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-144042	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	10/11/2011	12/18/2020	3,985	39,849,624	33.2500	-	-	-	3,202,970		3,202,970	(88,411)	-	-		328,642		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-144084	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/12/2011	12/18/2020	6,667	66,666,700	33.0000	-	-	-	5,255,572		5,255,572	(147,232)	-	-		549,803		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-144086	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	10/12/2011	12/18/2020	3,374	33,742,300	32.6000	-	-	-	2,577,553		2,577,553	(73,939)	-	-		278,274		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-144088	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	10/12/2011	12/18/2020	3,333	33,333,333	33.0000	-	-	-	2,627,785		2,627,785	(73,616)	-	-		274,901		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-145415	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/27/2011	12/18/2020	4,231	42,307,700	32.5000	-	-	-	3,216,496		3,216,496	(92,935)	-	-		348,913		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-145428	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	10/27/2011	12/18/2020	3,333	33,333,333	33.0000	-	-	-	2,635,894		2,635,894	(73,936)	-	-		274,901		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-149521	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/12/2011	12/18/2020	6,739	67,385,400	37.1000	-	-	-	7,177,225		7,177,225	(163,995)	-	-		555,730		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-152427	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/11/2012	12/16/2022	7,225	72,254,300	34.6000	-	-	-	(5,821,371)		(5,821,371)	242,991	-	-		784,472		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-161462	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/13/2012	12/20/2019	16,000	160,000,000	31.2500	-	-	-	11,687,839		11,687,839	(263,523)	-	-		1,050,192		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-161817	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/17/2012	12/21/2018	8,013	80,128,200	31.2000	-	-	-	6,219,260		6,219,260	(151,633)	-	-		341,375		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-165152	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2012	12/16/2022	7,310	73,099,400	34.2000	-	-	-	5,678,244		5,678,244	(247,832)	-	-		793,648		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-165155	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2012	12/15/2023	7,246	72,463,800	34.5000	-	-	-	5,474,431		5,474,431	(224,493)	-	-		865,960		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-166923	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/08/2012	12/17/2021	3,666	36,656,891	34.1000	-	-	-	(3,008,231)		(3,008,231)	83,546	-	-		353,402		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-173820	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/28/2012	12/17/2021	7,764	77,639,800	32.2000	-	-	-	(5,475,120)		(5,475,120)	169,174	-	-		748,511		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-176030	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/14/2012	12/20/2019	4,237	42,372,900	29.5000	-	-	-	2,661,089		2,661,089	(72,315)	-	-		278,123		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-181072	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2012	12/18/2020	8,547	85,470,100	29.2500	-	-	-	(4,903,947)		(4,903,947)	194,684	-	-		704,875		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-183566	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/05/2012	12/20/2019	3,604	36,036,000	27.7500	-	-	-	(1,908,972)		(1,908,972)	62,400	-	-		236,530		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-186740	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/08/2013	12/20/2019	4,464	44,642,900	28.0000	-	-	-	(2,423,190)		(2,423,190)	78,346	-	-		293,023		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-189583	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2013	12/16/2022	27,778	277,777,800	27.0000	-	-	-	10,594,691		10,594,691	(810,777)	-	-		3,015,863		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-190438	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/12/2013	12/16/2022	14,231	142,310,000	26.3500	-	-	-	4,985,980		4,985,980	(409,058)	-	-		1,545,075		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-190820	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	02/19/2013	12/17/2021	9,597	95,969,290	26.0500	-	-	-	3,594,507		3,594,507	(179,820)	-	-		925,222		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-193662	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2013	12/16/2022	9,579	95,785,400	26.1000	-	-	-	3,235,767		3,235,767	(275,052)	-	-		1,039,952		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-194915	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/20/2013	12/17/2021	6,809	68,093,400	25.7000	-	-	-	2,430,737		2,430,737	(127,155)	-	-		656,475		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-195854-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2013	12/16/2022	9,560	95,602,300	26.1500	-	-	-	3,240,292		3,240,292	(275,973)	-	-		1,037,964		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-201827	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2013	12/16/2022	1,812	18,115,900	27.6000	-	-	-	(734,206)		(734,206)	55,045	-	-		196,686		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-202136	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/11/2013	12/16/2022	9,074	90,744,100	27.5500	-	-	-	3,654,514		3,654,514	(275,539)	-	-		985,218		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-203845	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/25/2013	12/16/2022	17,857	178,571,400	28.0000	-	-	-	7,590,236		7,590,236	(550,313)	-	-		1,938,768		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-203963	Variable Annuities	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76.	06/26/2013	12/21/2018	4,771	47,709,923	26.2000	-	-	-	(2,339,880)		(2,339,880)	113,115	-	-		203,262		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-203979	Variable Annuities	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76.	06/26/2013	12/18/2020	4,604	46,040,515	27.1500	-	-	-	(2,102,458)		(2,102,458)	108,263	-	-		379,698		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-223893	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	01/22/2014	12/16/2022	5,061	50,607,287	24.7000	-	-	-	(1,316,135)		(1,316,135)	150,647	-	-		549,449		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-223906	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/22/2014	12/16/2022	10,163	101,626,000	24.6000	-	-	-	(2,598,822)		(2,598,822)	301,820	-	-		1,103,364		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-223908	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/22/2014	12/15/2023	2,976	29,761,900	25.2000	-	-	-	(761,805)		(761,805)	71,618	-	-		355,662		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-229424	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	03/04/2014	12/21/2018	5,794	57,937,400	21.5800	-	-	-	(1,523,272)		(1,523,272)	159,392	-	-		246,834		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-253729	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/01/2014	12/20/2019	10,593	105,932,203	23.6000	-	-	-	(3,101,879)		(3,101,879)	236,009	-	-		695,307		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-253871	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/02/2014	12/20/2019	5,274	52,742,616	23.7000	-	-	-	(1,567,323)		(1,567,323)	117,651	-	-		346,187		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-253897	Variable Annuities	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76.	10/02/2014	12/20/2019	11,677	116,772,824	23.5500	-	-	-	(3,390,809)		(3,390,809)	260,280	-	-		766,462		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-256804	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/21/2014	12/18/2020	5,123	51,229,508	24.4000	-	-	-	(1,527,934)		(1,527,934)	137,060	-	-		422,492		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-256861	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	10/21/2014	12/18/2020	7,187	71,868,583	24.3500	-	-	-	(2,127,183)		(2,127,183)	192,163	-	-		592,703		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2015-VAR-277392	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	04/10/2015	12/18/2020	10,183	101,833,000	24.5500	-	-	-	(3,020,553)		(3,020,553)	292,786	-	-		839,821		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2015-VAR-277612-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	04/13/2015	12/16/2022	14,484	144,843,600	25.8900	-	-	-	(4,187,356)		(4,187,356)	496,683	-	-		1,572,582		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2015-VAR-278721	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	04/24/2015	12/20/2019	5,176	51,759,834	24.1500	-	-	-	(1,603,614)		(1,603,614)	128,918	-	-		339,736		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2018-VAR-396446	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	03/16/2018	12/20/2019	57,683	576,830,000	19.5300	-	-	-	(1,924,733)		(1,924,733)	(1,924,733)	-	-		3,786,141		0001
12229999. Total-Forwards-Hedging Other											(4,141,000)	0	0	(297,988,389)	XX	(297,988,389)	3,146,323	309,060	0	0	66,292,490	XXX	XXX
1269999. Total-Forwards											(4,141,000)	0	0	(297,988,389)	XX	(297,988,389)	3,146,323	309,060	0	0	66,292,490	XXX	XXX
1399999. Total-Hedging Effective											0	0	4,744,301	23,297,928	XX	(45,506,190)	0	(32,400,060)	0	0	35,031,568	XXX	XXX
1409999. Total-Hedging Other											2,356,400,952	280,451,451	40,103,564	(1,165,774,107)	XX	(1,165,774,107)	##########	(9,527,422)	0	0	347,409,468	XXX	XXX
1419999. Total-Replication											6,625,948	20,900,334	1,798,316	24,782,083	XX	30,198,597	0	0	(425,865)	0	1,905,955,456	XXX	XXX
1449999. TOTAL											2,363,026,900	301,351,785	46,646,180	(1,117,694,096)	XX	(1,181,081,700)	##########	(41,927,482)	(425,865)	0	2,288,396,493	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)

(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 interest rate risk of assets.
0004	Hedges the interest rate risk of liabilities.
0005	Hedges the inflation risk generated from inflation-linked bonds.
0006	Hedges the interest rate risk of minimum guarantees embedded in certain variable annuity products; swaption exercised into a swap.
0007	Hedges the credit risk of assets.
0008	Hedges the currency risk of foreign currency denominated assets.
0009	Hedges the currency risk of foreign currency denominated liabilities.
0010	Hedges the equity risk of 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																					
TYM8.....	1,618	#########	Long CBOT NOTE 10Y TYM8; 2018-LFUT-393178	Variable Annuities..................	Exh 5.....	Interest Rate	06/20/2018	CME (CBOT) Group Inc LCZ7XYGSLJUHFXXNXD88	02/22/2018	.....119.6172	.....121.1406	-	....	....	....	....	2,464,923	2,464,923	1,537,100	1	1,000
WNM8....	720	#########	Long CBOT BOND ULTRA LONG WNM8; 2018-LFUT-393126	Variable Annuities..................	Exh 5.....	Interest Rate	06/20/2018	CME (CBOT) Group Inc LCZ7XYGSLJUHFXXNXD88	02/21/2018	.....155.2005	.....160.4688	-	....	....	....	....	3,793,172	3,793,172	2,376,000	1	1,000
WNM8....	480	#########	Long CBOT BOND ULTRA LONG WNM8; 2018-LFUT-393187	Variable Annuities..................	Exh 5.....	Interest Rate	06/20/2018	CME (CBOT) Group Inc LCZ7XYGSLJUHFXXNXD88	02/22/2018	.....154.1274	.....160.4688	-	....	....	....	....	3,043,844	3,043,844	1,584,000	1	1,000
12829999. Total-Long Futures-Hedging Other..............................												0	0	0	0	0	9,301,938	9,301,938	5,497,100	XXX	XXX
1329999. Total-Long Futures...												0	0	0	0	0	9,301,938	9,301,938	5,497,100	XXX	XXX
Short Futures																					
Hedging Other																					
ESM8.....	200	#########	Short CME S&P 500 MINI ESM8; 2018-FUT-394999	Variable Annuities..................	Exh 5.....	Equity/Index	06/15/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	03/07/2018	..2,728.9000	..2,643.0000	-	....	....	....	....	859,000	859,000	1,160,000	2	50
ESM8.....	2,500	#########	Short CME S&P 500 MINI ESM8; 2018-FUT-395179	Variable Annuities..................	Exh 5.....	Equity/Index	06/15/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	03/08/2018	..2,728.3000	..2,643.0000	-	....	....	....	....	10,662,500	10,662,500	14,500,000	2	50
ESM8.....	500	#########	Short CME S&P 500 MINI ESM8; 2018-FUT-395190	Variable Annuities..................	Exh 5.....	Equity/Index	06/15/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	03/08/2018	..2,728.3000	..2,643.0000	-	....	....	....	....	2,132,500	2,132,500	2,900,000	2	50
ESM8.....	600	#########	Short CME S&P 500 MINI ESM8; 2018-FUT-395203	Variable Annuities..................	Exh 5.....	Equity/Index	06/15/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	03/08/2018	..2,728.3000	..2,643.0000	-	....	....	....	....	2,559,000	2,559,000	3,480,000	2	50
ESM8.....	600	#########	Short CME S&P 500 MINI ESM8; 2018-FUT-395343	Variable Annuities..................	Exh 5.....	Equity/Index	06/15/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	03/09/2018	..2,744.3500	..2,643.0000	-	....	....	....	....	3,040,500	3,040,500	3,480,000	2	50
ESM8.....	2,000	#########	Short CME S&P 500 MINI ESM8; 2018-FUT-395529	Variable Annuities..................	Exh 5.....	Equity/Index	06/15/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	03/12/2018	..2,788.9000	..2,643.0000	-	....	....	....	....	14,590,000	14,590,000	11,600,000	2	50
ESM8.....	1,000	#########	Short CME S&P 500 MINI ESM8; 2018-FUT-395537	Variable Annuities..................	Exh 5.....	Equity/Index	06/15/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	03/12/2018	..2,788.9000	..2,643.0000	-	....	....	....	....	7,295,000	7,295,000	5,800,000	2	50
ESM8.....	551	#########	Short CME S&P 500 MINI ESM8; 2018-FUT-395552	Variable Annuities..................	Exh 5.....	Equity/Index	06/15/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	03/12/2018	..2,788.9000	..2,643.0000	-	....	....	....	....	4,019,545	4,019,545	3,195,800	2	50
ESM8.....	500	#########	Short CME S&P 500 MINI ESM8; 2018-FUT-395578	Variable Annuities..................	Exh 5.....	Equity/Index	06/15/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	03/12/2018	..2,788.9000	..2,643.0000	-	....	....	....	....	3,647,500	3,647,500	2,900,000	2	50
ESM8.....	500	#########	Short CME S&P 500 MINI ESM8; 2018-FUT-395673	Variable Annuities..................	Exh 5.....	Equity/Index	06/15/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	03/13/2018	..2,789.0500	..2,643.0000	-	....	....	....	....	3,651,250	3,651,250	2,900,000	2	50
NQM8....	5	...695,080	Short CME NASDAQ 100 MINI NQM8; 2018-FUT-395133	Variable Annuities..................	Exh 5.....	Equity/Index	06/15/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	03/08/2018	..6,950.8000	..6,594.0000	-	....	....	....	....	35,680	35,680	29,000	2	20
NQM8....	590	#########	Short CME NASDAQ 100 MINI NQM8; 2018-FUT-395202	Variable Annuities..................	Exh 5.....	Equity/Index	06/15/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	03/08/2018	..6,950.6684	..6,594.0000	-	....	....	....	....	4,208,687	4,208,687	3,422,000	2	20
NQM8....	379	#########	Short CME NASDAQ 100 MINI NQM8; 2018-FUT-395209	Variable Annuities..................	Exh 5.....	Equity/Index	06/15/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	03/08/2018	..6,950.8500	..6,594.0000	-	....	....	....	....	2,704,923	2,704,923	2,198,200	2	20
NQM8....	121	#########	Short CME NASDAQ 100 MINI NQM8; 2018-FUT-395339	Variable Annuities..................	Exh 5.....	Equity/Index	06/15/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	03/09/2018	..7,000.2500	..6,594.0000	-	....	....	....	....	983,125	983,125	701,800	2	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
NQM8....	600	#########	Short CME NASDAQ 100 MINI NQM8; 2018-FUT-395341	Variable Annuities..................	Exh 5.....	Equity/Index	06/15/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	03/09/2018	..7,000.1932	..6,594.0000	-					4,874,318	4,874,318	3,480,000	2	20
NQM8....	600	#########	Short CME NASDAQ 100 MINI NQM8; 2018-FUT-395453	Variable Annuities..................	Exh 5.....	Equity/Index	06/15/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	03/12/2018	..7,124.3000	..6,594.0000	-					6,363,600	6,363,600	3,480,000	2	20
NQM8....	750	#########	Short CME NASDAQ 100 MINI NQM8; 2018-FUT-395454	Variable Annuities..................	Exh 5.....	Equity/Index	06/15/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	03/12/2018	..7,124.3500	..6,594.0000	-					7,955,250	7,955,250	4,350,000	2	20
NQM8....	400	#########	Short CME NASDAQ 100 MINI NQM8; 2018-FUT-395576	Variable Annuities..................	Exh 5.....	Equity/Index	06/15/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	03/12/2018	..7,124.3000	..6,594.0000	-					4,242,400	4,242,400	2,320,000	2	20
RTYM8...	50	3,908,000	Short CME RUSSEL 2000 MINI-1 RTYM8; 2018-FUT-394995	Variable Annuities..................	Exh 5.....	Equity/Index	06/15/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	03/07/2018	..1,563.2000	..1,531.2000	-					80,000	80,000	175,000	2	50
RTYM8...	4	...312,630	Short CME RUSSEL 2000 MINI-1 RTYM8; 2018-FUT-395003	Variable Annuities..................	Exh 5.....	Equity/Index	06/15/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	03/07/2018	..1,563.1500	..1,531.2000	-					6,390	6,390	14,000	2	50
RTYM8...	500	#########	Short CME RUSSEL 2000 MINI-1 RTYM8; 2018-FUT-395117	Variable Annuities..................	Exh 5.....	Equity/Index	06/15/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	03/08/2018	..1,577.4500	..1,531.2000	-					1,156,250	1,156,250	1,750,000	2	50
RTYM8...	298	#########	Short CME RUSSEL 2000 MINI-1 RTYM8; 2018-FUT-395136	Variable Annuities..................	Exh 5.....	Equity/Index	06/15/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	03/08/2018	..1,577.4000	..1,531.2000	-					688,380	688,380	1,043,000	2	50
RTYM8...	500	#########	Short CME RUSSEL 2000 MINI-1 RTYM8; 2018-FUT-395175	Variable Annuities..................	Exh 5.....	Equity/Index	06/15/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	03/08/2018	..1,577.4000	..1,531.2000	-					1,155,000	1,155,000	1,750,000	2	50
RTYM8...	500	#########	Short CME RUSSEL 2000 MINI-1 RTYM8; 2018-FUT-395177	Variable Annuities..................	Exh 5.....	Equity/Index	06/15/2018	CME (CME) Group Inc LCZ7XYGSLJUHFXXNXD88	03/08/2018	..1,577.4000	..1,531.2000	-					1,155,000	1,155,000	1,750,000	2	50
13429999. Total-Short Futures-Hedging Other												0	0	0	0	0	88,065,798	88,065,798	78,378,800	XXX	XXX
1389999. Total-Short Futures												0	0	0	0	0	88,065,798	88,065,798	78,378,800	XXX	XXX
1409999. Total-Hedging Other												0	0	0	0	0	97,367,736	97,367,736	83,875,900	XXX	XXX
1449999. TOTAL												0	0	0	0	0	97,367,736	97,367,736	83,875,900	XXX	XXX

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
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 5	Book Adjusted Carrying Value 6	Book Adjusted Carrying Value 7	Fair Value 8	Fair Value 9	Fair Value 10	11	12
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	-	-	-	83,875,900	83,875,900
NAIC 1 Designation												
Bank of America NA	B4TYDEB6GKMZO031MB27	Y	Y	3,596,397	39,393,284	(52,417,268)	0	39,939,176	(53,856,578)	0	108,152,845	91,532,464
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	9,815,000	112,214,883	(116,607,996)	0	119,370,379	(118,345,310)	0	26,387,908	12,179,795
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y	31,041,034	58,614,234	(126,085,135)	0	57,490,591	(132,052,927)	0	12,220,288	0
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y	33,030,000	211,776,150	(187,374,076)	0	202,164,847	(209,635,234)	0	515,506,027	506,878,101
Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	Y	Y	-	4,973,602	(31,104,287)	0	3,029,543	(43,759,649)	0	6,590,033	0
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	Y	21,267,000	143,253,579	(144,343,972)	0	150,262,341	(144,473,822)	0	27,247,371	4,889,977
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	186,481,292	222,400,379	(566,670,569)	0	220,040,794	(566,709,748)	0	102,896,143	0
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Y	Y	36,800,000	96,662,599	(91,519,964)	0	93,814,904	(91,716,111)	0	10,285,998	0
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Y	Y	-	310,480,293	(481,219,351)	0	303,043,785	(484,053,113)	0	104,815,146	0
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Y	Y	-	39,893,750	(328,410,728)	0	39,893,750	(328,410,728)	0	5,852,072	0
National Australia Bank Limited	F8SB4JFBSYQFRQEH3Z21	Y	Y	-	377,630	-	377,630	208,499	-	208,499	34,834	34,834
Natixis SA	KX1WK48MPD4Y2NCUIZ63	Y	Y	-	3,588,044	-	3,588,044	3,588,044	-	3,588,044	313,974	313,974
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	-	381,387	(2,156,184)	0	197,894	(2,267,882)	0	335,989	0
The Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	Y	Y	-	4,471,489	(887,040)	3,584,449	1,397,360	(2,114,611)	0	719,446	719,446
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Y	Y	67,600,000	160,783,627	(408,339,238)	0	160,893,011	(408,339,238)	0	14,710,316	0
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	28,733,842	29,783,627	(5,191,885)	0	29,613,951	(5,015,666)	0	2,477,312	0
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Y	Y	-	3,988,743	(6,243,108)	0	3,275,433	(10,082,945)	0	1,378,009	0
0299999. Total NAIC 1 Designation				418,364,565	1,443,037,299	(2,548,570,801)	7,550,123	1,428,224,305	(2,600,833,561)	3,796,543	939,923,711	616,548,592
NAIC 2 Designation												
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Y	Y	8,047,327	50,866,275	(20,474,420)	22,344,528	53,965,602	(20,474,420)	25,443,855	20,691,371	20,691,371
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	131,717,459	445,921,668	(423,733,251)	0	446,082,444	(423,113,891)	0	74,891,889	0
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Y	Y	167,476,000	203,680,360	(45,691,879)	0	203,589,915	(45,691,879)	0	37,817,243	28,329,724
0399999. Total NAIC 2 Designation				307,240,787	700,468,303	(489,899,550)	22,344,528	703,637,961	(489,280,190)	25,443,855	133,400,504	49,021,095
0899999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX	18,957,668	20,239,722	(242,969,069)	0	20,244,557	(243,074,772)	0	1,215,072,278	973,385,263
0999999. Gross Totals				744,563,020	2,163,745,324	(3,281,439,420)	29,894,651	2,152,106,823	(3,333,188,523)	29,240,398	2,372,272,393	1,722,830,850
1. Offset per SSAP No. 64					-	-						
2. Net after right of offset per SSAP No. 64					2,163,745,324	(3,281,439,420)						

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	912803 BV 4	UNITED STATES TREASURY	7,970,006	10,665,000	6,475,892	11/15/2028	I
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	842434 CJ 9	SOUTHERN CALIFORNIA GAS COMPANY	1,002,711	850,000	848,192	11/15/2040	V
Bank of America NA B4TYDEB6GKMZO031MB27	Treasury	912810 RG 5	UNITED STATES TREASURY	3,676,493	3,419,000	3,042,765	05/15/2044	V
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	589331 AN 7	MERCK & CO INC	410,982	399,000	414,422	06/30/2019	V
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	09247X AE 1	BLACKROCK INC	4,990,354	4,811,000	4,933,366	12/10/2019	V
Bank of America NA B4TYDEB6GKMZO031MB27	Treasury	912828 F6 2	UNITED STATES TREASURY	2,915,133	2,949,000	2,945,164	10/31/2019	V
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	931142 CB 7	WALMART INC	760,846	627,000	625,014	09/01/2035	V
Bank of America NA B4TYDEB6GKMZO031MB27	Treasury	912828 2Y 5	UNITED STATES TREASURY	1,244,506	1,286,000	1,283,000	09/30/2024	V
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	589331 AQ 0	MERCK & CO INC	2,811,062	2,230,000	2,226,231	06/30/2039	V
Bank of America NA B4TYDEB6GKMZO031MB27	Corporate	742718 DF 3	PROCTER & GAMBLE COMPANY	278,565	223,000	214,314	03/05/2037	V
Bank of America NA B4TYDEB6GKMZO031MB27	Treasury	912810 RN 0	UNITED STATES TREASURY	7,190,680	7,324,000	7,334,965	08/15/2045	I
Bank of America NA B4TYDEB6GKMZO031MB27	Treasury	912810 RG 5	UNITED STATES TREASURY	5,508,826	5,123,000	4,559,252	05/15/2044	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Treasury	912810 RN 0	UNITED STATES TREASURY	2,392,639	2,437,000	1,975,439	08/15/2045	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Treasury	912810 RJ 9	UNITED STATES TREASURY	3,603,214	3,580,000	3,293,369	11/15/2044	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Treasury	912810 RH 3	UNITED STATES TREASURY	2,248,667	2,184,000	2,071,661	08/15/2044	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Treasury	912828 D5 6	UNITED STATES TREASURY	3,627,469	3,689,000	3,700,271	08/15/2024	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	34,162,692	34,700,977	35,395,308	05/01/2043	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Treasury	912828 U2 4	UNITED STATES TREASURY	1,643,876	1,742,000	1,675,798	11/15/2026	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Treasury	912828 F6 2	UNITED STATES TREASURY	6,230,614	6,303,000	6,294,800	10/31/2019	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Treasury	912810 RN 0	UNITED STATES TREASURY	70,689	72,000	72,108	08/15/2045	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Treasury	912810 PT 9	UNITED STATES TREASURY	36,796,181	28,740,000	28,050,283	02/15/2037	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3140GU P3 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,175,112	1,169,468	1,206,314	07/01/2047	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Treasury	912810 QY 7	UNITED STATES TREASURY	8,447,048	8,752,000	8,859,407	11/15/2042	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Treasury	912810 RS 9	UNITED STATES TREASURY	6,247,987	6,873,000	4,855,836	05/15/2046	V
Citibank NA E57ODZWZ7FF32TWEFA76	Treasury	912810 RG 5	UNITED STATES TREASURY	3,947,472	3,671,000	3,267,034	05/15/2044	V
Citibank NA E57ODZWZ7FF32TWEFA76	Treasury	912810 RJ 9	UNITED STATES TREASURY	2,258,551	2,244,000	2,064,335	11/15/2044	V
Citibank NA E57ODZWZ7FF32TWEFA76	US Agency - Loan Backed	31335B D2 9	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	7,423,124	7,588,892	7,610,715	01/01/2047	V
Citibank NA E57ODZWZ7FF32TWEFA76	Corporate	54627R AG 5	LOUISIANA LCL GOVT ENVRNMNTL FAC & CMNTY DEV AUTH LCDA_10-EGSL	3,183,086	3,101,000	3,168,577	08/01/2024	V
Citibank NA E57ODZWZ7FF32TWEFA76	Corporate	17305E FF 7	CITIBANK CREDIT CARD ISSUANCE TRUST	24,452,775	24,415,000	24,482,206	09/10/2020	V
Citibank NA E57ODZWZ7FF32TWEFA76	Corporate	98385X AP 1	XTO ENERGY INC.	2,855,222	2,832,000	2,831,649	06/15/2018	V
Citibank NA E57ODZWZ7FF32TWEFA76	US Agency - Loan Backed	31335B EA 0	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	5,487,300	5,324,818	5,628,709	07/01/2047	V
Citibank NA E57ODZWZ7FF32TWEFA76	Treasury	912828 2U 3	UNITED STATES TREASURY	10,628,608	11,139,000	11,001,175	08/31/2024	V
Citibank NA E57ODZWZ7FF32TWEFA76	Corporate	459200 GM 7	INTERNATIONAL BUSINESS MACHINES CORP	4,175,828	4,071,000	4,069,858	10/15/2018	V
CME (CME) Group Inc. LCZ7XYGSLJUHFXXNXD88	Cash		Cash	29,058,938	29,058,938	29,058,938		V
CME (CME) Group Inc. LCZ7XYGSLJUHFXXNXD88	Cash		Cash	22,360,487	22,360,487	22,360,487		V
CME (CME) Group Inc. LCZ7XYGSLJUHFXXNXD88	Cash		Cash	118,996,741	118,996,741	118,996,741		V
Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	Corporate	92826C AD 4	VISA INC	1,894,199	1,896,000	1,890,465	12/14/2025	V
Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	Treasury	912810 RD 2	UNITED STATES TREASURY	11,268,051	9,866,000	9,644,177	11/15/2043	V
Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	Corporate	695114 BT 4	PACIFICORP	8,363,910	6,000,000	6,786,737	11/15/2031	V
Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	Corporate	89233P 4C 7	TOYOTA MOTOR CREDIT CORP	2,147,055	2,067,000	2,064,892	06/17/2020	V
Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	Treasury	912810 RU 4	UNITED STATES TREASURY	8,966,918	9,147,000	7,397,503	11/15/2046	V
Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	Corporate	58933Y AF 2	MERCK & CO INC	485,022	490,000	506,740	05/18/2023	V
Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	Corporate	98385X AQ 9	XTO ENERGY INC.	2,669,724	2,000,000	1,997,517	06/15/2038	V
Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	Treasury	912810 RT 7	UNITED STATES TREASURY	20,875,324	24,245,000	22,884,100	08/15/2046	V
Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	Corporate	68389X BF 1	ORACLE CORPORATION	4,540,915	4,496,000	4,478,536	05/15/2045	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)
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELII46	Treasury	912803 EF 6	UNITED STATES TREASURY	24,384,658	52,600,000	22,871,421	02/15/2044.	I
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELII46	Treasury	912834 JH 2	UNITED STATES TREASURY	6,384,570	12,500,000	5,736,085	11/15/2040.	I
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELII46	Treasury	912803 EJ 8	UNITED STATES TREASURY	29,669,508	65,000,000	27,019,013	08/15/2044.	I
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELII46	Treasury	912803 DG 5	UNITED STATES TREASURY	10,063,364	18,406,000	7,380,823	05/15/2039.	I
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELII46	Treasury	912803 EA 7	UNITED STATES TREASURY	16,505,467	34,460,000	14,777,877	02/15/2043.	I
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELII46	Treasury	912834 JB 5	UNITED STATES TREASURY	36,822,648	71,466,000	33,086,090	08/15/2040.	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3136AQ 3E 8	FANNIE MAE FNMA_16-4	6,053,365	6,390,000	6,512,090	02/25/2046.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31396F GZ 0	FREDDIE MAC FHLMC_3073	14,377,053	13,424,139	13,235,435	11/15/2035.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	38375J XK 6	GOVERNMENT NATIONAL MORTGAGE A GNMA_07-21	12,264,586	11,477,268	11,458,438	04/20/2037.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3136AN HN 0	FANNIE MAE FNMA_15-21	10,084,666	10,521,000	10,517,712	11/25/2035.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31395U K3 4	FREDDIE MAC FHLMC_2978	12,161,398	11,361,919	12,213,470	05/15/2035.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Corporate	09247X AE 1	BLACKROCK INC	1,537,249	1,482,000	1,519,694	12/10/2019.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31335A YT 9	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	60,742,588	62,137,394	61,688,088	10/01/2046.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3132QV JT 9	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	20,751,948	20,662,466	21,048,126	01/01/2046.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3132WM 7G 3	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	19,097,327	18,577,912	19,572,348	05/01/2047.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3140J5 YS 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	15,084,601	14,639,013	15,473,947	07/01/2047.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31335B BR 6	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	56,892,761	58,330,788	58,577,606	01/01/2047.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138WJ 5Y 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	28,318,507	27,486,189	28,759,820	03/01/2047.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138WH S4 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	30,206,036	30,965,974	31,107,029	08/01/2046.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3132WL RS 7	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	38,658,328	38,491,029	39,687,228	03/01/2047.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3137GA MD 6	FREDDIE MAC FHLMC_3736	31,385,275	30,270,614	27,347,331	10/15/2040.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3136AM T8 2	FANNIE MAE FNR_15-15	10,006,176	10,000,000	10,337,968	04/25/2045.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31396H AL 3	FREDDIE MAC FHLMC_5	26,986,831	25,217,672	24,683,244	02/15/2036.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31396C 3Y 4	FREDDIE MAC REFERENCE REMIC -T FHMLC_R003	16,935,621	15,453,318	15,179,343	10/15/2035.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3137AR M2 9	FREDDIE MAC FHLMC_4057	13,447,567	13,720,929	14,161,994	06/15/2042.	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3136AD S3 4	FANNIE MAE FNMA_13-41	21,932,598	22,562,108	23,773,028	05/25/2043.	V
Goldman Sachs & Co LLC FOR8UP27PHTHYVLBNG30	Treasury	912810 RK 6	UNITED STATES TREASURY	3,934,559	4,310,000	3,143,329	02/15/2045.	I
Goldman Sachs & Co LLC FOR8UP27PHTHYVLBNG30	Treasury	912834 JB 5	UNITED STATES TREASURY	11,655,919	22,622,000	10,473,142	08/15/2040.	I
Goldman Sachs & Co LLC FOR8UP27PHTHYVLBNG30	Treasury	912803 EA 7	UNITED STATES TREASURY	3,831,797	8,000,000	3,430,732	02/15/2043.	I
Goldman Sachs & Co LLC FOR8UP27PHTHYVLBNG30	Treasury	912810 RP 5	UNITED STATES TREASURY	15,850,435	15,763,000	12,119,757	11/15/2045.	I
Goldman Sachs & Co LLC FOR8UP27PHTHYVLBNG30	Treasury	912803 DJ 9	UNITED STATES TREASURY	2,147,681	4,000,000	1,584,830	11/15/2039.	I
Goldman Sachs International W22LROWP2IHZNBB6K528	US Agency - Loan Backed	38380F 4A 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA_17-99	11,007,106	11,656,000	11,107,843	07/20/2047.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	US Agency - Loan Backed	3136AR PS 1	FANNIE MAE FNMA_16-11	2,881,655	3,000,000	3,085,037	03/25/2046.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	US Agency - Loan Backed	3136AX G9 0	FANNIE MAE FNMA_17-71	4,813,536	5,142,000	4,910,981	09/25/2047.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	US Agency - Loan Backed	31396X HK 3	FANNIE MAE FNMA_07-77	10,074,997	9,429,040	9,429,040	08/25/2037.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	US Agency - Loan Backed	3136AQ G9 5	FANNIE MAE FNMA_15-94	3,841,568	4,000,000	4,119,267	01/25/2046.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	US Agency - Loan Backed	3136AQ JF 8	FANNIE MAE FNMA_15-86	2,859,340	2,992,000	3,089,354	11/25/2045.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	US Agency - Loan Backed	3136AQ 3E 8	FANNIE MAE FNMA_16-4	3,789,274	4,000,000	4,076,426	02/25/2046.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	US Agency - Loan Backed	31392G FN 0	FANNIE MAE FNMA_02-T18	6,501,568	5,756,010	6,513,251	08/25/2042.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	US Agency - Loan Backed	31392E T8 3	FANNIE MAE FNMA_02-66	3,640,943	3,273,050	3,676,002	08/25/2042.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	US Agency - Loan Backed	3136AM WZ 8	FANNIE MAE FNMA_15-6B	5,014,997	5,000,000	5,215,383	03/25/2035.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	US Agency - Loan Backed	31394D E4 8	FANNIE MAE FNMA_05-53	15,800,041	14,776,661	14,544,217	06/25/2035.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	US Agency - Loan Backed	38379F PC 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA_15-162	9,569,809	10,000,000	10,272,035	11/20/2045.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 RT 7	UNITED STATES TREASURY	15,525,834	18,032,000	17,019,843	08/15/2046.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	US Agency - Loan Backed	38374F X5 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA_04-21	4,510,078	4,256,920	4,108,909	04/16/2034.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	US Agency - Loan Backed	38373Q MZ 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA_03-37	5,017,828	4,696,033	4,638,848	05/20/2033.	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)
Goldman Sachs International	W22LROWP2IHZNBB6K528	US Agency - Loan Backed	31395B BS 1	FANNIE MAE FNMA_06-9	9,771,427	9,131,036	9,017,938	03/25/2036	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	US Agency - Loan Backed	38374H PY 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA_04-54	13,659,655	12,748,482	12,599,329	07/20/2034	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Treasury	912810 RT 7	UNITED STATES TREASURY	61,026,205	70,877,000	70,567,620	08/15/2046	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Treasury	912810 RJ 9	UNITED STATES TREASURY	4,055,126	4,029,000	3,706,420	11/15/2044	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	US Agency - Loan Backed	3136AN GA 9	FANNIE MAE FNMA_15-22	3,488,137	3,701,000	3,743,595	04/25/2045	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	US Agency - Loan Backed	3136AX G9 0	FANNIE MAE FNMA_17-71	3,497,350	3,736,000	3,568,150	09/25/2047	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	US Agency - Loan Backed	3136AW TP 2	FANNIE MAE FNMA_17-34	3,522,903	3,886,000	3,723,227	05/25/2047	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Corporate	931142 CB 7	WALMART INC	3,426,839	2,824,000	2,815,055	09/01/2035	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	US Agency - Loan Backed	3136AQ KE 9	FANNIE MAE FNMA_15-83	4,968,741	5,138,148	5,343,964	11/25/2045	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Corporate	68389X AM 7	ORACLE CORPORATION	5,103,213	4,258,000	4,301,153	07/15/2040	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Corporate	742718 DF 3	PROCTER & GAMBLE COMPANY	5,035,404	4,031,000	3,873,992	03/05/2037	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Corporate	931142 CP 6	WALMART INC	8,615,040	8,494,000	8,481,952	02/01/2019	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Corporate	166764 AH 3	CHEVRON CORP	2,010,280	2,000,000	2,057,273	06/24/2023	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Corporate	594918 BJ 2	MICROSOFT CORPORATION	141,245	143,000	142,971	11/03/2025	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	US Agency - Loan Backed	3140J5 YS 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	20,614,615	20,005,675	21,146,696	07/01/2047	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	US Agency - Loan Backed	3140GS PZ 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	23,288,297	23,295,506	23,913,931	09/01/2032	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	US Agency - Loan Backed	3140E0 ZU 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	26,194,400	26,045,265	26,982,080	09/01/2045	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	US Agency - Loan Backed	3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4,832,893	4,909,043	5,007,268	05/01/2043	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Corporate	931142 CB 7	WALMART INC	4,131,865	3,405,000	3,394,215	09/01/2035	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Corporate	64952G AF 5	NEW YORK LIFE INSURANCE COMPANY	12,144,420	9,000,000	8,982,737	11/15/2039	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Corporate	931142 CM 3	WALMART INC	2,353,063	1,745,000	1,754,973	04/15/2038	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Corporate	931142 CK 7	WALMART INC	3,560,125	2,661,000	2,731,005	08/15/2037	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Corporate	459200 BB 6	INTERNATIONAL BUSINESS MACHINES CORP	250,975	201,000	198,727	11/29/2032	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Corporate	68389X BG 9	ORACLE CORPORATION	3,864,309	3,726,000	3,709,726	05/15/2055	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Corporate	589331 AN 7	MERCK & CO INC	833,294	809,000	840,269	06/30/2019	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Corporate	594918 BJ 2	MICROSOFT CORPORATION	18,765,882	18,999,000	18,995,114	11/03/2025	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	US Agency - Loan Backed	3138ER CX 6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	13,977,730	14,328,877	14,339,259	10/01/2046	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Corporate	17275R AE 2	CISCO SYSTEMS INC	3,898,501	3,820,000	3,944,614	02/15/2019	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Corporate	68389X AG 0	ORACLE CORPORATION	3,614,100	3,500,000	3,581,557	07/08/2019	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	US Agency - Loan Backed	3140F0 HX 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	22,357,592	22,861,193	22,793,324	10/01/2046	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	US Agency - Loan Backed	3132XT 7D 4	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	19,030,495	18,936,683	19,543,846	11/01/2047	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	US Agency - Loan Backed	3138WL BQ 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	23,770,429	23,656,072	24,403,589	07/01/2047	V
LCH Clearnet LLC	WAM6YERMS7OXFZUOY219	Cash		Cash	57,760,446	57,760,446	57,760,446		V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	31418C S5 4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	24,033,221	23,408,738	24,529,834	01/01/2048	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3132L8 JZ 1	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	24,962,789	24,854,970	25,635,797	02/01/2047	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3138EQ N4 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	15,883,592	15,793,578	16,302,754	11/01/2045	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	31335B M6 0	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	27,634,842	27,566,579	27,891,538	01/01/2048	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	31335A HP 6	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	13,095,348	13,018,900	13,569,849	10/01/2045	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3138WH S4 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	13,750,154	14,096,087	14,160,297	08/01/2046	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	31418C QB 3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	18,691,088	18,211,399	19,177,941	09/01/2047	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3138EP PP 3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	16,192,412	16,100,154	16,742,097	05/01/2044	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	31335A 3F 3	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	13,886,623	13,826,590	14,325,357	03/01/2046	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	31335B J4 9	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	39,517,092	38,346,059	40,409,261	11/01/2047	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3132XT KX 5	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	27,182,714	27,065,392	27,949,280	10/01/2047	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3138WJ GP 7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	19,962,343	20,444,397	20,474,401	11/01/2046	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3132L8 Y6 8	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	22,935,105	22,821,721	23,622,760	09/01/2047	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)
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3140GU P3 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	20,611,972	20,512,976	21,159,274	07/01/2047.	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3138YU GF 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12,656,024	12,595,403	13,007,579	09/01/2045.	V
Natixis SA	KX1WK48MPD4Y2NCUIZ63	Corporate	00724F AC 5	ADOBE SYSTEMS INCORPORATED	33,036	33,000	33,596	02/01/2025.	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	US Agency - Loan Backed	31396X HK 3	FANNIE MAE FNMA_07-77	1,456,733	1,363,335	1,363,335	08/25/2037.	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	US Agency - Loan Backed	3136AD S3 4	FANNIE MAE FNMA_13-41	931,558	958,296	1,009,728	05/25/2043.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	03523T BJ 6	ANHEUSER-BUSCH INBEV WORLDWIDE INC	2,946,160	2,000,000	1,983,740	11/15/2039.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Treasury	912810 RH 3	UNITED STATES TREASURY	10,705,878	10,398,000	9,863,154	08/15/2044.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	17275R AE 2	CISCO SYSTEMS INC	4,651,667	4,558,000	4,564,812	02/15/2019.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	03076C AG 1	AMERIPRISE FINANCIAL INC	15,054,173	14,923,000	15,215,324	10/15/2024.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	822582 AX 0	SHELL INTERNATIONAL FINANCE BV	3,302,403	3,257,000	3,362,943	08/12/2023.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	09247X AE 1	BLACKROCK INC	5,630,356	5,428,000	5,566,060	12/10/2019.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	00724F AC 5	ADOBE SYSTEMS INCORPORATED	8,934,818	8,925,000	9,086,078	02/01/2025.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	742718 DB 2	PROCTER & GAMBLE COMPANY	4,157,037	3,247,000	3,174,581	08/15/2034.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	589331 AN 7	MERCK & CO INC	3,367,168	3,269,000	3,395,352	06/30/2019.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	US Agency - Loan Backed	31418C QB 3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	25,577,278	24,920,862	26,243,498	09/01/2047.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	US Agency - Loan Backed	3132WN UY 6	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	47,314,880	45,814,670	48,593,313	06/01/2047.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	US Agency - Loan Backed	3132WM 7G 3	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	28,218,293	27,450,803	28,920,186	05/01/2047.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	US Agency - Loan Backed	3140GQ 3C 8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	48,616,213	48,495,030	50,099,718	08/01/2047.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	US Agency - Loan Backed	31335A 3F 3	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	34,537,883	34,388,573	35,629,072	03/01/2046.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	US Agency - Loan Backed	3138WJ MG 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	17,034,392	16,963,257	17,363,353	12/01/2046.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	US Agency - Loan Backed	3138X3 XH 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	9,076,405	9,219,417	9,230,003	09/01/2043.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	US Agency - Loan Backed	3138WJ 5Y 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	14,130,935	13,715,608	14,351,150	03/01/2047.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	89153V AG 4	TOTAL CAPITAL INTERNATIONAL SA	3,916,015	3,847,000	4,032,087	01/15/2024.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	17275R AE 2	CISCO SYSTEMS INC	17,860,646	14,618,000	15,094,859	02/15/2019.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	931142 CB 7	WALMART INC	1,583,578	1,305,000	1,300,866	09/01/2035.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	084664 BV 2	BERKSHIRE HATHAWAY FINANCE CORP	6,854,549	6,521,000	6,462,633	05/15/2043.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	74256L AU 3	PRINCIPAL LIFE GLOBAL FUNDING II	751,381	792,000	790,256	04/18/2026.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	931142 CM 3	WALMART INC	849,530	630,000	633,601	04/15/2038.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Treasury	912810 QQ 4	UNITED STATES TREASURY	8,117,852	6,522,000	6,621,402	05/15/2041.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	17275R AE 2	CISCO SYSTEMS INC	2,942,246	2,883,000	2,887,309	02/15/2019.	V
The Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	Corporate	17275R AE 2	CISCO SYSTEMS INC	512,316	502,000	502,750	02/15/2019.	V
The Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	Corporate	17275R AE 2	CISCO SYSTEMS INC	564,364	553,000	571,040	02/15/2019.	V
The Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	Treasury	912828 2P 4	UNITED STATES TREASURY	368,903	379,000	380,732	07/31/2022.	V
UBS AG	BFM8T61CT2L1QCEMIK50	Treasury	912810 RJ 9	UNITED STATES TREASURY	991,387	985,000	906,136	11/15/2044.	V
UBS AG	BFM8T61CT2L1QCEMIK50	Corporate	742718 DB 2	PROCTER & GAMBLE COMPANY	262,455	205,000	200,428	08/15/2034.	V
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Treasury	912828 3D 0	UNITED STATES TREASURY	2,673,354	2,743,000	2,756,815	10/31/2024.	V
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Corporate	931142 CB 7	WALMART INC	1,800,789	1,484,000	1,479,300	09/01/2035.	V
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Corporate	74256L AU 3	PRINCIPAL LIFE GLOBAL FUNDING II	5,692,278	6,000,000	5,986,789	04/18/2026.	V
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	US Agency - Loan Backed	38374C CC 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA_03-75	766,172	717,462	697,935	09/20/2033.	V
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Treasury	912810 QY 7	UNITED STATES TREASURY	305,955	317,000	320,890	11/15/2042.	V
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Treasury	912828 2Y 5	UNITED STATES TREASURY	333,868	345,000	344,195	09/30/2024.	V
Wells Fargo Securities LLC	VYVVCKR63DVZZN70PB21	Treasury	912803 BM 4	UNITED STATES TREASURY	68,402,690	88,887,000	58,036,257	11/15/2027.	I
0199999. Totals					2,270,257,172	2,416,354,452	2,234,807,036	XXX	XXX
Collateral Pledged to Reporting Entity									
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	67021C AC 1	NSTAR ELECTRIC CO	1,038,856	845,000	XXX	03/15/2036.	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	3128MD M7 5	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	1,594,061	1,609,589	XXX	02/01/2028	V
Bank of America NA B4TYDEB6GKMZO031MB27	Treasury	912810 RG 5	UNITED STATES TREASURY	963,480	896,000	XXX	05/15/2044	V
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Cash		Cash	650,000	650,000	XXX		V
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Cash		Cash	3,098,000	3,098,000	XXX		V
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Cash		Cash	6,067,000	6,067,000	XXX		V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Treasury	912810 RS 9	UNITED STATES TREASURY	6,247,987	6,873,000	XXX	05/15/2046	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Treasury	912810 QY 7	UNITED STATES TREASURY	8,447,048	8,752,000	XXX	11/15/2042	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Cash		Cash	16,346,000	16,346,000	XXX		V
Citibank NA E57ODZWZ7FF32TWEFA76	Cash		Cash	33,030,000	33,030,000	XXX		V
Credit Suisse International E58DKGMJYYYJLN8C3868	Cash		Cash	9,777,000	9,777,000	XXX		V
Credit Suisse International E58DKGMJYYYJLN8C3868	Cash		Cash	11,490,000	11,490,000	XXX		V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31335A YT 9	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	46,872,592	47,948,907	XXX	10/01/2046	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3132WL RS 7	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	1,978,175	1,969,614	XXX	03/01/2047	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138WJ 5Y 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	28,318,507	27,486,189	XXX	03/01/2047	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138WH S4 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	30,206,036	30,965,974	XXX	08/01/2046	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3132WM 7G 3	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	14,833,056	14,429,622	XXX	05/01/2047	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31335B BR 6	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	46,890,926	48,076,146	XXX	01/01/2047	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Cash		Cash	17,382,000	17,382,000	XXX		V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810 RS 9	UNITED STATES TREASURY	311,808	343,000	XXX	05/15/2046	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810 RK 6	UNITED STATES TREASURY	581,511	637,000	XXX	02/15/2045	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810 RT 7	UNITED STATES TREASURY	1,142,568	1,327,000	XXX	08/15/2046	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810 RD 2	UNITED STATES TREASURY	4,890,512	4,282,000	XXX	11/15/2043	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810 RQ 3	UNITED STATES TREASURY	1,120,928	1,232,000	XXX	02/15/2046	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 RN 0	UNITED STATES TREASURY	1,068,195	1,088,000	XXX	08/15/2045	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 RC 4	UNITED STATES TREASURY	6,351,334	5,674,000	XXX	08/15/2043	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 RD 2	UNITED STATES TREASURY	4,608,411	4,035,000	XXX	11/15/2043	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 FF 0	UNITED STATES TREASURY	925,719	753,000	XXX	11/15/2028	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 RP 5	UNITED STATES TREASURY	5,842,227	5,810,000	XXX	11/15/2045	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 RT 7	UNITED STATES TREASURY	3,796,218	4,409,000	XXX	08/15/2046	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 RK 6	UNITED STATES TREASURY	10,505,545	11,508,000	XXX	02/15/2045	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 RB 6	UNITED STATES TREASURY	5,454,328	5,533,000	XXX	05/15/2043	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912828 A8 3	UNITED STATES TREASURY	43,839,849	43,833,000	XXX	12/31/2020	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912828 G3 8	UNITED STATES TREASURY	17,193,013	17,648,000	XXX	11/15/2024	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 RH 3	UNITED STATES TREASURY	2,033,479	1,975,000	XXX	08/15/2044	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912828 L2 4	UNITED STATES TREASURY	1,249,141	1,284,000	XXX	08/31/2022	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash		Cash	28,850,000	28,850,000	XXX		V
HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	Cash		Cash	36,800,000	36,800,000	XXX		V
Ice Clear US Inc 549300HWWR1D8OTS2G29	Cash		Cash	18,957,668	18,957,668	XXX		V
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Cash		Cash	165,394,000	165,394,000	XXX		V
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Cash		Cash	2,082,000	2,082,000	XXX		V
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Cash		Cash	67,600,000	67,600,000	XXX		V
UBS AG BFM8T61CT2L1QCEMIK50	Corporate	742718 DB 2	PROCTER & GAMBLE COMPANY	262,455	205,000	XXX	08/15/2034	V
UBS AG BFM8T61CT2L1QCEMIK50	Treasury	912810 RJ 9	UNITED STATES TREASURY	991,387	985,000	XXX	11/15/2044	V
UBS AG BFM8T61CT2L1QCEMIK50	Cash		Cash	27,480,000	27,480,000	XXX		V
0299999. Totals				744,563,020	747,416,710	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS
Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

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

General Interrogatories:

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

NONE

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS
Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
U.S. Government - Issuer Obligations						
912810 RL 4	UNITED STATES OF AMERICA		1	50,713,007	45,996,084	02/15/2045
912828 3Q 1	UNITED STATES TREASURY		1	74,238,281	74,321,283	01/15/2021
912828 3Y 4	UNITED STATES TREASURY		1	99,953,125	99,908,026	02/29/2020
912828 4B 3	UNITED STATES TREASURY		1	24,992,188	24,946,910	03/15/2021
912828 N3 0	UNITED STATES TREASURY		1	245,195,313	247,456,505	12/31/2022
0199999.	U.S. Government - Issuer Obligations			495,091,914	492,628,808	XXX
U.S. Government - Residential Mortgage-Backed Securities						
36202E 6E 4	GOVERNMENT NATIONAL MORTGAGE A GNMA II 5.000% 004469		1	5,459,205	5,166,258	06/20/2039
36225B ND 6	GINNIE MAE I		1	1,412,982	1,254,246	05/15/2031
36241K HR 2	GINNIE MAE I		1	147,708	143,863	06/15/2020
36241K LQ 9	GINNIE MAE I		1	556,715	509,887	01/15/2037
36292C BU 7	GINNIE MAE I		1	967,072	862,343	07/15/2035
0299999.	U.S. Government - Residential Mortgage-Backed Securities			8,543,682	7,936,597	XXX
0599999.	Total - U.S. Government			503,635,596	500,565,405	XXX
All Other Governments - Issuer Obligations						
05968C AB 8	BANCO LATINOAMERICANO DE COMER		2FE	5,007,530	4,992,367	05/07/2020
0699999.	All Other Governments - Issuer Obligations			5,007,530	4,992,367	XXX
1099999.	Total - All Other Governments			5,007,530	4,992,367	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						
3130AC LL 6	FEDERAL HOME LOAN BANKS		1	98,204,900	100,000,000	10/19/2022
3130AD 6W 7	FEDERAL HOME LOAN BANKS		1	39,459,800	40,000,000	12/29/2022
3134GB XV 9	FEDERAL HOME LOAN MORTGAGE COR		1	98,551,200	100,000,000	07/13/2020
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations			236,215,900	240,000,000	XXX
U.S. Spec. Rev. & Spec. Assessment Oblig. and all Non-Guar. Oblig. of Agencies & Authorities of Govts & Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities						
3128JR HD 1	FEDERAL HOME LOAN MORTGAGE COR		1	225,339	218,425	01/01/2035
3128LB 2V 9	FEDERAL HOME LOAN MORTGAGE COR		1	129,651	120,363	06/01/2038
3128M7 QY 5	FEDERAL HOME LOAN MORTGAGE COR		1	580,202	539,892	06/01/2039
3128M8 B6 0	FEDERAL HOME LOAN MORTGAGE COR		1	2,482,884	2,497,224	10/01/2040
3128M9 U2 6	FEDERAL HOME LOAN MORTGAGE COR		1	1,770,372	1,829,187	10/01/2043
3128MJ 2S 8	FEDERAL HOME LOAN MORTGAGE COR		1	41,425,259	42,575,622	10/01/2047
3128MM TX 1	FEDERAL HOME LOAN MORTGAGE COR		1	3,662,301	3,769,367	08/01/2030
3128NC B8 6	FEDERAL HOME LOAN MORTGAGE COR		1	548,559	534,609	02/01/2035
3128NG ER 2	FEDERAL HOME LOAN MORTGAGE COR		1	812,081	775,996	09/01/2036
3128P7 QG 1	FEDERAL HOME LOAN MORTGAGE COR		1	9,591,064	9,362,106	01/01/2031
3128PS HR 1	FEDERAL HOME LOAN MORTGAGE COR		1	8,173,100	8,159,830	09/01/2025
3128QS 4A 1	FEDERAL HOME LOAN MORTGAGE COR		1	113,909	112,093	01/01/2037
31292H 4K 7	FEDERAL HOME LOAN MORTGAGE COR		1	440,344	397,009	12/01/2033
31292K 3Z 8	FEDERAL HOME LOAN MORTGAGE COR		1	19,949,786	19,668,593	09/01/2040
31292L FS 9	FEDERAL HOME LOAN MORTGAGE COR		1	13,150,673	13,431,318	03/01/2042
31292S CF 5	FEDERAL HOME LOAN MORTGAGE COR		1	417,200	430,639	12/01/2044
312942 CM 5	FEDERAL HOME LOAN MORTGAGE COR		1	7,243,618	7,146,260	09/01/2040
312942 CU 7	FEDERAL HOME LOAN MORTGAGE COR		1	14,882,409	14,683,958	09/01/2040
312942 F4 2	FEDERAL HOME LOAN MORTGAGE COR		1	12,453,775	12,278,057	09/01/2040
312942 KE 4	FEDERAL HOME LOAN MORTGAGE COR		1	11,055,162	10,897,846	09/01/2040
312944 PJ 4	FEDERAL HOME LOAN MORTGAGE COR		1	9,096,796	9,230,260	12/01/2040
312945 DS 4	FEDERAL HOME LOAN MORTGAGE COR		1	31,775,038	30,321,317	01/01/2041
312945 F2 9	FEDERAL HOME LOAN MORTGAGE COR		1	6,632,782	6,439,400	01/01/2041
31326K B3 0	FEDERAL HOME LOAN MORTGAGE COR		1	5,238,556	5,498,110	10/01/2045
31326K HW 0	FEDERAL HOME LOAN MORTGAGE COR		1	10,353,082	10,903,557	10/01/2045
3132L7 CW 7	FEDERAL HOME LOAN MORTGAGE COR		1	33,710,457	34,561,127	09/01/2045
3132M4 QZ 1	FEDERAL HOME LOAN MORTGAGE COR		1	6,582,526	6,720,740	01/01/2044
3132QP E7 5	FEDERAL HOME LOAN MORTGAGE COR		1	3,404,394	3,567,938	04/01/2045
3132QT HS 8	FEDERAL HOME LOAN MORTGAGE COR		1	1,177,485	1,218,880	10/01/2045
3132QW M6 3	FEDERAL HOME LOAN MORTGAGE COR		1	11,619,118	12,098,397	03/01/2046
3132QW MS 5	FEDERAL HOME LOAN MORTGAGE COR		1	6,071,780	6,327,600	03/01/2046
3132XS M7 2	FEDERAL HOME LOAN MORTGAGE COR		1	34,201,749	35,228,367	09/01/2047
3132XU J3 0	FEDERAL HOME LOAN MORTGAGE COR		1	32,535,468	33,411,668	11/01/2047
31335A BF 4	FEDERAL HOME LOAN MORTGAGE COR		1	12,918,166	13,227,169	01/01/2044
31335A H7 6	FEDERAL HOME LOAN MORTGAGE COR		1	17,693,258	18,235,027	01/01/2045
31335A HP 6	FEDERAL HOME LOAN MORTGAGE COR		1	6,216,439	6,292,364	10/01/2045
31335B HY 5	FEDERAL HOME LOAN MORTGAGE COR		1	58,856,934	60,689,223	09/01/2047
3136A0 LW 5	FANNIE MAE FNMA_11-70		1	135,673	136,057	06/01/2030
3138A4 X7 5	FEDERAL NATIONAL MORTGAGE ASSO		1	11,117,511	10,658,463	01/01/2041
3138A4 Y3 3	FEDERAL NATIONAL MORTGAGE ASSO		1	5,834,340	5,929,139	01/01/2026
3138E0 RK 7	FEDERAL NATIONAL MORTGAGE ASSO		1	17,147,918	17,097,242	12/01/2041
3138EK AQ 8	FEDERAL NATIONAL MORTGAGE ASSO		1	7,042,727	7,215,996	11/01/2042
3138EK H6 5	FEDERAL NATIONAL MORTGAGE ASSO		1	6,787,081	7,043,366	12/01/2042
3138EL JN 4	FEDERAL NATIONAL MORTGAGE ASSO		1	12,581,892	12,463,196	06/01/2042
3138EM QY 0	FEDERAL NATIONAL MORTGAGE ASSO		1	1,709,400	1,663,095	09/01/2043
3138EQ RZ 7	FEDERAL NATIONAL MORTGAGE ASSO		1	57,667,580	58,305,601	11/01/2045
3138ER JQ 4	FEDERAL NATIONAL MORTGAGE ASSO		1	6,501,087	6,612,018	10/01/2046
3138ER P8 7	FEDERAL NATIONAL MORTGAGE ASSO		1	9,066,913	9,264,986	10/01/2046
3138LT L6 3	FEDERAL NATIONAL MORTGAGE ASSO		1	5,022,518	5,211,597	06/01/2042
3138LU S2 2	FEDERAL NATIONAL MORTGAGE ASSO		1	2,462,778	2,520,376	06/01/2042
3138M6 A4 9	FEDERAL NATIONAL MORTGAGE ASSO		1	3,354,613	3,405,883	10/01/2027
3138NX RW 9	FEDERAL NATIONAL MORTGAGE ASSO		1	9,606,124	9,970,051	01/01/2043
3138WC CL 5	FEDERAL NATIONAL MORTGAGE ASSO		1	1,893,223	1,947,161	07/01/2044

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
3138WD 3S 8	FEDERAL NATIONAL MORTGAGE ASSO.		1	12,205,148	12,561,184	02/01/2045
3138WE KK 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	4,695,389	4,836,418	04/01/2045
3138WE KT 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	4,785,013	4,922,804	04/01/2045
3138WE QJ 1	FEDERAL NATIONAL MORTGAGE ASSO.		1	6,695,153	6,927,890	05/01/2030
3138WE XE 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	5,250,036	5,395,117	06/01/2045
3138WF 2U 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	16,993,184	17,402,281	11/01/2045
3138WF 2Z 8	FEDERAL NATIONAL MORTGAGE ASSO.		1	30,799,325	31,822,982	11/01/2045
3138WF BX 3	FEDERAL NATIONAL MORTGAGE ASSO.		1	8,344,408	8,477,626	07/01/2045
3138WG 3W 2	FEDERAL NATIONAL MORTGAGE ASSO.		1	44,272,011	46,036,539	05/01/2046
3138WG 5R 1	FEDERAL NATIONAL MORTGAGE ASSO.		1	21,453,409	22,543,013	05/01/2046
3138WG LA 0	FEDERAL NATIONAL MORTGAGE ASSO.		1	33,502,280	34,836,124	02/01/2046
3138WH EX 6	FEDERAL NATIONAL MORTGAGE ASSO.		1	19,908,148	20,809,341	06/01/2046
3138WK 4W 2	FEDERAL NATIONAL MORTGAGE ASSO.		1	14,434,778	14,809,293	06/01/2032
3138WX 4U 8	FEDERAL NATIONAL MORTGAGE ASSO.		1	2,715,626	2,739,290	06/01/2043
3138WZ U2 6	FEDERAL NATIONAL MORTGAGE ASSO.		1	2,806,144	2,887,034	08/01/2043
3138XR QF 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	1,647,510	1,661,420	08/01/2044
3138XU QR 6	FEDERAL NATIONAL MORTGAGE ASSO.		1	1,987,766	2,032,820	05/01/2029
3138XY CD 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	74,844,205	76,827,658	02/01/2042
3138YK WB 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	1,676,730	1,731,818	05/01/2045
3138YK X5 7	FEDERAL NATIONAL MORTGAGE ASSO.		1	8,005,813	8,183,943	06/01/2045
3138YX FR 1	FEDERAL NATIONAL MORTGAGE ASSO.		1	4,538,555	4,654,486	08/01/2045
31392R E3 1	FREDDIE MAC FHLMC_2469		1	759,388	672,944	07/01/2032
31400H AV 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	99,612	97,582	02/01/2033
31402C 5C 2	FEDERAL NATIONAL MORTGAGE ASSO.		1	7,873	7,859	09/01/2018
31402Q SE 2	FEDERAL NATIONAL MORTGAGE ASSO.		1	391,959	380,798	10/01/2034
31403D QW 2	FEDERAL NATIONAL MORTGAGE ASSO.		1	977,195	934,264	07/01/2036
31406L 3S 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	1,749,683	1,658,948	12/01/2036
31406W R3 0	FEDERAL NATIONAL MORTGAGE ASSO.		1	502,675	496,389	06/01/2035
31406W R8 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	1,080,045	1,029,458	08/01/2035
31409J KP 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	301,361	284,969	06/01/2036
31409V J6 1	FEDERAL NATIONAL MORTGAGE ASSO.		1	964,672	920,184	11/01/2036
31409X EC 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	631,094	591,894	04/01/2037
3140E1 AW 3	FEDERAL NATIONAL MORTGAGE ASSO.		1	10,234,247	10,570,800	09/01/2045
3140E8 YM 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	14,174,056	14,606,657	11/01/2045
3140E8 YT 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	4,245,608	4,374,860	11/01/2045
3140EU GT 0	FEDERAL NATIONAL MORTGAGE ASSO.		1	16,874,670	17,528,525	02/01/2046
3140F0 G5 7	FEDERAL NATIONAL MORTGAGE ASSO.		1	7,351,861	7,753,259	10/01/2046
3140FE 4E 1	FEDERAL NATIONAL MORTGAGE ASSO.		1	47,246,072	48,504,606	04/01/2047
3140H6 N8 8	FEDERAL NATIONAL MORTGAGE ASSO.		1	12,305,655	12,289,684	02/01/2048
3140J6 A3 1	FEDERAL NATIONAL MORTGAGE ASSO.		1	17,634,672	18,117,204	10/01/2047
3140J7 LR 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	10,362,592	10,636,272	10/01/2047
31410A UG 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	733,389	700,065	05/01/2036
31410F RV 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	167,045	160,759	09/01/2035
31410L K3 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	1,734,230	1,754,035	12/01/2042
31412B M6 6	FEDERAL NATIONAL MORTGAGE ASSO.		1	1,576,170	1,505,431	11/01/2035
31416Q EZ 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	12,653,310	12,519,194	09/01/2040
31416X RN 2	FEDERAL NATIONAL MORTGAGE ASSO.		1	6,416,315	6,261,902	02/01/2031
31417A H8 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	4,208,038	4,168,363	11/01/2041
31417F 3E 6	FEDERAL NATIONAL MORTGAGE ASSO.		1	6,445,508	6,609,976	04/01/2043
31417G RY 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	23,315,981	24,198,664	05/01/2043
31417G XM 3	FEDERAL NATIONAL MORTGAGE ASSO.		1	1,007,530	1,041,640	06/01/2043
31417Y UM 7	FEDERAL NATIONAL MORTGAGE ASSO.		1	8,936,992	8,743,073	12/01/2030
31417Y VJ 3	FEDERAL NATIONAL MORTGAGE ASSO.		1	12,241,695	11,812,404	01/01/2031
31417Y WV 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	8,204,521	8,005,917	02/01/2031
31418A KW 7	FEDERAL NATIONAL MORTGAGE ASSO.		1	887,058	917,737	10/01/2042
31418B T5 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	439,382	454,441	08/01/2045
31418C S5 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	8,297,786	8,471,084	01/01/2048
31418M 3L 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	716,204	673,398	12/01/2035
31418M XJ 6	FEDERAL NATIONAL MORTGAGE ASSO.		1	487,592	465,578	09/01/2036
31418S 2E 8	FEDERAL NATIONAL MORTGAGE ASSO.		1	10,775,049	10,656,473	09/01/2040
31418W DA 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	12,460,346	12,446,274	09/01/2025
31419B 4T 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	38,876,675	38,464,709	09/01/2040
31419D MM 0	FEDERAL NATIONAL MORTGAGE ASSO.		1	405,103	404,025	09/01/2025
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities			1,225,564,634	1,246,835,144	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	12,227,930	11,480,135	07/25/2052
63939G AD 0	NAVIENT STUDENT LOAN TRUST NAV		1FE	5,146,468	4,935,913	08/25/2050
63940L AC 8	NAVIENT STUDENT LOAN TRUST NAV		1FE	10,394,670	10,000,000	03/25/2066
64031M AB 6	Nelnet Student Loan Trust		1FE	6,091,076	5,651,040	06/25/2046
64033D AB 4	NELNET STUDENT LOAN TRUST NSLT		1FE	4,927,753	4,797,206	06/25/2047
64033F AB 9	NELNET STUDENT LOAN TRUST NSLT		1FE	12,533,968	12,261,738	01/25/2047
64033N AB 2	NELNET STUDENT LOAN TRUST NSLT		1FE	5,798,898	5,640,756	05/25/2049
64033Q AC 3	NELNET STUDENT LOAN TRUST NSLT		1FE	10,695,321	10,124,791	05/25/2049
78447Y AD 4	SLMA_13-3		1FE	982,002	1,000,984	09/25/2043
2899999.	U.S. Special Revenue - Other Loan-Backed and Structured Securities			68,798,086	65,892,563	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations			1,530,578,620	1,552,727,707	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						
00912X B* 4	AIR LEASE CORPORATION		1FE	18,421,033	18,700,000	08/02/2020

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
00971Y AF 7	AKBANK TAS		3FE	2,847,870	2,959,045	03/31/2025
0258M0 DY 2	AMERICAN EXPRESS CREDIT CORP		1FE	15,249,165	15,000,000	09/14/2020
05537G AA 3	BBVA BANCO CONTINENTAL SA		2FE	4,717,787	4,698,903	08/26/2022
05574L PT 9	BNP PARIBAS SA		1FE	16,507,640	16,497,460	08/20/2018
05964H AD 7	BANCO SANTANDER SA		2FE	10,076,690	10,000,000	02/23/2023
06051G DZ 9	BANK OF AMERICA CORP		1FE	2,075,070	1,970,000	06/01/2019
17401Q AR 2	CITIZENS BANK NA		2FE	5,002,150	5,000,000	03/29/2023
225433 AT 8	CREDIT SUISSE GROUP FUNDING GU		2FE	2,999,361	2,993,507	06/09/2023
23341C AB 9	DNB BANK ASA		1FE	21,368,445	21,028,603	06/02/2021
233851 CA 0	DAIMLER FINANCE NORTH AMERICA		1FE	19,787,620	19,981,072	08/03/2020
25152R 2V 4	DEUTSCHE BANK AG		2FE	5,031,800	5,000,000	08/20/2020
257469 AJ 5	DOMINION RESOURCES INC/VA		2FE	3,727,544	3,434,625	08/01/2033
31620M AN 6	FIDELITY NATIONAL INFORMATION		2FE	15,003,945	14,998,817	10/15/2018
36962G X7 4	GENERAL ELECTRIC CAPITAL CORP		1FE	14,385,570	15,875,797	08/15/2036
375916 B* 3	GILDAN ACTIVEWEAR INC		3	25,000,000	25,000,000	08/25/2023
404280 AZ 2	HSBC HOLDINGS PLC		1FE	10,325,540	10,000,000	05/25/2021
42241@ AG 4	HEARST CORP		1	32,000,000	30,870,200	04/30/2025
52206A AB 6	LEASEPLAN CORPORATION NV 2.5% 05/16/2018		2FE	13,995,324	13,998,282	05/16/2018
62877P AA 2	NBK SPC LTD		1FE	2,889,483	2,987,140	05/30/2022
62927# AD 8	NFL VENTURES LP		1FE	4,859,033	4,930,795	03/31/2024
66765R AZ 9	NORTHWEST NATURAL GAS CO		1FE	15,241,975	13,388,230	11/10/2027
709599 AL 8	PENSKE TRUCK LEASING COMPANY L		2FE	3,501,680	3,499,562	07/17/2018
709629 AF 6	PENTAIR FINANCE SA		2FE	990,257	994,752	12/01/2019
82825# AB 3	SILVER STATE SOLAR POWER SOUTH TL +L162.5		2Z	4,814,217	4,814,217	02/07/2036
857006 AE 0	STATE GRID OVERSEAS INVESTMENT		1FE	1,946,760	1,998,844	05/04/2022
85915# AK 7	STERICYCLE INC		2	18,808,803	19,000,000	10/01/2021
86960B AK 8	SVENSKA HANDELSBANKEN AB		1FE	21,006,906	20,750,000	10/01/2020
87222# AB 1	TD WILLIAMSON INC		4	4,250,000	4,249,902	04/02/2018
87305Q CL 3	TTX COMPANY		1FE	14,946,780	14,994,543	02/01/2019
879360 B# 1	TELEDYNE TECHNOLOGIES INC		2	24,913,800	25,000,000	11/05/2020
89147L M# 4	TORTOISE ENERGY INFRASTRUCTURE		1FE	10,000,000	10,000,000	06/14/2020
89147L N* 7	TORTOISE ENERGY INFRASTRUCTURE		1FE	15,000,000	15,000,000	06/14/2025
89148B D# 5	TORTOISE MLP FUND INC		1FE	8,000,000	8,000,000	04/17/2021
89148B D@ 7	TORTOISE MLP FUND INC		1FE	17,500,000	17,500,000	09/09/2019
90351D AC 1	UBS GROUP FUNDING JERSEY LTD		1FE	15,299,685	15,000,000	09/24/2020
92343V BM 5	VERIZON COMMUNICATIONS INC		2FE	1,007,130	1,000,000	09/14/2018
92890H AB 8	WEA FINANCE LLC		2FE	1,995,338	1,998,776	09/17/2019
98956P AP 7	ZIMMER HOLDINGS INC		2FE	10,008,500	10,000,000	03/19/2021
BME221 EQ 5	SILVER STATE SOLAR POWER SOUTH		2Z	18,652,666	18,644,065	02/07/2035
F3166# AG 9	ESSILOR INTERNATIONAL COMPAGNI		1	11,000,000	11,000,000	11/04/2018
Q0458* AE 9	AQUASURE FINANCE PTY LTD		2FE	24,545,600	24,545,600	07/12/2027
Q9194# AK 1	TRANSURBAN FINANCE COMPANY PTY		2	5,361,300	5,458,172	11/14/2021
X0837* AB 9	CTL Logistics		6*	1,363,910	1,363,910	06/30/2021
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			496,426,377	494,124,819	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
00192F AA 2	APS RESECURITIZATION TRUST APS		1FE	3,553,405	3,537,217	10/29/2046
00212X BW 0	ASG RESECURITIZATION TRUST ASG		1FM	291,898	292,239	12/25/2045
02151D AC 8	COUNTRYWIDE ALTERNATIVE LOAN T		1FM	14,992,014	15,329,499	09/25/2047
03072S E3 5	AMSI_05-R5		1FM	2,004,364	1,979,915	07/25/2035
03072S P4 1	AMERIQUEST MORTGAGE SECURITES		1FM	354,544	354,222	11/25/2035
040104 HD 6	ARGENT SECURITIES INC ARSI_04-		1FM	1,950,294	2,023,348	04/25/2034
05490M AA 5	BANC OF AMERICA FUNDING CORPOR		1FE	48,390	48,327	08/26/2036
05533F EX 5	BCAP LLC TRUST BCAP_11-RR11		1FM	858,179	862,193	11/26/2035
05542B AV 1	BCAP LLC TRUST BCAP_12-RR12		1FM	195,230	195,340	04/01/2036
05544J BW 9	BCAP LLC TRUST BCAP_15-RR2		1FE	1,089,086	1,089,672	05/25/2035
05545J AN 9	BCAP LLC TRUST BCAP_15-RR3		1FE	3,918,118	3,987,945	02/25/2046
05969M AA 7	BANC OF AMERICA FUNDING CORPOR		1FE	9,108,430	9,116,061	06/25/2036
05990T AJ 6	BANC OF AMERICA FUNDING CORPOR		1FM	18,256,419	18,073,407	09/29/2036
05991B AD 7	BANK OF AMERICA FUNDING CORP		1FE	2,134,782	2,146,515	06/02/2046
07325N CY 6	BAYVIEW FINANCIAL ACQUISITION		1FM	4,538,711	4,416,710	02/28/2041
07325N DV 1	BAYVIEW FINANCIAL ACQUISITION		1FM	4,185,636	3,794,441	04/28/2036
073879 2U 1	BEAR STEARNS ASSET BACKED SECU		1FM	1,395,181	1,394,522	09/25/2035
073879 JA 7	BSABS_04-2		1FM	54,767	54,748	08/25/2034
07388F AD 5	BEAR STEARNS ASSET BACKED SEC		1FM	189,888	189,294	07/25/2036
12643N NM 5	CREDIT SUISSE MORTGAGE TRUST C		1FM	207,349	207,687	02/02/2047
12650B AA 1	CREDIT SUISSE MORTGAGE TRUST C		1FM	5,213,349	5,197,892	11/25/2036
12650V BJ 7	CREDIT SUISSE MORTGAGE TRUST C		1FM	5,066,313	5,144,562	10/01/2046
126671 PV 2	COUNTRYWIDE ASSET-BACKED CERTI		1FM	4,943	5,546	05/01/2032
126673 EV 0	COUNTRYWIDE ASSET-BACKED CERTI		1FM	3,426,671	3,407,896	01/25/2035
126673 J2 9	ENCORE CREDIT RECEIVABLES TRUS		1FM	5,226,890	5,195,921	11/25/2035
144531 DM 9	CARRINGTON MORTGAGE LOAN TRUST		1FM	185,699	185,632	10/25/2035
161546 GC 4	CHASE FUNDING MORTGAGE LOAN AS		1FM	515,767	446,064	03/25/2033
162765 AC 5	CHEC LOAN TRUST CHEC_04-1		1FM	2,371,664	2,277,810	07/25/2034
172987 BA 6	CITIGROUP MORTGAGE LOAN TRUST		1FM	4,787,431	3,821,273	11/01/2036
17324L AC 0	CMLTI_15-11		1FM	189,538	189,057	09/25/2036
225470 UB 7	CREDIT SUISSE MORTGAGE CAPITAL		1FM	4,469,651	4,240,797	11/25/2035
36228F 6M 3	GSAMP_04-AR1		1FM	504,445	496,038	06/25/2034
36242D 3W 1	GSAA HOME EQUITY TRUST GSAA_05		1FM	7,303,201	7,289,896	06/25/2035

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
36248T AA 0	GS MORTGAGE SECURITIES CORPORA		1FE	13,563,180	13,682,436	04/25/2037
36248V AA 5	GSMSC 2015-6R A		1FM	23,683,129	23,556,316	02/01/2037
36249X AD 4	GS MORTGAGE SECURITIES CORP GS		1FM	1,914,414	1,921,999	09/25/2036
39539M AA 7	GREENPOINT MORTGAGE FUNDING TR		1FM	7,497,738	6,793,618	06/25/2037
43641N BM 5	HOLMES MASTER ISSUER PLC 11-3A HMI 2011-3A A6		1FE	19,119,188	19,084,041	10/15/2054
43710L AC 8	HOME EQUITY ASSET TRUST HEAT_0		1FM	3,308,165	3,342,160	05/25/2037
437303 AA 8	HOME PARTNERS OF AMERICA TRUST		1FE	13,329,234	13,270,403	10/17/2033
437303 AB 6	HOME PARTNERS OF AMERICA TRUST		1FE	4,006,684	4,000,000	10/17/2033
437303 AC 4	HOME PARTNERS OF AMERICA TRUST		1FE	3,019,847	3,000,000	10/17/2033
46644B AM 2	JPMORGAN REREMIC JPMRR_15-1		1FE	3,519,531	3,540,454	07/25/2036
50820T AE 9	LAKE COUNTRY MORTGAGE LOAN TRU		1FM	3,059,904	3,049,850	07/25/2034
52524G AA 0	LEHMAN XS TRUST LXS_07-7N		1FM	6,195,286	5,920,901	06/25/2047
52525B AD 4	LEHMAN XS TRUST LXS_07-16N		1FM	26,270,938	24,142,042	09/25/2047
57643L CJ 3	MAST_04-OPT1		1FM	459,483	391,311	02/25/2034
57643L EZ 5	MAST_04-OPT2		1FM	520,033	333,793	09/25/2034
59023W AD 0	MERRILL LYNCH MORTGAGE INVESTO		1FM	4,468,562	4,400,711	08/25/2036
61744C NT 9	MORGAN STANLEY ABS CAPITAL I M		1FM	5,573,242	5,328,758	02/25/2035
61764Q AG 5	MORGAN STANLEY REREMIC TRUST M		1FM	5,911,560	5,962,419	11/25/2046
61765N AA 4	MSRR 201-R5 1A		1FM	5,620,197	5,728,795	10/26/2046
64352V LM 1	NEW CENTURY HOME EQUITY LOAN T		1FM	1,140,467	999,176	07/25/2035
65540U BJ 1	NOMURA RESECURITIZATION TRUST		1FE	107,730	107,697	08/25/2047
68389F GL 2	OOMLT_05-1		1FM	945,717	359,196	02/25/2035
71337H AB 3	PEPPER RESIDENTIAL SECURITIES		1FE	14,981,813	14,967,510	03/10/2058
73316P JD 3	POPULAR ABS MORTGAGE PASS-THRO		1FM	1,125,714	1,067,654	01/01/2036
76110W YM 2	RESIDENTIAL ASSET SECURITIES C		1FM	2,880,336	2,438,292	06/25/2034
76112B AM 2	RESIDENTIAL ASSET MORTGAGE PRO		1FM	2,530,398	2,514,288	08/25/2034
76117Y AA 3	RESIMAC MBS TRUST RESI_14-1A		1FE	5,288,504	5,334,200	12/12/2045
78469Q AK 8	SPS SERVICER ADVANCE RECEIVABL		1FE	7,955,351	8,049,000	11/15/2049
78469Q AL 6	SPS SERVICER ADVANCE RECEIVABL		1FE	1,358,741	1,375,000	11/15/2049
78469Q AM 4	SPS SERVICER ADVANCE RECEIVABL		1FE	1,855,729	1,875,000	11/15/2049
78469Q AN 2	SPS SERVICER ADVANCE RECEIVABL		2AM	5,781,559	5,819,000	11/15/2049
78469Q AP 7	SPS SERVICER ADVANCE RECEIVABL		1FE	8,027,719	8,049,000	11/16/2048
78469Q AQ 5	SPS SERVICER ADVANCE RECEIVABL		1FE	2,787,910	2,809,000	11/16/2048
78469Q AR 3	SPS SERVICER ADVANCE RECEIVABL		1FE	1,116,546	1,125,000	11/16/2048
78469Q AS 1	SPS SERVICER ADVANCE RECEIVABL		2AM	1,612,825	1,625,000	11/16/2048
86360L AE 6	STRUCTURED ASSET SECURITIES CO		1FM	5,815,418	5,418,843	07/25/2036
881561 UJ 1	TERWIN MORTGAGE TRUST TMT_05-		1FM	503,015	491,090	07/25/2035
88156P AA 9	TERWIN MORTGAGE TRUST TMTS_06-		1FM	4,753,665	4,785,089	07/25/2037
88156T AB 9	TERWIN MORTGAGE TRUST TMTS_06-		1FM	4,325,075	4,101,454	10/25/2037
929227 4D 5	WAMU MORTGAGE PASS-THROUGH CER		1FM	243,952	238,446	06/01/2033
92977X AA 1	WACHOVIA LOAN TRUST WACLT_05-S		1FM	1,912,392	1,906,650	05/25/2035
94980G BF 7	WFHN_04-2		1FM	8,651,404	8,500,205	10/25/2034
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			345,334,542	338,397,483	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						
05547W AA 6	BARCLAYS COMMERCIAL MORTGAGE S		1FM	12,001,927	12,000,000	11/15/2034
056057 AA 0	BX TRUST BX_18-BIOA		1FE	8,980,989	8,944,822	03/15/2037
065404 AW 5	BANK_18-BN10		1FE	4,890,218	4,918,175	02/01/2061
08162P AS 0	BENCHMARK MORTGAGE TRUST BMARK		1FE	4,855,929	4,886,863	06/01/2022
12508G AQ 9	UBS COMMERCIAL MORTGAGE TRUST		1FM	8,065,214	8,168,344	11/01/2050
12650D AA 7	CREDIT SUISSE MORTGAGE TRUST C		1FM	16,540,723	16,098,341	04/15/2029
432885 AA 9	HILTON USA TRUST HILT_18-ORL		1FE	6,001,012	6,000,000	12/15/2034
46590T AA 3	JPMDB COMMERCIAL MORTGAGE SECU		1FM	8,813,620	8,864,021	03/01/2050
54230N AC 2	LOAN STAR PORTFOLIO TRUST LSPT		1FM	3,339,749	3,353,435	09/15/2028
61691E AW 5	MORGAN STANLEY CAPITAL I TRUST		1FM	1,149,318	1,161,269	12/01/2049
61691N AA 3	MORGAN STANLEY CAPITAL I TRUST		1FM	1,902,434	1,927,519	12/01/2050
90276U AS 0	UBS COMMERCIAL MORTGAGE TRUST		1FM	9,560,384	9,678,903	12/01/2050
95001A AZ 9	WELLS FARGO COMMERCIAL MORTGAG		1FM	16,934,630	17,198,993	11/01/2050
95001G AA 1	WELLS FARGO COMMERCIAL MORTGAG		1FM	1,902,727	1,927,783	12/01/2050
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities			104,938,874	105,128,468	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
001746 AC 0	AMERICAN MONEY MANAGEMENT CORP		1FE	5,506,501	5,500,000	05/26/2028
001746 AG 1	AMERICAN MONEY MANAGEMENT CORP		1FE	2,004,168	2,000,000	05/26/2028
03765P AC 7	APIDOS CLO APID_15-21A		1FE	13,324,219	13,300,000	07/18/2027
04016V AA 3	ARES CLO LTD ARES_18-47A		1FE	5,000,000	5,000,000	04/15/2030
056162 AQ 3	BABSON CLO LTD BABSN_15-IA		1FE	6,999,951	7,000,000	01/20/2031
12547U AA 6	CIFC FUNDING 2015-V LTD		1FE	6,005,562	6,000,000	10/25/2027
12547U AC 2	CIFC FUNDING 2015-V LTD		1FE	8,005,552	8,000,000	10/25/2027
12550M AJ 9	CIFC FUNDING LTD CIFC_15-3A		1FE	3,999,144	4,000,000	04/19/2029
12550M AN 0	CIFC FUNDING LTD CIFC_15-3A		1FE	3,999,980	4,000,000	04/19/2029
12550T AA 3	CIFC FUNDING LTD CIFC_15-4A		1FE	4,008,128	4,000,000	10/20/2027
12550T AC 9	CIFC FUNDING LTD CIFC_15-4A		1FE	7,033,628	7,000,000	10/20/2027
12550T AE 5	CIFC FUNDING LTD CIFC_15-4A		1FE	1,007,624	1,000,000	10/20/2027
14311F AA 9	CGMS_15-2A		1FE	23,304,084	23,363,051	04/27/2027
14311N AA 2	CARLYLE GLOBAL MARKET STRATEGI		1FE	5,017,265	5,000,000	10/20/2027
14311N AC 8	CARLYLE GLOBAL MARKET STRATEGI		1FE	4,021,488	4,000,000	10/20/2027
15032D AA 9	CEDAR FUNDING LTD CEDF_16-6A		1FE	2,509,348	2,500,000	10/20/2028
15032D AC 5	CEDAR FUNDING LTD CEDF_16-6A		1FE	1,440,072	1,437,000	10/20/2028
15032E AA 7	CEDAR FUNDING LLC CEDF_17-8A		1FE	5,029,790	5,000,000	10/17/2030

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
15033E AA 6	CEDAR FUNDING LTD CEDF_18-9A		1FE	3,000,000	3,000,000	04/20/2031
15136P AA 7	CENT CLO LP CECLO_13-17A		1FE	2,035,656	2,007,093	01/30/2025
19329L AG 2	COLE PARK CLO LIMITED CLPK_15-		1FE	15,507,812	15,500,000	10/20/2028
20267U AB 5	COMMONBOND STUDENT LOAN TRUST		1FE	3,527,380	3,431,969	10/25/2040
26244G AB 1	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	14,090,118	14,000,000	08/15/2028
26244G AC 9	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	4,035,116	4,000,000	08/15/2028
26244K AS 5	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	2,999,988	3,000,000	04/15/2031
26249M AQ 0	DRYDEN SENIOR LOAN FUND DRSLF		1FE	9,015,723	9,000,000	01/15/2031
26249Q AC 2	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	17,046,392	16,997,695	07/15/2027
26249Q AJ 7	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	2,008,366	2,000,000	07/15/2027
26251L AC 8	DRYDEN SENIOR LOAN FUND DRSLF_		1Z	1,000,000	1,000,000	04/18/2031
36250Q AG 8	GM FINANCIAL AUTOMOBILE LEASIN		1FE	4,505,278	4,499,412	11/20/2019
36250Q AH 6	GM FINANCIAL AUTOMOBILE LEASIN		2AM	4,007,486	3,999,790	08/20/2020
36320M AL 2	GALAXY CLO LTD GALXY_15-20A		1FE	2,004,804	2,000,000	04/20/2031
36320W AL 0	GALAXY CLO LTD GALXY_15-21A		1FE	5,997,534	6,000,000	04/20/2031
36320W AN 6	GALAXY CLO LTD GALXY_15-21A		1FE	3,999,976	4,000,000	04/20/2031
38013G AF 6	GM FINANCIAL AUTOMOBILE LEASIN		1FE	8,001,484	7,999,645	07/22/2019
55953J AA 7	MAGNETITE CLO LTD		1FE	15,514,059	15,500,000	07/18/2028
55953J AC 3	MAGNETITE CLO LTD		1FE	9,048,816	9,000,000	07/18/2028
55953J AE 9	MAGNETITE CLO LTD		1FE	5,038,710	5,000,000	07/18/2028
61744C RD 0	MORGAN STANLEY ABS CAPITAL I M		1FM	6,359	7,106	04/25/2035
67575B AN 9	OCTAGON INVESTMENT PARTNERS XX		1FE	5,998,902	6,000,000	10/20/2026
67590B AA 8	OCT16_13-1A		1FE	680,085	669,365	07/17/2025
67590W AA 2	OCTAGON INVESTMENT PARTNERS XX		1FE	5,200,832	5,185,533	07/15/2027
67590W AE 4	OCTAGON INVESTMENT PARTNERS XX		1FE	6,000,372	6,000,000	07/15/2027
68268E AA 1	ONE MAIN FINANCIAL ISSUANCE TR		1FE	20,113,006	20,059,251	03/18/2026
68268L AA 5	ONEMAIN FINANCIAL ISSUANCE TRU		1FE	10,113,874	9,998,851	11/20/2028
685049 AA 6	ORANGE LAKE TIMESHARE TRUST ON		1FE	210,289	210,260	03/10/2027
68784L AD 4	OSCAR US FUNDING TRUST OSCAR_1		1FE	4,209,159	4,220,537	12/15/2019
78471F AA 0	SOFI CONSUMER LOAN PROGRAM TRU		1FE	2,713,709	2,717,058	12/26/2025
78616# AB 4	SACRAMENTO KINGS		2FE	14,707,673	14,707,673	07/01/2025
83402V AA 9	SOFI CONSUMER LOAN PROGRAM TRU		1FE	9,987,419	9,944,736	11/25/2025
83402V AB 7	SOFI CONSUMER LOAN PROGRAM TRU		1FE	1,349,959	1,308,251	11/25/2025
83608G AN 6	SOUND POINT CLO LTD SNDPT_13-1		1FE	1,999,620	2,000,000	01/26/2031
83608G AQ 9	SOUND POINT CLO LTD SNDPT_13-1		1FE	2,001,758	2,000,000	01/26/2031
83610J AA 4	SOUND POINT CLO LTD		1Z	2,000,000	2,000,000	04/15/2031
85172L AA 4	SPRINGLEAF FUNDING TRUST SLFT_		1FE	13,256,999	13,241,236	03/01/2023
85172M AA 2	SPRINGLEAF FUNDING TRUST SLFT_		1FE	29,974,605	29,990,956	05/15/2028
860444 AS 7	STEWART PARK CLO LTD STWRT_15-		1FE	11,514,617	11,500,000	01/15/2030
88432G AL 1	WIND RIVER CLO LTD WINDR_15-2A		1FE	10,015,190	10,000,000	10/15/2027
88432G AQ 0	WIND RIVER CLO LTD WINDR_15-2A		1FE	4,999,700	5,000,000	10/15/2027
92912Q AB 2	VOYA CLO LTD VOYA_14-3A		1FE	845,335	850,057	07/25/2026
92913U AC 0	VOYA CLO LTD VOYA_15-3A		1FE	10,115,340	10,000,000	10/20/2027
92913U AE 6	VOYA CLO LTD VOYA_15-3A		1FE	3,045,375	3,000,000	10/20/2027
92914X AE 9	VOYA CLO LTD VOYA_15-2A		1FE	16,586,576	16,500,000	07/23/2027
92916G AC 8	ING INVESTMENT MANAGEMENT CLO		1FE	17,041,701	17,000,000	10/15/2028
92916W AA 7	VOYA CLO LTD VOYA_13-2A		1FE	17,000,000	17,000,000	04/25/2031
92916W AC 3	VOYA CLO LTD VOYA_13-2A		1FE	11,000,000	11,000,000	04/25/2031
92917A AA 4	VOYA CLO LTD VOYA_18-1A		1FE	3,000,000	3,000,000	04/19/2031
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities			476,289,656	475,146,525	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			1,422,989,449	1,412,797,295	XXX
Hybrid Securities - Issuer Obligations						
R57779 BC 4	DNB BANK ASA		2FE	10,966,800	10,956,549	12/31/2049
4299999.	Hybrid Securities - Issuer Obligations			10,966,800	10,956,549	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities						
136069 AN 1	CANADIAN IMPERIAL BANK OF COMM		1AM	860,000	893,333	07/31/2084
857477 AX 1	STATE STREET CAP TR I		2AM	6,598,284	7,000,000	05/15/2028
86788L AA 8	SUNTRUST CAP III		3AM	22,270,410	24,075,000	03/15/2028
4599999.	Hybrid Securities - Other Loan-Backed and Structured Securities			29,728,694	31,968,333	XXX
4899999.	Total - Hybrid Securities			40,695,494	42,924,882	XXX
6199999.	Total - Issuer Obligations			1,243,708,521	1,242,702,543	XXX
6299999.	Total - Residential Mortgage-Backed Securities			1,579,442,858	1,593,169,224	XXX
6399999.	Total - Commercial Mortgage-Backed Securities			104,938,874	105,128,468	XXX
6499999.	Total - Other Loan-Backed and Structured Securities			574,816,436	573,007,421	XXX
6599999.	Subtotal - Bonds			3,502,906,689	3,514,007,656	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						
26433C 2# 1	DUFF & PHELPS UTILITIES INCOME		RP1UFE	3,000,000	3,000,000	
26433C 3# 0	DUFF & PHELPS UTILITIES INCOME		RP1UFE	6,000,000	6,000,000	
26433C 4# 9	DUFF & PHELPS UTILITIES INCOME		RP1UFE	6,000,000	6,000,000	
6899999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)			15,000,000	15,000,000	XXX
7099999.	Total - Preferred Stocks			15,000,000	15,000,000	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)						
15850@ 10 7	CHAMPION OPCO LLC		A	2,642	2,642	
15850@ 11 5	CHAMPION HOLDCO LLC		A	1	1	
74939# 13 1	TRUSTED MEDIA BRANDS INC		U	2	2	
BME242 R6 1	EXPRO INTERNATIONAL GROUP HOLD MZ		V	1	1	
7199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)			2,646	2,646	XXX
7599999.	Total - Common Stock			2,646	2,646	XXX

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS
Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
7699999.	Total - Preferred and Common Stock			15,002,646	15,002,646	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)						
313385 WP 7	FEDERAL HOME LOAN BANKS	@		11,979,168	11,981,102	05/09/2018
8999999	Total - Short-Term Invested Assets (Schedule DA Type)			11,979,168	11,981,102	XXX
Cash (Schedule E Part 1 Type)						
	Cash			43,943,845	43,943,845	
9099999.	Total - Cash (Schedule E Part 1 Type)			43,943,845	43,943,845	XXX
Cash Equivalents (Schedule E Part 2 Type)						
912796 PA 1	UNITED STATES TREASURY	@		24,688,645	24,688,542	04/12/2018
912796 PH 6	UNITED STATES TREASURY	@		116,981,840	116,983,297	05/31/2018
313385 WB 8	FEDERAL HOME LOAN BANKS	@		31,464,531	31,464,153	04/27/2018
313385 WG 7	FEDERAL HOME LOAN BANKS	@		13,081,555	13,081,265	05/02/2018
03785E DH 4	APPLE INC	@		19,987,040	19,985,739	04/17/2018
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			206,203,611	206,202,996	XXX
Other Assets						
	Derivatives			9,481,544	8,033,476	
9299999.	Total - Other Assets			9,481,544	8,033,476	XXX
9999999.	Totals			3,789,517,507	3,799,171,725	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....3,777,858,288 Book/Adjusted Carrying Value $.....3,760,591,994
2. Average balance for the year: Fair Value $.....3,746,275,728 Book/Adjusted Carrying Value $.....3,772,201,717

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Bank of America, NA	Dallas, TX					6,318,330	6,364,956	6,500,315	XXX
Bank of New York Mellon, NA	Pittsburgh, PA					(1,210,017)	(1,825,969)	(2,278,002)	XXX
Citibank, NA	Bahamas, Grand Bahamas			218,900	312,967	22,334,884	22,578,974	22,402,256	XXX
Citibank, NA	New Castle, DE					(50,307,386)	(51,546,452)	(40,274,136)	XXX
Citibank, NA	New York, NY					1,862,196	499,631	987,795	XXX
Citibank, NA	Delaware					1,915,369	2,327,616	2,029,636	XXX
Federal Home Loan Bank	Pittsburgh, PA					1,021,864	1,026,895	1,030,251	XXX
JPMorgan Chase Bank, NA	New York, NY					433,275,335	274,562,595	213,859,194	XXX
The Northern Trust Company	Chicago, IL					2,990,296	3,089,509	4,556,230	XXX
TriState Capital	Pittsburgh, PA					12,520,050	22,537,125	22,558,537	XXX
US Bank	Minneapolis, MN					6,938,545	4,668,970	2,334,118	XXX
0199998. Deposits in.....9 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX			108,607	261,053	33,444	XXX
0199999. Total Open Depositories		XXX	XXX	218,900	312,967	437,768,073	284,544,903	233,739,638	XXX
0399999. Total Cash on Deposit		XXX	XXX	218,900	312,967	437,768,073	284,544,903	233,739,638	XXX
0599999. Total Cash		XXX	XXX	218,900	312,967	437,768,073	284,544,903	233,739,638	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
U.S. Government Bonds - Issuer Obligations								
	UNITED STATES TREASURY		03/29/2018		04/05/2018	999,806		97
	UNITED STATES TREASURY		03/29/2018		04/12/2018	334,531,438		289,710
	UNITED STATES TREASURY		03/23/2018		04/19/2018	1,998,284		809
	UNITED STATES TREASURY		02/07/2018		05/03/2018	41,945,925		92,413
	UNITED STATES TREASURY		03/01/2018		05/31/2018	116,983,298		157,711
0199999. U.S. Government Bonds - Issuer Obligations						496,458,750	0	540,740
0599999. Total - U.S. Government Bonds						496,458,750	0	540,740
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		02/08/2018		04/20/2018	11,990,612		26,111
	FEDERAL HOME LOAN BANKS		03/14/2018		04/27/2018	47,444,036		59,880
	FEDERAL HOME LOAN BANKS		02/23/2018		04/30/2018	9,987,282		16,616
	FEDERAL HOME LOAN BANKS		03/14/2018		05/02/2018	13,081,265		17,692
	FEDERAL HOME LOAN BANKS		02/28/2018		05/09/2018	121,791,258		194,283
	FEDERAL HOME LOAN BANKS		02/23/2018		05/11/2018	13,974,619		24,027
	FEDERAL HOME LOAN BANKS		03/26/2018		06/18/2018	57,780,095		14,222
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations						276,049,166	0	352,831
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations						276,049,166	0	352,831
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	APPLE INC.		02/20/2018		04/17/2018	19,985,739		36,450
	SUMMARY ADJUSTMENT		03/31/2018		05/01/2018		1,542	
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						19,985,739	1,542	36,450
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						19,985,739	1,542	36,450
Total Bonds								
7799999. Subtotals - Issuer Obligations						792,493,656	1,542	930,021
8399999. Subtotals - Bonds						792,493,656	1,542	930,021
Exempt Money Market Mutual Funds as Identified by the SVO								
31846V 56 7	FIRST AMERICAN GOV OBLIG-Z		03/29/2018			3,703,554		1,300
608919 71 8	FEDERATED GOVERNMENT OBLIGATION		03/27/2018			11,611,281		
825252 40 6	AIM STIT TREASURY PORTFOLIO		02/28/2018			5,089,240		14,780
94975P 40 5	WELLS FARGO GOVT INSTITUTIONAL		02/28/2018			4,970,364		13,863
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						25,374,438	0	29,942
8899999. Total - Cash Equivalents						817,868,094	1,542	959,964