QUARTERLY STATEMENT

OF THE

METLIFE INSURANCE COMPANY USA

OF THE STATE OF

DELAWARE

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE QUARTER
ENDED MARCH 31, 2016

LIFE AND ACCIDENT AND HEALTH

2016

LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2016
OF THE CONDITION AND AFFAIRS OF THE

METLIFE INSURANCE COMPANY USA

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

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

County of Domicile United States of America

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

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

Main Administrative Office 11255 North Community House Road (Street and Number)
Charlotte, NC 28277 (City or Town, State and Zip Code) (980) 365-7414 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 18210 Crane Nest Drive, 3rd Floor (Street and Number)
Tampa, FL 33647 (City or Town, State and Zip Code) 813-983-4100 (Area Code) (Telephone Number)

Internet Web Site Address www.metlife.com

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

OFFICERS

Chairman of the Board, President and Chief Executive Officer	ERIC THOMAS STEIGERWALT	Secretary	JACOB MOISHE JENKELOWITZ
Senior Vice President and Chief Financial Officer	ANANT nmn BHALLA	Executive Vice President and Treasurer	MARLENE BEVERLY DEBEL

OTHER

PETER MARTIN CARLSON Executive Vice President and Chief Accounting Officer	RUTH YOUNG SAYASITH Vice President and Appointed Actuary	RICHARD ANDREW STEVENS Vice President

DIRECTORS OR TRUSTEES

ELIZABETH MARY FORGET		ERIC THOMAS STEIGERWALT

State of New York
County of New York } SS

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

PETER MARTIN CARLSON Executive Vice President and Chief Accounting Officer		MARLENE BEVERLY DEBEL Executive Vice President and Treasurer

Subscribed and sworn to before me this
15 day of April, 2016.

Notary for Carlson & Debel

BARBARA E. RUDER
Notary Public, State of New York
No. 30-4773244
Qualified in Bronx County
Certificate Filed in New York County
mmission Expires Sept. 30, 20 18

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	48,567,794,316		48,567,794,316	46,345,672,832
2. Stocks:				
2.1 Preferred stocks	225,418,592		225,418,592	223,576,093
2.2 Common stocks	182,254,805	3,339,393	178,915,412	182,174,520
3. Mortgage loans on real estate:				
3.1 First liens	7,066,754,259		7,066,754,259	6,918,302,428
3.2 Other than first liens	55,164,356		55,164,356	55,163,844
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)	31,776,091		31,776,091	31,929,952
4.3 Properties held for sale (less $..........0 encumbrances)	5,293,145		5,293,145	5,293,145
5. Cash ($.....304,128,261), cash equivalents ($.....924,443,996) and short-term investments ($.....2,327,603,952)	3,556,176,209		3,556,176,209	2,725,798,878
6. Contract loans (including $..........0 premium notes)	1,261,295,753		1,261,295,753	1,265,549,348
7. Derivatives	5,065,790,666		5,065,790,666	3,610,219,573
8. Other invested assets	3,015,393,845	278,979,234	2,736,414,611	2,728,985,835
9. Receivables for securities	910,451,124		910,451,124	16,052,192
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	8,639,534	0	8,639,534	20,658,431
12. Subtotals, cash and invested assets (Lines 1 to 11)	69,952,202,695	282,318,627	69,669,884,068	64,129,377,071
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	791,678,265	944,852	790,733,413	668,022,111
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	281,705,862	12,112,641	269,593,221	306,322,109
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	67,384,602		67,384,602	62,551,027
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	259,494,829		259,494,829	184,254,796
16.2 Funds held by or deposited with reinsured companies	24,517,425		24,517,425	13,241,037
16.3 Other amounts receivable under reinsurance contracts	343,163,581		343,163,581	537,463,899
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	2,713,419,985	1,997,834,082	715,585,903	770,455,356
19. Guaranty funds receivable or on deposit	21,896,473		21,896,473	22,550,334
20. Electronic data processing equipment and software	126,734,658	126,734,658	0	
21. Furniture and equipment, including health care delivery assets ($..........0)	75,272	75,272	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	95,065,033		95,065,033	1,635,962,836
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	80,851,707	15,165,299	65,686,408	88,239,512
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	74,758,190,387	2,435,185,431	72,323,004,956	68,418,440,088
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	104,826,516,265		104,826,516,265	105,343,073,850
28. Total (Lines 26 and 27)	179,584,706,652	2,435,185,431	177,149,521,221	173,761,513,938

DETAILS OF WRITE-INS

1101. Deposits in connection with investments	8,135,532		8,135,532	12,187,358
1102. Cash collateral on derivatives	504,002		504,002	8,471,073
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	8,639,534	0	8,639,534	20,658,431
2501. Interest in annuity contracts	38,286,681		38,286,681	38,232,674
2502. Futures receivable	21,952,903		21,952,903	39,144,062
2503. Miscellaneous	12,278,445	6,831,621	5,446,824	10,862,776
2598. Summary of remaining write-ins for Line 25 from overflow page	8,333,678	8,333,678	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	80,851,707	15,165,299	65,686,408	88,239,512

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....39,054,183,744 less $..........0 included in Line 6.3 (including $.....386,307,934 Modco Reserve)	39,054,183,744	38,689,748,053
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	110,100,524	108,997,581
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	4,691,145,624	6,185,528,270
4.	Contract claims:		
	4.1 Life	126,947,256	128,257,259
	4.2 Accident and health	67,300,138	74,589,263
5.	Policyholders' dividends $.....3,960,226 and coupons $..........0 due and unpaid	3,960,226	4,694,039
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $..........0 Modco)	13,591,071	13,942,353
	6.2 Dividends not yet apportioned (including $..........0 Modco)		
	6.3 Coupons and similar benefits (including $..........0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $.....105,100 accident and health premiums	2,760,498	2,331,102
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act	23,440,805	19,354,457
	9.3 Other amounts payable on reinsurance, including $.....6,810,357 assumed and $.....543,205,416 ceded	550,015,773	726,279,102
	9.4 Interest Maintenance Reserve	187,392,169	208,019,063
10.	Commissions to agents due or accrued - life and annuity contracts $.....86,756,332, accident and health $..........0 and deposit-type contract funds $..........0	86,756,332	87,998,430
11.	Commissions and expense allowances payable on reinsurance assumed	21,202,760	20,255,895
12.	General expenses due or accrued	17,622,103	15,521,619
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(1,300,003,990) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,172,193,926)	(1,220,040,685)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	16,025,354	41,861,767
15.1	Current federal and foreign income taxes, including $.....144,342,936 on realized capital gains (losses)	202,851,794	64,683,282
15.2	Net deferred tax liability		
16.	Unearned investment income	5,272,604	5,663,509
17.	Amounts withheld or retained by company as agent or trustee	22,718,630	24,947,505
18.	Amounts held for agents' account, including $.....257,505 agents' credit balances	257,505	298,514
19.	Remittances and items not allocated	42,691,667	163,890,898
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $..........0 and interest thereon $.....30,977,813	30,977,813	0
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	585,776,204	545,497,293
	24.02 Reinsurance in unauthorized and certified ($.....16,914) companies	36,832	92,084
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	3,423,104,932	3,374,188,308
	24.04 Payable to parent, subsidiaries and affiliates	1,053,734	46,527,361
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	1,063,543,188	998,364,209
	24.08 Derivatives	2,399,780,438	1,781,682,828
	24.09 Payable for securities	2,336,593,682	1,270,955
	24.10 Payable for securities lending	9,655,648,657	8,982,929,799
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	2,460,193,669	1,796,642,701
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	66,030,751,800	62,894,016,814
27.	From Separate Accounts statement	104,376,824,709	104,925,483,407
28.	Total liabilities (Lines 26 and 27)	170,407,576,509	167,819,500,221
29.	Common capital stock	75,000,000	75,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes	750,000,000	750,000,000
33.	Gross paid in and contributed surplus	3,076,169,638	3,076,169,638
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	2,840,775,074	2,040,844,079
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)		
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....449,691,556 in Separate Accounts Statement)	6,666,944,712	5,867,013,717
38.	Totals of Lines 29, 30 and 37	6,741,944,712	5,942,013,717
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	177,149,521,221	173,761,513,938

DETAILS OF WRITE-INS

2501.	Cash collateral on derivatives	2,278,580,709	1,614,217,771
2502.	Miscellaneous	85,888,021	79,320,563
2503.	Obligations under structured settlement agreements	38,286,681	38,232,674
2598.	Summary of remaining write-ins for Line 25 from overflow page	57,438,258	64,871,693
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	2,460,193,669	1,796,642,701
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	1,664,747,896	1,497,231,700	7,567,956,615
2. Considerations for supplementary contracts with life contingencies	32,475,325	25,566,105	69,804,641
3. Net investment income	643,974,144	641,971,673	2,906,621,563
4. Amortization of Interest Maintenance Reserve (IMR)	3,585,633	5,871,034	21,458,272
5. Separate Accounts net gain from operations excluding unrealized gains or losses	26,440,368	5,745,477	61,453,504
6. Commissions and expense allowances on reinsurance ceded	71,475,841	65,044,513	313,934,113
7. Reserve adjustments on reinsurance ceded	(73,425,668)	(90,278,360)	(391,170,946)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	572,865,395	612,467,819	2,558,031,508
8.2 Charges and fees for deposit-type contracts	676,553	971,138	3,632,011
8.3 Aggregate write-ins for miscellaneous income	146,934,978	164,087,124	662,480,441
9. Totals (Lines 1 to 8.3)	3,089,750,465	2,928,678,223	13,774,201,722
10. Death benefits	123,480,312	121,202,968	444,392,204
11. Matured endowments (excluding guaranteed annual pure endowments)	226,832	373,801	1,931,553
12. Annuity benefits	507,675,653	500,705,468	2,013,249,928
13. Disability benefits and benefits under accident and health contracts	21,349,289	4,854,259	103,089,831
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	1,801,268,704	2,152,177,790	8,411,756,082
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	36,294,224	39,405,046	146,914,088
18. Payments on supplementary contracts with life contingencies	21,466,422	20,167,923	81,454,552
19. Increase in aggregate reserves for life and accident and health contracts	365,444,013	13,466,171	3,298,289,729
20. Totals (Lines 10 to 19)	2,877,205,449	2,852,353,426	14,501,077,967
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	201,713,000	210,741,269	829,797,500
22. Commissions and expense allowances on reinsurance assumed	14,112,883	10,429,483	46,038,451
23. General insurance expenses	276,790,869	272,855,891	1,023,852,708
24. Insurance taxes, licenses and fees, excluding federal income taxes	18,521,425	8,884,570	73,255,558
25. Increase in loading on deferred and uncollected premiums	7,697,975	12,430,556	8,067,615
26. Net transfers to or (from) Separate Accounts net of reinsurance	(649,205,003)	(1,081,963,839)	(2,514,077,856)
27. Aggregate write-ins for deductions	45,843,951	80,474,176	322,103,721
28. Totals (Lines 20 to 27)	2,792,680,549	2,366,205,532	14,290,115,664
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	297,069,916	562,472,691	(515,913,942)
30. Dividends to policyholders	6,360,575	5,400,190	29,763,372
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	290,709,341	557,072,501	(545,677,314)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	138,722,925	99,516,143	224,111,016
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	151,986,416	457,556,358	(769,788,330)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....3,826,136 (excluding taxes of $.....(9,176,064) transferred to the IMR)	(9,694,007)	(122,482,308)	(252,696,034)
35. Net income (Line 33 plus Line 34)	142,292,409	335,074,050	(1,022,484,364)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	5,942,013,717	6,041,527,465	6,041,527,465
37. Net income (Line 35)	142,292,409	335,074,050	(1,022,484,364)
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....261,101,449	488,816,071	253,612,928	(98,780,809)
39. Change in net unrealized foreign exchange capital gain (loss)	(3,912,866)	(15,298,785)	(45,137,003)
40. Change in net deferred income tax	80,513,603	(122,516,111)	497,844,899
41. Change in nonadmitted assets	129,738,229	232,178,662	(581,567,237)
42. Change in liability for reinsurance in unauthorized and certified companies	55,252	0	(92,084)
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(40,278,911)	(34,229,648)	116,582,547
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	9,000,000	(6,000,000)	(10,000,000)
47. Other changes in surplus in Separate Accounts Statement	5,660,745	5,067,492	38,559,268
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	0	0	1,500,000,000
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(11,953,537)	(11,928,334)	(47,713,335)
52. Dividends to stockholders	0	0	(500,000,000)
53. Aggregate write-ins for gains and losses in surplus	0	(99,880,541)	53,274,370
54. Net change in capital and surplus (Lines 37 through 53)	799,930,995	536,079,713	(99,513,748)
55. Capital and surplus as of statement date (Lines 36 + 54)	6,741,944,712	6,577,607,178	5,942,013,717

DETAILS OF WRITE-INS

08.301. Management and service fee income	120,538,707	133,643,457	539,625,906
08.302. Contract surrender charges	14,375,694	16,867,240	63,089,853
08.303. Rider benefits	7,770,499	8,287,060	31,176,211
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	4,250,078	5,289,367	28,588,471
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	146,934,978	164,087,124	662,480,441
2701. Interest credited to reinsurers	40,255,029	68,850,307	249,422,614
2702. Ceded rider benefits	6,574,214	13,262,624	41,973,947
2703. VODA amortization expense	4,166,838	4,166,838	16,667,353
2798. Summary of remaining write-ins for Line 27 from overflow page	(5,152,130)	(5,805,593)	14,039,807
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	45,843,951	80,474,176	322,103,721
5301. Prior period adjustments	0	0	153,154,911
5302. Prior period audit adjustments	0	(99,880,541)	(99,880,541)
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	0	(99,880,541)	53,274,370

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	1,640,262,759	1,478,671,739	7,624,978,760
2.	Net investment income	500,965,994	606,065,985	2,680,020,020
3.	Miscellaneous income	918,855,060	819,631,942	3,658,176,306
4.	Total (Lines 1 through 3)	3,060,083,813	2,904,369,666	13,963,175,086
5.	Benefit and loss related payments	2,766,389,653	2,892,372,494	11,791,922,089
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(697,051,762)	(1,165,335,257)	(3,055,009,209)
7.	Commissions, expenses paid and aggregate write-ins for deductions	516,153,010	566,893,001	2,222,513,175
8.	Dividends paid to policyholders	7,445,670	5,584,837	28,639,168
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	(4,795,515)	553,959	(266,641,709)
10.	Total (Lines 5 through 9)	2,588,141,056	2,300,069,034	10,721,423,514
11.	Net cash from operations (Line 4 minus Line 10)	471,942,757	604,300,632	3,241,751,572
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	12,349,549,344	9,086,234,272	45,704,996,697
	12.2 Stocks	10,970,284	6,572,712	106,795,852
	12.3 Mortgage loans	129,718,072	131,057,040	884,183,773
	12.4 Real estate	0	58,694,891	121,583,548
	12.5 Other invested assets	86,847,129	103,531,996	1,041,376,600
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	3,368,689	4,742,043	8,790,135
	12.7 Miscellaneous proceeds	4,343,848,604	1,996,245,528	516,539,239
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	16,924,302,122	11,387,078,482	48,384,265,844
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	14,548,106,974	10,792,944,724	48,599,434,010
	13.2 Stocks	6,122,051	27,639,997	90,752,834
	13.3 Mortgage loans	277,063,750	328,424,145	2,366,470,716
	13.4 Real estate	6,039	1,043,957	3,144,493
	13.5 Other invested assets	95,140,636	252,709,499	622,142,696
	13.6 Miscellaneous applications	2,349,970,025	688,378,239	364,300,927
	13.7 Total investments acquired (Lines 13.1 to 13.6)	17,276,409,475	12,091,140,561	52,046,245,676
14.	Net increase or (decrease) in contract loans and premium notes	(4,253,595)	(3,131,522)	72,030,019
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(347,853,758)	(700,930,557)	(3,734,009,851)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock	1,500,000,000	0	0
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,494,382,646)	(128,536,194)	(879,123,077)
	16.5 Dividends to stockholders	0	0	500,000,000
	16.6 Other cash provided (applied)	700,670,978	1,912,685,947	2,580,174,339
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	706,288,332	1,784,149,753	1,201,051,262
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	830,377,331	1,687,519,828	708,792,983
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	2,725,798,878	2,017,005,895	2,017,005,895
	19.2 End of period (Line 18 plus Line 19.1)	3,556,176,209	3,704,525,723	2,725,798,878

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

20.0001	Security exchanges	89,362,666	0	457,342,113
20.0002	Mortgage loan refinancings	40,640,626	3,833,160	30,733,445
20.0003	Change in value of obligations under structured settlements	9,882,389	4,066,415	39,278,545
20.0004	Change in value of ownership in annuity contracts on structured settlements	9,882,389	4,066,415	39,278,545
20.0005	Capitalized interest on bonds	2,384,970	12,896,514	10,436,661
20.0006	Joint venture distribution paid in the form of securities	723,397	1,534,369	5,442,995
20.0007	Other invested assets adjustment to negative book value	185,970	573,129	1,264,030
20.0008	Other invested asset purchases offset to NII	127,939	0	0
20.0009	Other invested assets sales offset to NII	(78,973)	0	0
20.0010	Other invested assets underlying asset sold and reinvested	51,002	286,808	35,783,960
20.0011	Capital contribution	0	0	1,500,000,000
20.0012	Prior period adjustment - taxes	0	0	249,111,000
20.0013	Transfer of other invested assets to mortgage loans	0	0	96,250,000
20.0014	Initial reinsurance funds withheld	0	0	92,890,676
20.0015	Transfer from real estate to other invested assets - Equity	0	0	63,062,794
20.0016	Prior period adjustments	0	0	41,831,750
20.0017	Derivative in kind due to reinsurance	0	0	17,040,828
20.0018	Transfer from real estate to other invested assets - Accruals	0	0	749,231

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	659,211,628	631,534,818	2,576,556,835
3. Ordinary individual annuities	1,380,693,961	1,271,784,021	5,718,775,721
4. Credit life (group and individual)			
5. Group life insurance	68,416,984	(560,711)	983,994,484
6. Group annuities	24,076,145	25,768,323	109,784,556
7. A&H - group	3,121,824	226,178	(2,283,416)
8. A&H - credit (group and individual)			
9. A&H - other	53,904,156	52,720,181	233,363,847
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	2,189,424,698	1,981,472,810	9,620,192,027
12. Deposit-type contracts	2,633,729,504	3,956,958,815	17,076,742,414
13. Total	4,823,154,202	5,938,431,625	26,696,934,441

DETAILS OF WRITE-INS

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

NOTES TO THE FINANCIAL STATEMENTS

1. *Summary of Significant Accounting Policies*

A. Accounting Practices

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

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

Delaware has adopted certain prescribed accounting practices that differ from those found in NAIC SAP, some of which affect the financial statements of the Company. A reconciliation of the Company's net income (loss) and capital and surplus between DE SAP and NAIC SAP is as follows:

	State of Domicile	For the Three Months Ended March 31, 2016	For the Year Ended December 31, 2015
Net income (loss), DE SAP	DE	$ 142,292,409	$ (1,022,484,364)
State prescribed practices: NONE	DE	—	—
State permitted practices: NONE	DE	—	—
Net income (loss), NAIC SAP	DE	$ 142,292,409	$ (1,022,484,364)
		March 31, 2016	**December 31, 2015**
Statutory capital and surplus, DE SAP	DE	$ 6,741,944,712	$ 5,942,013,717
State prescribed practices: NONE	DE	—	—
State permitted practices: NONE	DE	—	—
Statutory capital and surplus, NAIC SAP	DE	$ 6,741,944,712	$ 5,942,013,717

B. No significant change.

C. Accounting Policy

(1-5) No significant change.

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

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

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

(7-13) No significant change.

2. *Accounting Changes and Corrections of Errors*

No significant change.

3. *Business Combinations and Goodwill*

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

4. Discontinued Operations

No significant change.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum interest rates for mortgage loans funded during 2016 were:

	Maximum	Minimum
Farm loans	6.61%	2.13%
Residential loans	10.65%	2.00%
Commercial loans	4.85%	2.24%

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

The maximum percentage of any one loan to the value of the underlying real estate at the time of the origination and originated during the three months ended March 31, 2016 was: 76.1%.

(3) No significant change.

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. March 31, 2016							
1. Recorded Investment (All)							
(a) Current	$1,439,747,671	$ —	$ 355,702,088	$ —	$ 5,210,085,118	$ 94,841,541	$ 7,100,376,418
(b) 30-59 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(c) 60-89 days past due	$ —	$ —	$ 2,662,909	$ —	$ —	$ —	$ 2,662,909
(d) 90-179 days past due	$ 16,351,361	$ —	$ 2,050,552	$ —	$ —	$ —	$ 18,401,913
(e) 180+ days past due	$ —	$ —	$ 477,375	$ —	$ —	$ —	$ 477,375
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$ 16,351,361	$ —	$ —	$ —	$ —	$ —	$ 16,351,361
(b) Interest accrued	$ 210,000	$ —	$ —	$ —	$ —	$ —	$ 210,000
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Interest Reduced							
(a) Recorded investment	$ 13,858,572	$ —	$ 3,516,016	$ —	$ —	$ —	$ 17,374,588
(b) Number of loans	2	—	16	—	—	—	18
(c) Percent reduced	0.5%	—%	1.9%	—%	—%	—%	0.8%
b. December 31, 2015							
1. Recorded Investment (All)							
(a) Current	$1,427,341,662	$ —	$ 330,708,678	$ —	$ 5,099,487,740	$ 94,861,119	$ 6,952,399,199
(b) 30-59 days past due	$ 16,349,958	$ —	$ 41,112	$ —	$ —	$ —	$ 16,391,070
(c) 60-89 days past due	$ —	$ —	$ 3,013,291	$ —	$ —	$ —	$ 3,013,291
(d) 90-179 days past due	$ —	$ —	$ 1,550,462	$ —	$ —	$ —	$ 1,550,462
(e) 180+ days past due	$ —	$ —	$ 112,252	$ —	$ —	$ —	$ 112,252
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Interest Reduced							
(a) Recorded investment	$ 49,941,859	$ —	$ —	$ —	$ —	$ —	$ 49,941,859
(b) Number of loans	7	—	—	—	—	—	7
(c) Percent reduced	2.6%	—%	—%	—%	—%	—%	2.6%

(5) No significant change.

NOTES TO THE FINANCIAL STATEMENTS

(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, 2016							
1. Average recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. Interest income recognized	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Recorded investments on nonaccrual status	$ —	$ —	$ 5,190,837	$ —	$ —	$ —	$ 5,190,837
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. December 31, 2015							
1. Average recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. Interest income recognized	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Recorded investments on nonaccrual status	$ —	$ —	$ 4,676,004	$ —	$ —	$ —	$ 4,676,004
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ —	$ —	$ —	$ —	$ —

(7-8) No significant change.

B-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 other-than-temporary impairments ("OTTI") on the basis of the intent to sell during the three months ended March 31, 2016.

b. The Company did not recognize any OTTI on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis during the three months ended March 31, 2016.

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

(3) The loan-backed securities for which an OTTI has been recognized during the three months ended March 31, 2016, measured as the difference between amortized cost and estimated present value of projected future cash flows to be collected, were as follows:

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost after OTTI	Estimated Fair Value at Time of OTTI	Date of Financial Statement Where Reported
05535DCF9	$ 939,331	$ 818,157	$ 121,174	$ 818,157	$ 753,468	3/31/2016
Total			$ 121,174			

The recognized OTTI shown above is all noninterest related.

(4) At March 31, 2016, the estimated fair value and gross unrealized losses for loan-backed securities, aggregated by length of time the securities have been in a continuous loss position were as follows:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	92,631,072
2. 12 Months or Longer	$	70,859,858

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

1. Less than 12 Months	$	3,485,225,391
2. 12 Months or Longer	$	1,089,794,683

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

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.

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

(2) The Company had pledged assets for short-term repurchase agreements with a fair value amount of $315,018,058 as of March 31, 2016. The Company did not have any pledged assets as collateral for securities lending transactions or dollar repurchase agreements as of March 31, 2016.

(3) Collateral received

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

a. The aggregate amount of collateral received as of March 31, 2016, was as follows:

1.

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

2.

Securities Lending		Fair Value
Open[(1)]	$	2,728,261,599
30 days or less		3,673,004,824
31 to 60 days		1,405,328,344
61 to 90 days		1,847,456,688
Greater than 90 days		—
Sub Total	$	9,654,051,455
Securities received		29,506,404
Total collateral received	$	9,683,557,859

(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.

Securities with a cost or amortized cost of $8,054,763,619 and an estimated fair value of $9,505,723,186 were on loan under the Company's securities lending program at March 31, 2016. Securities on loan include $104,512,500 of off balance sheet securities for which the Company does not have exclusive control.

NOTES TO THE FINANCIAL STATEMENTS

Securities with a book value of $291,598,053 and an estimated fair value of $315,018,058 were on loan under the Company's short-term repurchase agreement transaction at March 31, 2016.

b. As of March 31, 2016, the Company had off balance sheet securities collateral that was pledged with an estimated fair value of $104,512,500. As of March 31, 2016, the Company did not have collateral that was sold.

c. As March 31, 2016, the Company's use of the collateral repledged was for securities lending transactions. The source repledged was from short-term reverse repurchase agreement transactions.

(4) No significant change.

(5) Collateral Reinvestment

a. The aggregate amount of cash collateral reinvested as of March 31, 2016 was as follows:

1.

Repurchase Agreements	Amortized Cost	Fair Value
Open	$ —	$ —
30 days or less	—	—
31 to 60 days	—	—
61 to 90 days	—	—
91 to 120 days	—	—
121 to 180 days	—	—
181 to 365 days	296,200,000	305,141,219
1 to 2 years	—	—
2 to 3 years	—	—
Greater than 3 years	—	—
Sub-Total	296,200,000	305,141,219
Securities received	—	—
Total reinvestment portfolio and security collateral	$ 296,200,000	$ 305,141,219
Portion of reinvestment portfolio invested in U.S. treasury securities and obligations of U.S. government corporations and agencies	$ —	$ —

2.

Securities Lending	Amortized Cost	Fair Value
Open	$ —	$ —
30 days or less	72,496,524	72,502,820
31 to 60 days	220,641,187	220,638,981
61 to 90 days	269,855,685	269,837,529
91 to 120 days	177,564,009	177,697,956
121 to 180 days	605,786,491	606,175,389
181 to 365 days	279,688,445	280,648,136
1 to 2 years	615,471,736	617,887,330
2 to 3 years	1,029,137,638	1,043,240,194
Greater than 3 years	6,769,480,695	6,753,169,903
Sub Total	10,040,122,410	10,041,798,238
Securities received	29,506,404	29,506,404
Total collateral reinvested*	10,069,628,814	10,071,304,642
*Additional collateral reinvested		
Common Stocks	611,931	611,931
Preferred Stocks	15,000,000	15,000,000
Derivatives	5,012,242	2,542,789
Other Invested Assets	20,549,540	20,137,626
Cash	54,694,375	54,694,375
Payables, receivables and all other, net	(487,186,220)	(487,186,220)
Total other	(391,318,132)	(394,199,499)
Grand total reinvestment portfolio and security collateral	$ 9,678,310,682	$ 9,677,105,143
Portion of reinvestment portfolio invested in U.S. government and agency securities and certain agency RMBS	$ 5,880,845,458	$ 5,967,727,748

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

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

(6-7) No significant change.

F-G. No significant change.

H. Restricted Assets

(1) Restricted Assets (Including Pledged)

Information on the Company's investment in restricted assets as of March 31, was as follows:

	Gross Restricted								Percentage	
	2016									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity [(a)]	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity [(b)]	2016 Total (1 plus 3)	2015 Total	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	0.00%	0.00%
Collateral held under security lending agreements	8,054,763,619	—	—	—	8,054,763,619	7,973,536,548	81,227,071	8,054,763,619	4.49	4.55
Subject to repurchase agreements	291,598,053	—	—	—	291,598,053	—	291,598,053	291,598,053	0.16	0.16
Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	0.00	0.00
Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	0.00	0.00
Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	0.00	0.00
Placed under option contracts	—	—	—	—	—	—	—	—	0.00	0.00
Letter stock or securities restricted as to sale	—	—	—	—	—	—	—	—	0.00	0.00
Federal Home Loan Bank ("FHLB") capital stock	124,166,700	—	—	—	124,166,700	124,916,700	(750,000)	124,166,700	0.07	0.07
On deposit with states	14,309,445	—	—	—	14,309,445	14,325,664	(16,219)	14,309,445	0.01	0.01
On deposit with other regulatory bodies	34,694,974	—	—	—	34,694,974	34,690,613	4,361	34,694,974	0.02	0.02
Pledged collateral to FHLB (including asset backing funding agreements	3,340,157,330	—	—	—	3,340,157,330	1,995,332,107	1,344,825,223	3,340,157,330	1.86	1.89
Pledged as collateral not captured in other categories	532,328,376	—	—	—	532,328,376	479,839,422	52,488,954	532,328,376	0.30	0.30
Other restricted assets	7,685,256,396	—	—	—	7,685,256,396	7,407,633,343	277,623,053	7,685,256,396	4.28	4.34
Total restricted assets	$20,077,274,893	$ —	$ —	$ —	$ 20,077,274,893	$18,030,274,397	$2,047,000,496	$20,077,274,893	11.19%	11.34%

(a) Subset of column 1.

(b) Subset of column 3.

NOTES TO THE FINANCIAL STATEMENTS

(2) Details on the Company's assets pledged as collateral, not captured in other categories, as of March 31, were as follows:

	Gross Restricted								Percentage	
	2016									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity[(a)]	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity[(b)]	2016 Total (1 plus 3)	2015 Total	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Secured demand notes	$ 21,573,200	$ —	$ —	$ —	$ 21,573,200	$ 21,460,180	$ 113,020	$ 21,573,200	0.01%	0.01%
Derivative OTC Bilateral - Securities Pledged	198,316,722	—	—	—	198,316,722	180,286,706	18,030,016	198,316,722	0.11	0.11
Derivative OTC Centrally Cleared - Securities Pledged	29,209,516	—	—	—	29,209,516	33,156,130	(3,946,614)	29,209,516	0.02	0.02
Derivatives OTC Centrally Cleared - Cash Pledged	504,002	—	—	—	504,002	8,471,073	(7,967,071)	504,002	0.00	0.00
Futures Initial Margin - Securities Pledged	224,741,492	—	—	—	224,741,492	134,967,723	89,773,769	224,741,492	0.13	0.13
Reinsurance Agreement - Securities Pledged	57,983,444	—	—	—	57,983,444	101,497,610	(43,514,166)	57,983,444	0.03	0.03
Total	$ 532,328,376	$ —	$ —	$ —	$ 532,328,376	$ 479,839,422	$ 52,488,954	$ 532,328,376	0.30%	0.30%

(a) Subset of column 1.

(b) Subset of column 3.

(3) Details of Other Restricted Assets, as of March 31, were as follows:

	Gross Restricted								Percentage	
	2016									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity[(a)]	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity[(b)]	2016 Total (1 plus 3)	2015 Total	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Assets held in trust to support reinsurance agreements	$1,137,115,071	$ —	$ —	$ —	$ 1,137,115,071	$ 928,679,695	$ 208,435,376	$ 1,137,115,071	0.63%	0.64%
Assets held in the custodial account titled "Superintendent of New York Department of Financial Services in trust of the security of the New York Policies of MetLife Insurance Company USA"	6,548,141,325	—	—	—	6,548,141,325	6,478,953,648	69,187,677	6,548,141,325	3.65	3.70
Total	$7,685,256,396	$ —	$ —	$ —	$ 7,685,256,396	$ 7,407,633,343	$ 277,623,053	$ 7,685,256,396	4.28%	4.34%

(a) Subset of column 1.

(b) Subset of column 3.

I. Working Capital Finance Investments

(1) Aggregate Working Capital Finance Investments ("WCFI") book/adjusted carrying value by NAIC designation at March 31, 2016:

	Gross Asset	Nonadmitted Asset	Net Admitted Asset
a. WCFI Designation 1	$ 19,953,878	$ —	$ 19,953,878
b. WCFI Designation 2	—	—	—
c. WCFI Designation 3	—	—	—
d. WCFI Designation 4	—	—	—
e. WCFI Designation 5	—	—	—
f. WCFI Designation 6	—	—	—
g. Total	$ 19,953,878	$ —	$ 19,953,878

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

	Book/Adjusted Carrying Value
a. Up to 180 Days	$ 19,953,878
b. 181 to 365 days	—
c. Total	$ 19,953,878

NOTES TO THE FINANCIAL STATEMENTS

J. Offsetting and Netting of Assets and Liabilities

The Company has elected to offset amounts recognized as receivables and payables resulting from the short-term reverse repurchase and repurchase agreements described in Note 5E. After the effect of offsetting, the net amount presented in "Aggregate write-ins for liabilities" at March 31, 2016 was $0. Amounts owed to and due from counterparties may be settled in cash or offset, in accordance with the agreements. Cash inflows and outflows for cash settlements are reported on the statement of Cash Flow. At March 31, 2016, all $300,000,000 of payables from repurchase agreements, had a remaining tenor of six months to one year and were loans of U.S. and foreign corporate securities.

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

K. Structured Notes

No significant change.

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

A. No significant change.

B. The Company recognized impairment write-downs of $19,452,126 and $114,463,187 on its investments in joint ventures, partnerships and LLCs during the three months ended March 31, 2016 and the year ended December 31, 2015, respectively. Impairments are recognized when a fund 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 fund or affiliated entity will not generate income over the remaining life 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 $944,852 for the three months ended March 31, 2016 and $92,394 for the year ended December 31, 2015.

8. *Derivative Instruments*

As of March 31, 2016, 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 in connection with its over-the-counter ("OTC") and exchanged-traded derivatives at:

	Cash (1)		Securities (2)		Total	
	March 31, 2016	December 31, 2015	March 31, 2016	December 31, 2015	March 31, 2016	December 31, 2015
Initial Margin:						
OTC-cleared	$ —	$ —	$ 29,209,516	$ 33,156,130	$ 29,209,516	$ 33,156,130
Variation Margin:						
OTC-bilateral	—	—	198,316,722	180,286,706	198,316,722	180,286,706
OTC-cleared	504,002	8,471,073	—	—	504,002	8,471,073
Total OTC	$ 504,002	$ 8,471,073	$ 227,526,238	$ 213,442,836	$ 228,030,240	$ 221,913,909
Initial Margin						
Futures (3)	$ 170,542,751	$ 62,285,351	$ 224,741,492	$ 134,967,723	$ 395,284,243	$ 197,253,074

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

NOTES TO THE FINANCIAL STATEMENTS

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

	Cash [1]				Securities [2]				Total			
	March 31, 2016		December 31, 2015		March 31, 2016		December 31, 2015		March 31, 2016		December 31, 2015	
Variation Margin:												
OTC-bilateral		2,264,279,042		1,605,357,482		802,896,808		551,957,771		3,067,175,850		2,157,315,253
OTC-cleared		14,301,668		8,860,289		—		—		14,301,668		8,860,289
Total OTC	$	2,278,580,710	$	1,614,217,771	$	802,896,808	$	551,957,771	$	3,081,477,518	$	2,166,175,542

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

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

9. *Income Taxes*

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

	March 31, 2016					
	Ordinary		Capital		Total	
Gross DTA	$	4,363,836,511	$	315,569,160	$	4,679,405,671
Statutory valuation allowance adjustments		—		—		—
Adjusted gross DTA		4,363,836,511		315,569,160		4,679,405,671
DTA nonadmitted		(1,682,264,922)		(315,569,160)		(1,997,834,082)
Subtotal net admitted DTA		2,681,571,589		—		2,681,571,589
DTL		(1,965,985,686)		—		(1,965,985,686)
Net admitted DTA/(Net DTL)	$	715,585,903	$	—	$	715,585,903

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

	Change					
	Ordinary		Capital		Total	
Gross DTA	$	63,829,063	$	6,479,347	$	70,308,410
Statutory valuation allowance adjustments		—		—		—
Adjusted gross DTA		63,829,063		6,479,347		70,308,410
DTA nonadmitted		132,197,740		(6,479,347)		125,718,393
Subtotal net admitted DTA		196,026,803		—		196,026,803
DTL		(250,896,256)		—		(250,896,256)
Net admitted DTA/(Net DTL)	$	(54,869,453)	$	—	$	(54,869,453)

NOTES TO THE FINANCIAL STATEMENTS

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

	March 31, 2016		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	$ 10,430,994	$ —	$ 10,430,994
Adjusted gross DTA expected to be realized (excluding the amount of DTA from above) after application of the threshold limitation (the lesser of 1 and 2 below)	705,154,909	—	705,154,909
1. Adjusted gross DTA expected to be realized following the balance sheet date	705,154,909	—	705,154,909
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	903,953,821
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	1,965,985,686	—	1,965,985,686
DTA admitted as the result of application of SSAP 101 total	$ 2,681,571,589	$ —	$ 2,681,571,589

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

	Change		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ —	$ —
Adjusted gross DTA expected to be realized (excluding the amount of DTA from above) after application of the threshold limitation (the lesser of 1 and 2 below)	(54,869,453)	—	(54,869,453)
		—	
1. Adjusted gross DTA expected to be realized following the balance sheet date	(54,869,453)	—	(54,869,453)
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	123,187,899
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	250,896,256	—	250,896,256
DTA admitted as the result of application of SSAP 101 total	$ 196,026,803	$ —	$ 196,026,803

	March 31, 2016	December 31, 2015
RBC percentage used to determine recovery period and threshold limitation amount	1307%	1130%
Amount of total adjusted capital used to determine recovery period and threshold limitation	$ 6,026,358,809	$ 5,723,970,713

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

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

B. No significant change.

NOTES TO THE FINANCIAL STATEMENTS

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

	March 31, 2016	December 31, 2015	Change
DTA:			
Ordinary:			
Discounting of unpaid losses	$ —	$ —	$ —
Unearned premium reserve	—	—	—
Policyholder reserves	1,913,582,568	1,827,523,433	86,059,135
Investments	832,103,302	837,397,045	(5,293,743)
Deferred acquisition costs	294,537,246	297,686,696	(3,149,450)
Policyholder dividends accrual	—	—	—
Fixed assets	—	—	—
Compensation and benefits accrual	9,175,819	8,681,884	493,935
Pension accrual	—	—	—
Receivables - nonadmitted	—	—	—
Net operating loss carry forward	—	—	—
Tax credit carry forwards	171,252,598	177,494,395	(6,241,797)
Other (including items <5% of total ordinary tax assets)	40,036,735	37,787,363	2,249,372
Unrealized capital gains (losses)	559,445,605	559,493,099	(47,494)
Intangibles	241,660,991	254,883,230	(13,222,239)
Ceding commissions	200,672,747	204,801,966	(4,129,219)
Nonadmitted assets	101,368,900	94,258,337	7,110,563
Subtotal	4,363,836,511	4,300,007,448	63,829,063
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	(1,682,264,922)	(1,814,462,662)	132,197,740
Admitted ordinary DTA	2,681,571,589	2,485,544,786	196,026,803
Capital:			
Investments	315,569,160	309,089,813	6,479,347
Net capital loss carryforward	—	—	—
Real estate	—	—	—
Other (including items <5% of total ordinary tax assets)	—	—	—
Subtotal	315,569,160	309,089,813	6,479,347
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	(315,569,160)	(309,089,813)	(6,479,347)
Admitted capital DTA	—	—	—
Admitted DTA	$ 2,681,571,589	$ 2,485,544,786	$ 196,026,803
DTL:			
Ordinary			
Investments	$ (986,430,768)	$ (996,849,531)	$ 10,418,763
Fixed assets	—	—	—
Deferred and uncollected premiums	(60,967,495)	(60,967,495)	—
Policyholder reserves	—	—	—
Other (including items <5% of total ordinary tax liabilities)	—	—	—
Unrealized capital gains (losses)	(884,789,838)	(623,735,883)	(261,053,955)
Separate Account adjustments	(28,240,360)	(28,006,987)	(233,373)
Other liabilities	(5,557,225)	(5,529,534)	(27,691)
Subtotal	(1,965,985,686)	(1,715,089,430)	(250,896,256)
Capital:			
Investments	—	—	—
Real estate	—	—	—
Other (including items <5% of total ordinary tax liabilities)	—	—	—
Subtotal	—	—	—
DTL	$ (1,965,985,686)	$ (1,715,089,430)	$ (250,896,256)
Net DTA/ (DTL)	$ 715,585,903	$ 770,455,356	$ (54,869,453)
		Tax effect of change in nonadmitted assets	(125,718,393)
		Tax effect of unrealized gains (losses)	261,101,449
		Change in net DTA	$ 80,513,603

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, 2016
Net gain (loss) from operations after dividends to policyholders and before Federal income tax @ 35%	$	101,751,992
Net realized capital gains (losses) @ 35%		(11,229,819)
Tax effect of:		
Change in nonadmitted assets		(7,110,563)
Prior years adjustments and accruals		974,544
Financing Fees		(393,454)
Other		5,240,922
Interest maintenance reserve		(1,254,972)
Tax credits		(4,160,088)
Separate Account dividend received deduction		(31,438,886)
Penalties		2,349
Dividend received deduction		(241,511)
Tax exempt income		(156,120)
Uncertain tax positions		875,000
Total statutory income taxes (benefit)	$	52,859,394
Federal and foreign income taxes incurred including tax on realized capital gains	$	133,372,997
Change in net DTA		(80,513,603)
Total statutory income taxes (benefit)	$	52,859,394

E-G. No significant change.

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

A-C. No significant change.

D. The Company had $95,065,033 receivable and $1,053,734 payable with affiliates as of March 31, 2016. The Company had $1,635,962,836 receivable and $46,527,361 payable with affiliates as of December 31, 2015. Amounts receivable and payable are expected to be settled within 90 days.

E. The Company has entered into collateral agreements with an affiliate in connection with secured demand notes. At December 31, 2015, the Company had agreed to fund up to $20,000,000 of cash upon request by this affiliate and had transferred collateral consisting of various U.S. Treasury/U.S. Government Agency securities with a fair value of $26,626,207 into custody accounts to secure the notes. The affiliate is permitted by contract to sell or repledge this collateral to satisfy funding obligations. To date, the Company has received no such funding requests.

F-N. No significant change.

11. Debt

A. No significant change.

B. Federal Home Loan Bank Agreements

(1) The Company is a member of the FHLB of Pittsburgh. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. The Company is also a member of FHLBs of Boston and Des Moines. At March 31, 2016, the Company holds stock of the FHLB of Boston, Des Moines and Pittsburgh and maintains advances with each of these FHLBs. It is part of the Company's strategy to utilize these funds as a source of contingent liquidity as well as for spread margin businesses. The Company has determined the actual or estimated maximum borrowing capacity as $17,714,952,122. The Company calculated this amount in accordance with FHLB of Pittsburgh regulatory and or FHLB specific borrowing limits.

NOTES TO THE FINANCIAL STATEMENTS

(2) FHLB Capital Stock

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

	March 31, 2016		
	Total	General Account	Separate Account
Membership stock - Class A	$ —	$ —	$ —
Membership stock - Class B	40,316,700	40,316,700	—
Activity stock	83,850,000	83,850,000	—
Excess stock	—	—	—
Aggregate total	$ 124,166,700	$ 124,166,700	$ —
Actual or estimated borrowing capacity as determined by the insurer	$ 17,714,952,122	$ 17,714,952,122	$ —

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

b. The Company's membership stock (Class A and B) eligible for redemption at March 31, 2016 was as follows:

	Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership stock						
Class A	$ —	$ —	$ —	$ —	$ —	$ —
Class B	$ 40,316,700	$ 40,316,700	$ —	$ —	$ —	$ —

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

a. Amount pledged as of:

	March 31, 2016		
	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged - total General and Separate Accounts	$ 3,373,287,410	$ 3,340,157,330	$ 1,915,000,000
Total collateral pledged - General Account	$ 3,373,287,410	$ 3,340,157,330	$ 1,915,000,000
Total collateral pledged - Separate Account	$ —	$ —	$ —
	December 31, 2015		
Total collateral pledged - General and Separate Accounts	$ 2,247,314,447	$ 1,995,332,107	$ 1,915,000,000

b. Maximum amount pledged during the reporting period ended:

	March 31, 2016		
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Maximum collateral pledged - total General and Separate Accounts	$ 3,612,169,634	$ 3,576,693,419	$ 1,915,000,000
2. Maximum collateral pledged - General Account	$ 3,612,169,634	$ 3,576,693,419	$ 1,915,000,000
3. Maximum collateral pledged - Separate Account	$ —	$ —	$ —
	December 31, 2015		
4. Maximum collateral pledged - total General and Separate Accounts	$ 3,274,118,298	$ 2,976,675,965	$ 1,915,000,000

NOTES TO THE FINANCIAL STATEMENTS

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

a. Amount borrowed as of:

	March 31, 2016			
	Total	**General Account**	**Separate Account**	**Funding Agreements Reserves Established**
Debt	$ —	$ —	$ —	$ —
Funding agreements	1,915,000,000	1,915,000,000	—	20,000,000
Other	—	—	—	—
Aggregate total	$ 1,915,000,000	$ 1,915,000,000	$ —	$ 20,000,000

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

b. Maximum amount borrowed during the reporting period ended:

	March 31, 2016		
	Total	**General Account**	**Separate Account**
Debt	$ —	$ —	$ —
Funding agreements	1,915,000,000	1,915,000,000	—
Other	—	—	—
Aggregate total	$ 1,915,000,000	$ 1,915,000,000	$ —

c. FHLB - Prepayment Obligations:

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

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

As of March 31, 2016, the Company did not sponsor any retirement plans, deferred compensation plans, postemployment benefit plans or other postretirement plans.

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

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

(5-9) No significant change.

(10) The portion of unassigned funds (surplus) represented by cumulative unrealized gains (losses) was $(285,269,640) at March 31, 2016.

(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 $269,593,221 and $306,322,109 at March 31, 2016 and December 31, 2015, respectively, in receivables for uninsured plans and uncollected 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 $760,017,472 as of March 31, 2016. The Company does not hold any collateral related to this guarantee.

Litigation

Unclaimed Property Inquiries. On November 14, 2012, the West Virginia Treasurer filed an action (West Virginia ex. rel. John D. Purdue v. MetLife Investors USA Insurance Company, Circuit County Court of Putnam County, Civil Action No. 12-C-363), alleging that MetLife Investors USA Insurance Company (which merged into MetLife USA) violated the West Virginia Uniform Unclaimed Property Act ("Act"), seeking to compel compliance with the Act, and seeking payment of unclaimed property, interest and penalties. On December 28, 2012, the Treasurer filed substantially an identical suit against MetLife Insurance Company of Connecticut (now known as MetLife USA) (Civil Action No. 12-C-430). On June 16, 2015, the West Virginia Supreme Court of Appeals reversed the Circuit Court's order that had granted defendants' motions to dismiss the actions and remanded them to the Circuit Court for further proceedings. The defendants intend to defend these actions vigorously.

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

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

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

15. Leases

No significant change.

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

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

	Assets		Liabilities	
	March 31, 2016	**December 31, 2015**	**March 31, 2016**	**December 31, 2015**
Swaps [1]	$ 1,422,246,792	$ 1,563,604,088	$ 257,632,697	$ 332,249,202
Futures	—	—	—	—
Options	—	—	—	—
Total	$ 1,422,246,792	$ 1,563,604,088	$ 257,632,697	$ 332,249,202

[1] Included within Swaps assets in the table above are forwards of $35,000,000 at both March 31, 2016 and December 31, 2015.

(2) No significant change.

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

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

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

Off-balance sheet credit exposure is the excess of positive estimated fair value over positive book/adjusted carrying value for the Company's highly effective hedges and derivatives used in replications at the reporting date. All collateral received from counterparties to mitigate credit-related losses is deemed worthless for the purpose of calculating the Company's off-balance sheet credit exposure. The off-balance sheet credit exposure of the Company's swaps was $135,790,512 and $109,965,623 at March 31, 2016 and December 31, 2015, respectively. The off-balance sheet credit exposure of the Company's forwards was $11,825,239 and $7,938,391 at March 31, 2016 and December 31, 2015, respectively.

(4) At March 31, 2016 and December 31, 2015, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives was $802,896,808 and $551,957,771, respectively, which was held in separate custodial accounts and is not reflected in the financial statements. The collateral agreements between the Company and the counterparties apply to derivatives held by both the General Account and Separate Accounts.

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

A. Transfers of Receivables Reported as Sales

No significant change.

B. Transfer and Servicing of Financial Assets

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

Securities with a cost or amortized cost of $8,054,763,619 and an estimated fair value of $9,505,723,186 were on loan under the program at March 31, 2016. The Company was liable for cash collateral under its control of $9,654,051,455 at March 31, 2016.

Additionally, in order to satisfy the above mentioned collateral requirements, the Company holds security collateral over which it does not have exclusive control. Therefore, the Company's share of this collateral, totaling $29,506,404 at March 31, 2016, which may not be sold or repledged unless the counterparty is in default, is not reflected in the accompanying financial statements.

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

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

Securities with a carrying value of $291,598,053 and an estimated fair value of $315,018,058 were on loan under the short-term repurchase agreement transaction at March 31, 2016. The Company was liable for cash collateral under its control of $300,000,000 at March 31, 2016.

Additionally, the Company holds security collateral over which it does not have exclusive control with a book value and estimated fair value of $104,512,500 at March 31, 2016, which is not reflected in the accompanying financial statements. The Company's use of the collateral repledged was for securities lending transactions and reinsurance agreements.

The Company does not have collateral for the securities lending nor the short-term repurchase agreement transactions that extends beyond one year from March 31, 2016.

The Company has securities underlying short-term reverse repurchase agreements with a book and fair value of $100,000,000 which mature in less than one year under the securities lending program. Additionally, the Company has short-term reverse repurchase agreements with a book and fair value of $305,141,219 which mature in less than one year under the reverse repurchase agreement transactions.

The Company has securities underlying repurchase agreements with a book value of $291,598,053 and fair value of $315,018,058 which mature in less than one year under the repurchase agreement transactions.

The Company does not have securities underlying dollar repurchase and dollar reverse repurchase agreements as of March 31, 2016.

C. Wash Sales

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

(2) The Company had no wash sales with an NAIC designation 3 or below or unrated securities during the quarter ended March 31, 2016.

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

No significant change.

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

Direct premiums written/produced by third party administration for the three months ended March 31, 2016 were as follows:

Name and Address of Managing General Agent or Third Party Administrator	FEIN Number	Exclusive Contract	Type of Business Written	Type of Authority Granted	Total Direct Premiums Written/Produced
Fidelity Investment Life Insurance Company 82 Devonshire Street, V5A Boston, MA 02109	23-2164784	Yes	Deferred Variable Annuity	Claims Payment Claims Adjustment Binding Authority Premium Collections Underwriting	$ 169,485,593

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, 2016			
	Fair Value Measurements at Reporting Date Using			
	Level 1	Level 2	Level 3	Total
Assets				
Bonds				
U.S. Special Revenue and Agencies	$ —	$ 4,090,312	$ —	$ 4,090,312
Industrial & Miscellaneous	—	620,000	24,929,671	25,549,671
Total bonds	—	4,710,312	24,929,671	29,639,983
Perpetual preferred stocks				
Industrial & Miscellaneous	—	—	675,714	675,714
Common stocks				
Industrial & Miscellaneous [(1)]	38,306,210	124,166,701	16,442,501	178,915,412
Derivative assets [(2)]				
Interest rate	—	3,267,794,368	—	3,267,794,368
Foreign currency exchange rate	—	79,796,829	—	79,796,829
Credit	—	229,133	—	229,133
Equity market	—	1,202,296,469	225,509,271	1,427,805,740
Total derivative assets	—	4,550,116,799	225,509,271	4,775,626,070
Separate Account assets [(3)]	424,571,490	101,208,708,788	212,359,521	101,845,639,799
Total assets	$ 462,877,700	$ 105,887,702,600	$ 479,916,678	$ 106,830,496,978
Liabilities				
Derivative liabilities [(2)]				
Interest rate	$ —	$ 941,933,374	$ —	$ 941,933,374
Foreign currency exchange rate	—	10,546,799	—	10,546,799
Credit	—	760,379	—	760,379
Equity market	—	949,744,060	485,449,726	1,435,193,786
Total derivative liabilities	—	1,902,984,612	485,449,726	2,388,434,338
Separate Account liabilities [(3)]	—	67,079	—	67,079
Total liabilities	$ —	$ 1,903,051,691	$ 485,449,726	$ 2,388,501,417

(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 (such as institutional separate accounts carried at book value).

Transfers between Levels 1 and 2 - During the quarter ended March 31, 2016, transfers between Levels 1 and 2 were not significant. Transfers between levels are assumed to occur at the beginning of the period.

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

Rollforward Table – Level 3 Assets and Liabilities

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

	Estimated Fair Value Measurements in Level 3 of the Fair Value Hierarchy									
	Balance, January 1, 2016	Transfer into Level 3	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, 2016
Assets										
Bonds - Industrial & miscellaneous	$ 6,559,455	$34,000,000	$ —	$ (9,876,877)	$ (5,646,003)	$ —	$ (106,904)	$ —	$ —	$ 24,929,671
Perpetual preferred stocks - Industrial & miscellaneous	784,104	—	—	(222,781)	114,391	—	—	—	—	675,714
Common stocks - Industrial & miscellaneous	16,544,093	30	—	—	(101,622)	—	—	—	—	16,442,501
Derivatives (4) - Equity Market	(242,036,758)		—	(9,015)	(17,894,682)	—	—	—	—	(259,940,455)
Separate Account assets (4)	253,406,623	17,343,039	(53,288,122)	743,780	(2,149,297)	2,637,411	(4,579,722)	—	(1,754,191)	212,359,521
Total	$ 35,257,517	$51,343,069	$(53,288,122)	$ (9,364,893)	$ (25,677,213)	$ 2,637,411	$ (4,686,626)	$ —	$ (1,754,191)	$ (5,533,048)

(1) Bonds 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.

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

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

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

Transfers between Levels

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

Transfers into or out of Level 3

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

During the quarter ended March 31, 2016, transfers out of Level 3, for Separate Accounts of $53,288,122, resulted primarily from increased transparency of: (i) new issuances which, subsequent to issuance and establishment of trading activity, became priced by pricing services and (ii) existing issuances for which the Company, over time, was able to corroborate with pricing received from independent pricing services with observable inputs or increases in market activity.

During the quarter ended March 31, 2016, transfers into Level 3, for bonds of $34,000,000, $30 for common stocks and $17,343,039 for Separate Accounts, resulted primarily from increased transparency of: (i) new issuances which, subsequent to issuance and establishment of trading activity, became priced by pricing services and (ii) existing issuances for which the Company, over time, was able to corroborate with pricing received from independent pricing services with observable inputs or increases in market activity.

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

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

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

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

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

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

Instrument	Level 2 Observable Inputs	Level 3 Unobservable Inputs
Bonds		
U.S. corporate and Foreign corporate securities - included within Industrial & Miscellaneous		

	Valuation Techniques: Principally the market and income approaches.
	Key Inputs:
	• quoted prices in markets that are not active
	• benchmark yields; spreads off benchmark yields; new issuances; issuer rating
	• trades of identical or comparable securities; duration
	• 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
	  • delta spread adjustments to reflect specific credit-related issues
		Valuation Techniques: Principally the market approach.
		Key Inputs:
		• illiquidity premium
		• independent non-binding broker quotations
		• delta spread adjustments to reflect specific credit-related issues
		• credit spreads
		• quoted prices in markets that are not active for identical or similar securities that are less liquid and based on lower levels of trading activity than securities classified in Level 2

Loan-backed securities comprised of RMBS and ABS - included within Industrial & Miscellaneous		
	• not applicable	Valuation Techniques: Principally the market and income approaches. Key Inputs: • credit spreads • quoted prices in markets that are not active for identical or similar securities that are less liquid and based on lower levels of trading activity than securities classified in Level 2 • independent non-binding broker quotations
State and political subdivision securities - included within U.S. Special Revenue and Agencies		
	Valuation Techniques: Principally the market approach Key Inputs: • quoted prices in markets that are not active • benchmark U.S. Treasury yield or other yields • the spread off the U.S. Treasury yield curve for the identical security • issuer ratings and issuer spreads; broker-dealer quotes • comparable securities that are actively traded	• not applicable
Common and preferred stock		
	Valuation Techniques: Principally the market approach Key Input: • quoted prices in markets that are not active	Valuation Techniques: Principally the market and income approaches. Key Inputs: • credit ratings; issuance structures • quoted prices in markets that are not active for identical or similar securities that are less liquid and based on lower levels of trading activity than securities classified in Level 2 • independent non-binding broker quotations

NOTES TO THE FINANCIAL STATEMENTS

Instrument	Level 2 Observable Inputs	Level 3 Unobservable Inputs
Separate Account Assets and Separate Accounts Liabilities [1]		
Mutual funds and hedge funds without readily determinable fair values as prices are not published publicly		
	Key Inputs: • quoted prices or reported Net Asset Value ("NAV") provided by the fund managers	• not applicable
Other limited partnership interests		
	• not applicable	Valuation Techniques: Valued giving consideration to the underlying holdings of the partnerships and by applying a premium or discount, if appropriate. Key Inputs: • liquidity • bid/ask spreads • the performance record of the fund manager • other relevant variables that may impact the exit value of the particular partnership interest
Real estate joint venture		
	• not applicable	Key Inputs: • Valuation Techniques: Valued based on the Company's share of the NAV as provided in the financial statements of the investees, where in certain circumstances, management can adjust by a premium or discount.
Derivatives [2]		
Interest Rate		
	Valuation Techniques: Principally the income approach Key Inputs: • swap yield curve • basis curves • interest rate volatility [3]	• not applicable
Foreign Currency Exchange Rate		
	Valuation Techniques: Principally the income approach Key Inputs: • swap yield curve • basis curves • currency spot rates • cross currency basis curves	• not applicable
Credit		
	Valuation Techniques: Principally the income approach Key Input: • swap yield curve • credit curves • recovery rates	• not applicable
Equity Market		
	Valuation Techniques: Principally the income approach Key Input: • swap yield curve • spot equity index levels • dividend yield curves • equity volatility [3]	Valuation Techniques: Principally the market and income approaches. Key Inputs: • dividend yield curves [4] • equity volatility [3], [4] • correlation between model inputs [3] • independent non-binding broker quotations [3]

(1) Estimated fair value equals carrying value, based on the value of the underlying assets, including: bonds, common and preferred stock and derivatives. Bonds, common and preferred stock and derivatives are similar in nature to the instruments described above.

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

(3) Option-based only.

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

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

NOTES TO THE FINANCIAL STATEMENTS

C. Estimated Fair Value of All Financial Instruments

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

	March 31, 2016					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$ 52,835,740,775	$ 48,567,794,316	$ 9,212,931,440	$ 40,146,452,033	$ 3,476,357,302	$ —
Preferred stocks	356,491,553	225,418,592	—	38,026,215	318,465,338	—
Common stock - unaffiliated	178,915,412	178,915,412	38,306,210	124,166,701	16,442,501	—
Mortgage loans	7,459,121,255	7,121,918,615	—	50,689,343	7,408,431,912	—
Cash, cash equivalents and short-term investments	3,556,176,209	3,556,176,209	883,660,673	2,422,589,130	249,926,406	—
Contract loans	1,359,002,537	1,261,295,753	—	917,064,770	441,937,767	—
Derivative assets (1)	5,054,148,336	5,065,790,666	20,382,899	4,792,164,001	241,601,436	—
Other invested assets	209,794,860	200,181,805	—	87,806,651	121,988,209	—
Investment income due and accrued	790,733,413	790,733,413	—	790,733,413	—	—
Receivables for cash collateral on derivatives	504,002	504,002	—	504,002	—	—
Separate Account assets	104,624,457,784	104,460,422,076	1,427,228,244	102,858,282,453	338,947,087	—
Total assets	$176,425,086,136	$171,429,150,859	$ 11,582,509,466	$152,228,478,712	$ 12,614,097,958	$ —
Liabilities						
Investment contracts included in:						
Reserves for life and health insurance and annuities	$ 14,052,639,292	$ 12,593,326,472	$ —	$ —	$ 14,052,639,292	$ —
Liability for deposit-type contracts	3,063,981,900	3,015,715,701	—	—	3,063,981,900	—
Derivative liabilities (1)	2,401,674,327	2,399,780,438	—	1,915,171,259	486,503,068	—
Borrowed money (including interest thereon)	30,977,813	30,977,813	—	30,977,813	—	—
Payable for collateral under securities loaned and other transactions	11,934,229,366	11,934,229,366	—	11,934,229,366	—	—
Secured borrowings of mortgage loans	23,892,889	23,753,932	—	—	23,892,889	—
Investment contracts included in Separate Account liabilities	1,236,500,417	1,236,500,417	—	1,236,500,417	—	—
Separate Account liabilities	—	—	—	—	—	—
Total liabilities	$ 32,743,896,004	$ 31,234,284,139	$ —	$ 15,116,878,855	$ 17,627,017,149	$ —

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

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

Assets and Liabilities

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

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

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

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

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

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

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

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

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

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

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

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

Mortgage Loans

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

Contract Loans

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

Derivatives

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

NOTES TO THE FINANCIAL STATEMENTS

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

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

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

Other Invested Assets

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

Investment Income Due and Accrued

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

Receivables for Cash Collateral on Derivatives

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

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

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

Borrowed Money (Including Interest Thereon)

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

Payable for Collateral Under Securities Loaned and Other Transactions

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

Secured Borrowings of Mortgage Loans

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

NOTES TO THE FINANCIAL STATEMENTS

Separate Accounts

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

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

Foreign currency exchange rate

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

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

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

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

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

D. At March 31, 2016, the Company had no investments where it was not practicable to estimate fair value.

21. Other Items

A-B. No significant change.

C. Other Disclosures

On February 28, 2016, MetLife, Inc. entered into a purchase agreement with Massachusetts Mutual Life Insurance Company("MassMutual") pursuant to which MassMutual will acquire MetLife's U.S. Retail advisor force, the MetLife Premier Client Group, together with its affiliated broker-dealer, MetLife Securities, Inc., a wholly-owned subsidiary of MetLife, Inc., and certain related assets. The Company recorded $11,200,000 as a pre-tax loss on the sale of company owned assets.

Earlier this year, MetLife, Inc. announced its plan to pursue the separation of a substantial portion of its U.S. Retail business (the "Separation"). MetLife is currently evaluating structural alternatives for any such Separation. Any Separation that might occur will be subject to the satisfaction of various conditions and approvals, including approval of any transaction by the MetLife, Inc. Board of Directors, satisfaction of any applicable requirements of the SEC, and receipt of insurance and other regulatory approvals and other anticipated conditions.

D-E. No significant change.

F. Subprime Mortgage Related Risk Exposure

(1) No significant change.

NOTES TO THE FINANCIAL STATEMENTS

(2) Direct exposure through investments in subprime mortgage loans at March 31, 2016:

	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Value of Land and Buildings	OTTI Losses Recognized	Default Rate
Mortgages in the process of foreclosure	$ 186,780	$ 240,058	$ 582,921	$ —	—%
Mortgages in good standing [1]	165,634,102	168,684,392	294,924,294	—	—
Mortgages with restructured terms	—	—	—	—	—
Total	$ 165,820,882	$ 168,924,450	$ 295,507,215	$ —	—%

[1] As of March 31, 2016, the book/adjusted carrying value, fair value and value of land and building for mortgage loans greater than 60 days delinquent which were included in mortgages in good standing was $4,445,108, $4,315,863 and $7,334,408, respectively.

(3) At March 31, 2016, the Company had direct exposure to subprime mortgage risk through other investments as follows:

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	OTTI Losses Recognized
RMBS	$ 1,096,814,789	$ 1,114,713,209	$ 1,100,960,252	$ —
CMBS	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCA	—	—	—	—
Other assets	—	—	—	—
Total	$ 1,096,814,789	$ 1,114,713,209	$ 1,100,960,252	$ —

(4) No significant change.

G-H. No significant change.

22. Events Subsequent

Effective April 1, 2016, the Company recaptured certain single premium deferred annuity contracts previously reinsured to MLIC, an affiliate. This recapture resulted in an increase in invested assets and cash and cash equivalents of $4,295,796,687 offset by an increase in reserve liabilities of $3,998,565,518. The Company will recognize a gain of approximately $37,573,061 including IMR transferred net of taxes as a result of this recapture.

The Company has evaluated events subsequent to March 31, 2016 through May 10, 2016, which is the date these financial statements were available to be issued, and other than the above item, has determined there are no material subsequent events requiring adjustment to or disclosure in the financial statements.

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

23. Reinsurance

No significant change.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A-D. No significant change.

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

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2015 were $159,365,926. As of March 31, 2016, $19,266,717 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $137,400,270 as a result of re-estimation of unpaid claims and claims adjustment expenses. Therefore, there has been a $2,698,939 favorable prior year development from December 31, 2015 to March 31, 2016. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

26. Intercompany Pooling Arrangements

No significant change.

27. Structured Settlements

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

28. Health Care Receivables

No significant change.

29. Participating Policies

No significant change.

30. Premium Deficiency Reserves

No significant change.

31. Reserves for Life Contracts and Deposit-Type Contracts

No significant change.

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

No significant change.

33. Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

34. Separate Accounts

A-B. No significant change.

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

(1)	Transfers as reported in the Summary of Operations of the Separate Accounts Annual Statement:		
	a. Transfers to Separate Accounts (Page 4, Line 1.4)	$	1,145,705,762
	b. Transfers from Separate Accounts (Page 4, Line 10)		1,794,910,765
	c. Net transfers to or (from) Separate Accounts (a) - (b)		(649,205,003)
(2)	Reconciling Adjustments		—
(3)	Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$	(649,205,003)

35. Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No [ ]

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

Various mergers, reorganizations and formations - See Schedule Y - Information concerning activities of insurer members of a holding company - Group Part 1 - Organizational Chart

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2009

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). 03/15/2011

6.4 By what department or departments?
Connecticut Insurance Department

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 [X] No [ ] N/A [ ]

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [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:
CME (CME GROUP Inc.) $504,002; Credit Suisse Securities (USA) LLC $149,471,138; Goldman Sachs Bank $84,270,813; Royal Bank of Scotland PLC $4,860,845; Societe Generale SA $101,056,293; UBS AG $42,138,008; Morgan Stanley & Co International plc $47,515,050; Wells Fargo Bank NA $20,602,050; NATIXIS SA $2,353,534; FHLB $3,340,157,330; Secured Demand Notes $21,573,200

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 731,554,661

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	3,338,876	3,330,476
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	745,849,736	764,513,430
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 749,188,612	$ 767,843,906
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: $ 10,134,784,959

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 10,135,990,498

16.3 Total payable for securities lending reported on the liability page: $ 9,655,648,657

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
State Street Bank and Trust Company	2 Avenue De Lafayette, 5th Floor North, Boston, MA 02111
US Bank and Trust	800 Nicollet Mall, Minneapolis, MN 55402
JP Morgan Chase Bank & Co.	4 New York Plaza - 12th Floor, New York, NY, 10004

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:
As of March 31, 2016, sixteen issues did not meet the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office. Two issues did not have valid CUSIPs to file. Thirteen issues have not been filed due to lack of final documents. One issue was dropped due to lack of additional information.

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	$1,439,747,671
1.12	Residential mortgages	$355,702,088
1.13	Commercial mortgages	$5,304,926,659
1.14	Total mortgages in good standing	$7,100,376,418
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$5,004,057
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$5,004,057
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$16,351,361
1.42	Residential mortgages	$186,780
1.43	Commercial mortgages	$
1.44	Total mortgages in process of foreclosure	$16,538,141
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$7,121,918,616
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	(498.2)
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	(290.7)

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsuer Rating
Life Affiliates								
00000......	AA-2280000........	01/01/2016	METLIFE CHILE SEGUROS DE VIDA SA................................	CHL..........	CO/I............	Unauthorized...	....	....
00000......	AA-2280000........	01/01/2016	METLIFE CHILE SEGUROS DE VIDA SA................................	CHL..........	CO/G..........	Unauthorized...	....	....
Life Non-Affiliates								
97071......	13-3126819.........	02/01/2016	SCOR GLOBAL LIFE USA REINSURANCE COMPANY..........	DE............	CO/I............	Authorized.......	....	....
A&H Affiliates								
00000......	AA-2280000........	01/01/2016	METLIFE CHILE SEGUROS DE VIDA SA................................	CHL..........	CO/I............	Unauthorized...	....	....
00000......	AA-2280000........	01/01/2016	METLIFE CHILE SEGUROS DE VIDA SA................................	CHL..........	CO/G..........	Unauthorized...	....	....

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	10,410,888	12,977,101	122,233		23,510,222	
2. Alaska AK	L	593,813	1,115,452	16,700		1,725,965	
3. Arizona AZ	L	8,668,773	33,446,845	606,758		42,722,376	
4. Arkansas AR	L	2,925,059	3,701,686	53,278		6,680,023	
5. California CA	L	64,445,898	129,038,260	3,364,879	26,925	196,875,962	2,155,440
6. Colorado CO	L	7,621,789	16,492,972	534,693	4,826,007	29,475,461	112,506
7. Connecticut CT	L	19,162,031	23,187,367	4,221,505	39,566	46,610,469	
8. Delaware DE	L	7,311,443	7,021,522	145,091	7,717	14,485,773	1,406,590,857
9. District of Columbia DC	L	3,212,071	2,267,294	124,482		5,603,847	
10. Florida FL	L	50,059,449	128,388,866	5,118,077	1,795,021	185,361,413	2,129,633
11. Georgia GA	L	15,752,478	37,201,456	392,539	24,428	53,370,901	
12. Hawaii HI	L	1,710,759	2,597,326	279,301		4,587,386	
13. Idaho ID	L	1,096,990	4,307,008	54,191		5,458,189	59,167
14. Illinois IL	L	39,332,529	48,679,370	1,099,989	108,608	89,220,496	112,506
15. Indiana IN	L	7,615,036	22,957,339	547,794		31,120,169	
16. Iowa IA	L	5,111,656	18,344,774	342,566		23,798,996	
17. Kansas KS	L	4,078,699	7,288,248	222,672		11,589,619	42,190
18. Kentucky KY	L	3,752,185	19,040,000	125,404		22,917,589	
19. Louisiana LA	L	8,046,250	28,154,217	108,369	25,444	36,334,280	259,975
20. Maine ME	L	2,289,110	6,295,456	391,806		8,976,372	
21. Maryland MD	L	25,270,979	35,034,832	1,731,440		62,037,251	
22. Massachusetts MA	L	27,202,189	47,736,524	2,204,392	68	77,143,173	
23. Michigan MI	L	14,731,146	55,526,040	396,824	269,253	70,923,263	4,067
24. Minnesota MN	L	27,078,431	31,739,765	829,992		59,648,188	
25. Mississippi MS	L	3,551,654	4,447,088	74,479	99,981	8,173,202	
26. Missouri MO	L	9,623,997	31,189,671	401,365	143,629	41,358,662	310,000
27. Montana MT	L	587,522	1,544,122	65,259		2,196,903	
28. Nebraska NE	L	8,070,846	2,125,656	142,942		10,339,444	
29. Nevada NV	L	2,755,535	10,441,009	117,539		13,314,083	
30. New Hampshire NH	L	3,447,755	9,760,933	267,979		13,476,667	
31. New Jersey NJ	L	54,891,407	106,274,194	4,025,462	15,248	165,206,311	
32. New Mexico NM	L	2,280,603	7,684,054	83,072		10,047,729	
33. New York NY	N	21,965,582	21,997,169	9,560,066	832,376	54,355,193	(31,502)
34. North Carolina NC	L	20,276,971	38,530,370	1,747,440		60,554,781	
35. North Dakota ND	L	1,418,943	6,641,534	13,948		8,074,425	
36. Ohio OH	L	17,187,539	54,706,233	909,771	5,385	72,808,928	
37. Oklahoma OK	L	4,108,637	13,207,025	65,189	956,310	18,337,161	
38. Oregon OR	L	7,459,009	10,943,302	223,170		18,625,481	
39. Pennsylvania PA	L	44,546,635	88,867,399	1,572,712	31,000	135,017,746	1,220,064,726
40. Rhode Island RI	L	4,168,529	6,689,297	294,386		11,152,212	
41. South Carolina SC	L	13,094,722	18,812,848	734,767		32,642,337	34,024
42. South Dakota SD	L	848,255	4,841,050	54,136		5,743,441	
43. Tennessee TN	L	11,196,182	20,043,407	241,221		31,480,810	
44. Texas TX	L	41,683,679	95,965,468	774,364	10,580	138,434,091	505,026
45. Utah UT	L	5,586,805	9,648,808	78,889	4,990	15,319,492	
46. Vermont VT	L	1,377,958	9,290,005	241,511		10,909,474	
47. Virginia VA	L	64,190,418	29,686,762	870,029		94,747,209	1,374,926
48. Washington WA	L	9,318,778	22,997,174	332,865		32,648,817	
49. West Virginia WV	L	1,972,326	8,089,416	45,380		10,107,122	5,963
50. Wisconsin WI	L	10,530,180	32,487,389	224,091	18,959	43,260,619	
51. Wyoming WY	L	522,176	265,095	30,931		818,202	
52. American Samoa AS	N	332				332	
53. Guam GU	L	10,946	(3,100)	821		8,667	
54. Puerto Rico PR	L	4,735,381	667,521	50,478		5,453,380	
55. US Virgin Islands VI	L	198,052		5,944		203,996	
56. Northern Mariana Islands MP	N	53				53	
57. Canada CAN	N	33,887	81,373			115,260	
58. Aggregate Other Alien OT	XXX	1,098,055	328	34	0	1,098,417	0
59. Subtotal	(a) 53	730,219,000	1,390,462,320	46,285,215	9,241,495	2,176,208,030	2,633,729,504
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	2,729,033				2,729,033	
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	636,415		9,781,485		10,417,900	
94. Aggregate other amounts not allocable by State	XXX	0	6,635,285	0	0	6,635,285	0
95. Totals (Direct Business)	XXX	733,584,448	1,397,097,605	56,066,700	9,241,495	2,195,990,248	2,633,729,504
96. Plus reinsurance assumed	XXX	60,070,143	9,498,637	35,262,692		104,831,472	
97. Totals (All Business)	XXX	793,654,591	1,406,596,242	91,329,392	9,241,495	2,300,821,720	2,633,729,504
98. Less reinsurance ceded	XXX	592,646,761	39,919,855	60,614,357		693,180,973	
99. Totals (All Business) less reinsurance ceded	XXX	201,007,830	1,366,676,387	(b) 30,715,035	9,241,495	1,607,640,747	2,633,729,504
DETAILS OF WRITE-INS							
58001. Bahamas	XXX	1,074,280		(335)		1,073,945	
58002. Other	XXX	17,964	328	369		18,661	
58003. Mexico	XXX	5,811				5,811	
58998. Summ. of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	1,098,055	328	34	0	1,098,417	0
9401. Internal Exchange	XXX		6,635,285			6,635,285	
9402.	XXX					0	
9403.	XXX					0	
9498. Summ. of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	6,635,285	0	0	6,635,285	0

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

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

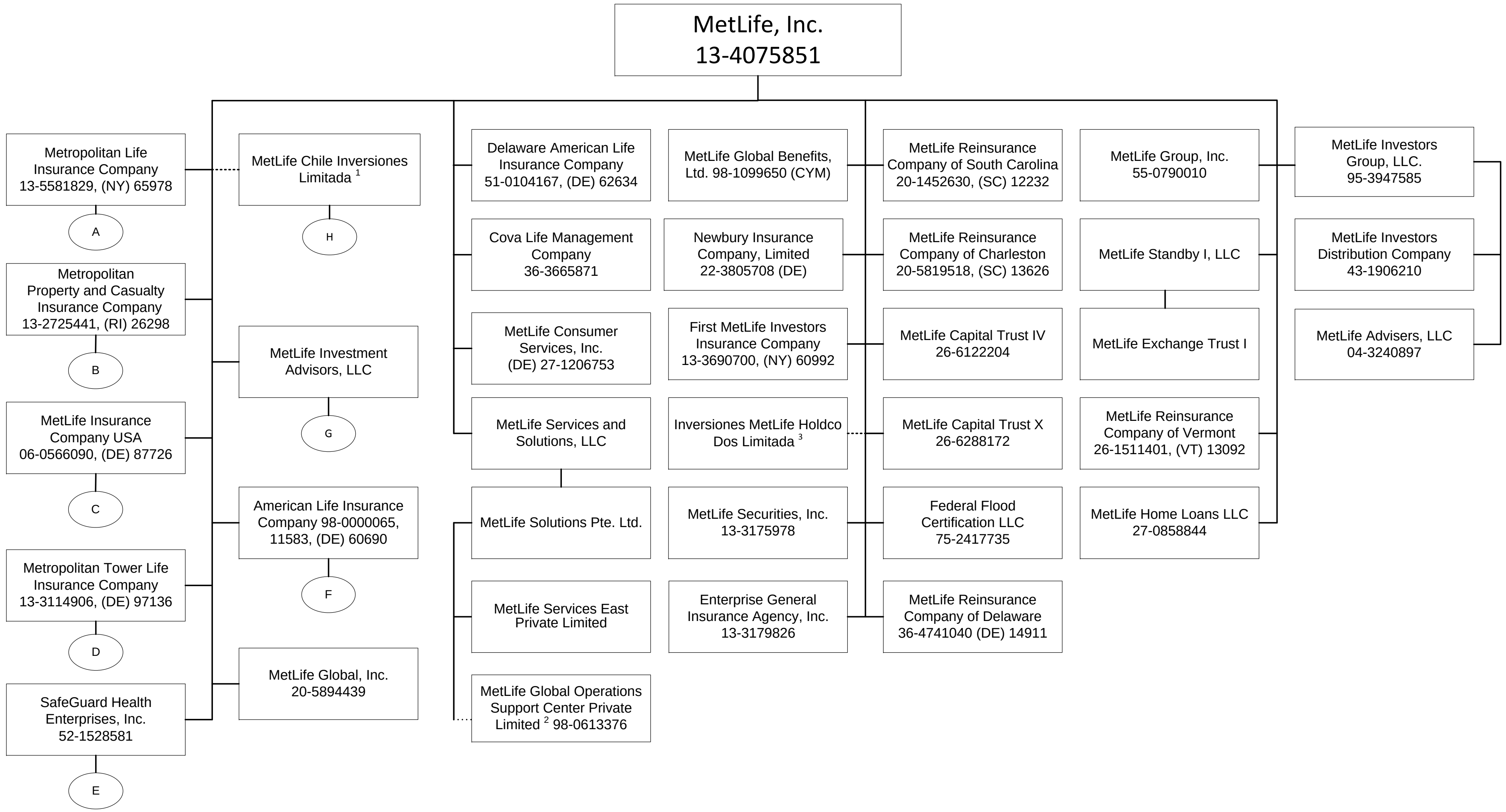
Premiums for Individual Life Policies are distributed according to the address to which the premium notices are sent (if applicable). Considerations for Individual Fixed and Variable Benefit Annuities are distributed according to the state in which the annuitant or owner resides or the address designated as the one to which business communications should be sent (if applicable).

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

(a) Insert the number of "L" responses except for Canada and Other Alien.
(b) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Cols. 8, 9, and 10, or with Schedule H, Part 1, Column 1, Line 1. Indicate which:

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

PART 1 - ORGANIZATIONAL CHART



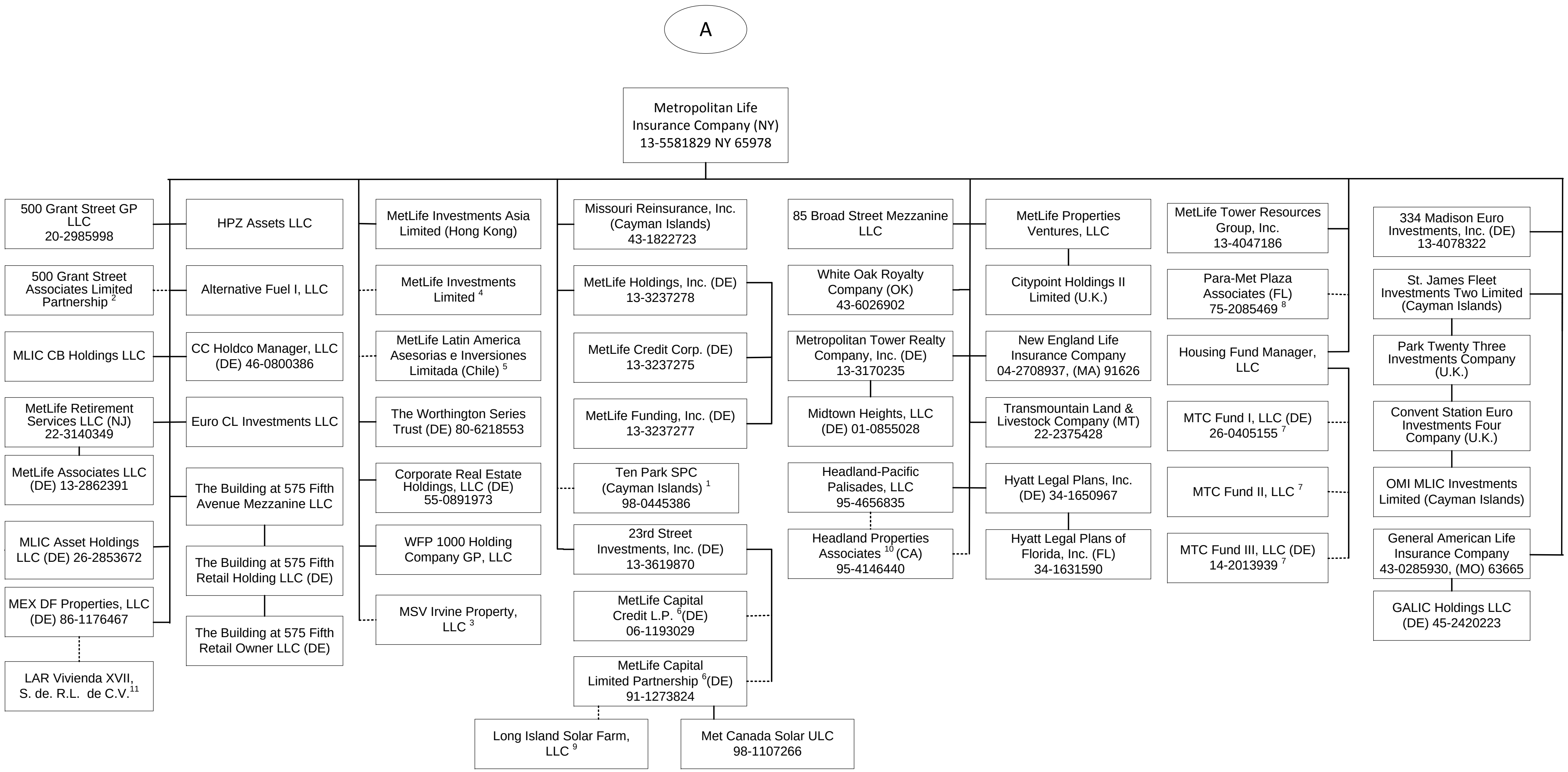
1 72.35% is owned by MetLife, Inc., 24.88236% by American Life Insurance Company, 2.76654% is owned by Inversiones MetLife Holdco Dos Limitada and 0.00000004% is owned by Natiloportem Holdings, LLC.

2 99.99999% is owned by MetLife Solutions Pte. Ltd. and 0.00001% is owned by Natiloportem Holdings, LLC.

3 99.99946% of Inversiones MetLife Holdco Dos Limitada is owned by MetLife, Inc., 0.000535% is owned by MetLife International Holdings, LLC. and 0.0000054% is owned by Natiloportem Holdings, LLC.

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

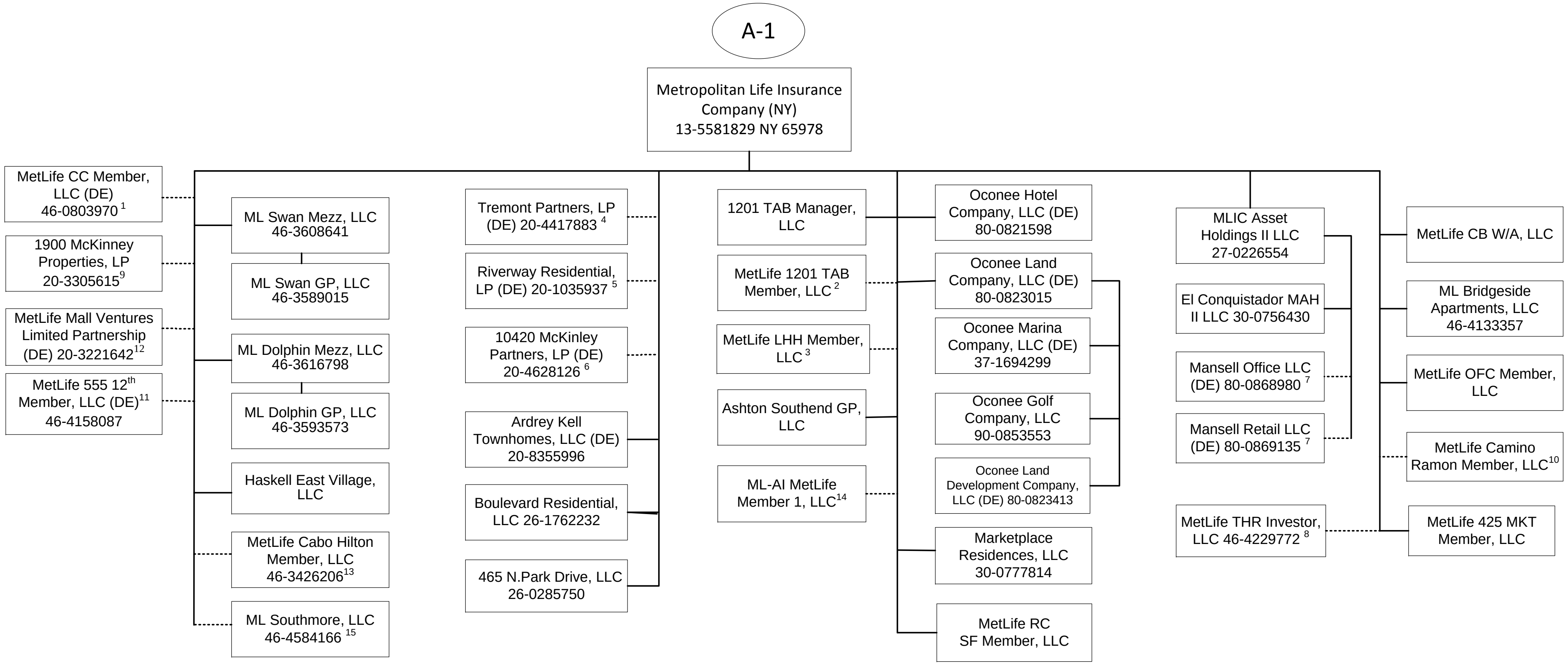
PART 1 - ORGANIZATIONAL CHART



1 1% voting control of Ten Park SPC is held by 23rd Street Investments, Inc.
2 99% of 500 Grant Street Associates Limited Partnership is held by Metropolitan Life Insurance Company and 1% by 500 Grant Street GP LLC.
3 4% of MSV Irvine Property, LLC is owned by Metropolitan Tower Realty Company, Inc. and 96% is owned by Metropolitan Life Insurance Company.
4 23rd Street Investments, Inc. holds one share of MetLife Investments Limited.
5 23rd Street Investments, Inc. holds .01% of MetLife Latin American Asesorias e Inversiones Limitada.
6 1% general partnership interest is held by 23rd Street Investment, Inc. and 99% limited partnership interest is held by Metropolitan Life Insurance Company.
7 Housing Fund Manager, LLC is the managing member and the remaining interests are held by a third party member.
8 75% of the general partnership is held by Metropolitan Life Insurance Company and 25% of the general partnership is held by Metropolitan Tower Realty Company, Inc.
9 9.61% membership interest is held by MetLife Renewables Holding, LLC and 90.39% membership interest is held by LISF Solar Trust in which MetLife Capital Limited Partnership has a 100% beneficial interest.
10 Metropolitan Life Insurance Company owns 99% of Headland Properties Associates and Headland-Pacific Palisades, LLC owns the other 1%.
11 99.99% of LAR Vivienda XVII S. de R.L. de C.V. is owned by MEX DF Properties, LLC and 0.01% is owned by Euro CL Investments LLC.

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

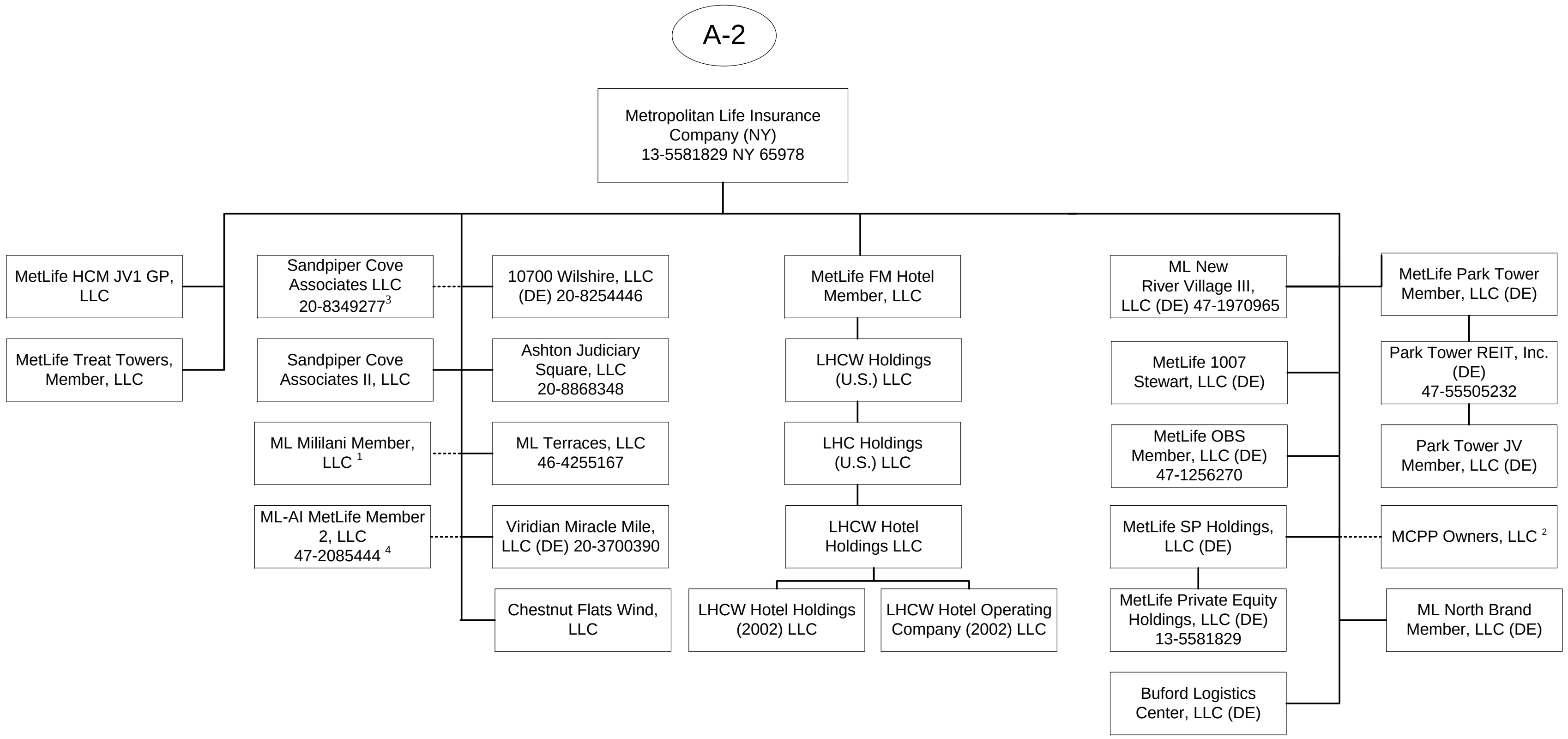
PART 1 - ORGANIZATIONAL CHART



1 63.415% of MetLife CC Member, LLC is held by Metropolitan Life Insurance Company, 31.707% by MetLife Insurance Company USA and 4.878% by General American Life Insurance Company.
2 69.66% of MetLife 1201 TAB Member, LLC is owned by Metropolitan Life Insurance Company, 27.24% is owned by MetLife Insurance Company USA and 3.10% is owned by Metropolitan Property and Casualty Insurance Company.
3 69.23% of MetLife LHH Member, LLC is owned by Metropolitan Life Insurance Company, 19.78% is owned by MetLife Insurance Company USA and 10.99% is owned by New England Life Insurance Company.
4 99.9% LP Interest of Tremont Partners, LP is owned by Metropolitan Life Insurance Company and .1% GP is owned by Ashton Southend GP, LLC.
5 99.9% LP Interest of Riverway Residential, LP is owned by Metropolitan Life Insurance Company and .1% GP interest is owned by Metropolitan Tower Realty Company, Inc.
6 99.9% LP interest of 10420 McKinley Partners, LP is owned by Metropolitan Life Insurance Company and .1% GP interest is owned by Metropolitan Tower Realty Company, Inc.
7 73.0284% is owned by MLIC Asset Holdings II LLC and 26.9716% is owned by MLIC CB Holdings LLC.
8 85% of MetLife THR Investors, LLC is owned by Metropolitan Life Insurance Company and 15% by MetLife Insurance Company USA.
9 99.9% LP interest of 1900 McKinley Properties, LP is owned by Metropolitan Life Insurance Company and 0.1% GP interest is owned by Metropolitan Tower Realty Company, Inc.
10 78.6% of MetLife Camino Ramon Member, LLC is owned by Metropolitan Life Insurance Company and 21.4% by MetLife Insurance Company USA.
11 MetLife 555 12th Member, LLC is owned at 69.4% by Metropolitan Life Insurance Company, 25.2% by MetLife Insurance Company USA and 5.4% by General American Life Insurance Company.
12 99% LP interest of MetLife Mall Ventures Limited Partnership is owned by Metropolitan Life Insurance Company and 1% GP interest is owned by Metropolitan Tower Realty Company, Inc.
13 54.129% of MetLife Cabo Hilton Member, LLC is owned by Metropolitan Life Insurance Company, 28.971% by MetLife Insurance Company USA and 16.9% by General American Life Insurance Company.
14 83.675% of the membership interest is owned by Metropolitan Life Insurance Company, 10.563% by MetLife Insurance Company USA and 4.801% by Metropolitan Property and Casualty Insurance Company.
15 75.12% of ML Southmore, LLC is owned by Metropolitan Life Insurance Company and 24.88% by MetLife Insurance Company USA.

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

PART 1 - ORGANIZATIONAL CHART



1 ML Mililani Member, LLC is owned at 70% by Metropolitan Life Insurance Company, 25% by MetLife Insurance Company USA and 5% by General American Life Insurance Company.

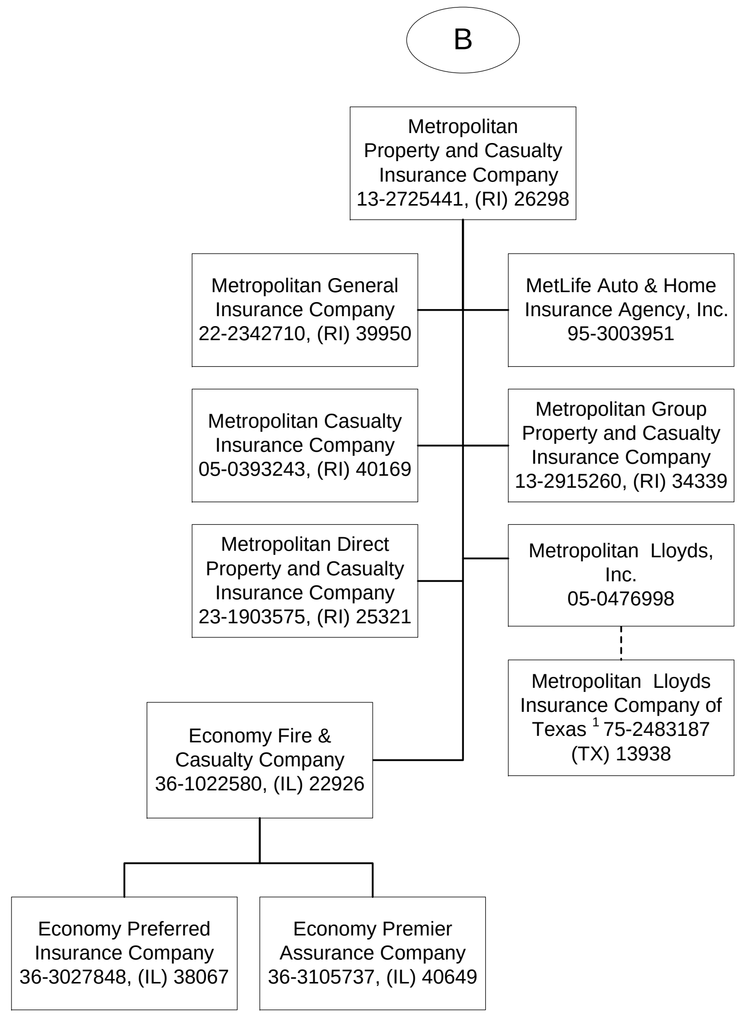
2 MCPP Owners, LLC is owned at 60.42% by Metropolitan Life Insurance Company, 5.435% by MetLife Insurance Company USA, 0.603% by General American Life Insurance Company, 1.616% by Metropolitan Tower Life Insurance Company, 13.278% by MTL Leasing, LLC, and 18.641% by Daniel/MetLife Midtown Atlanta Master Limited Liability Company.

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 82% of ML-AI MetLife Member 2, LLC is owned by Metropolitan Life Insurance Company and 18% by MetLife Insurance Company USA.

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

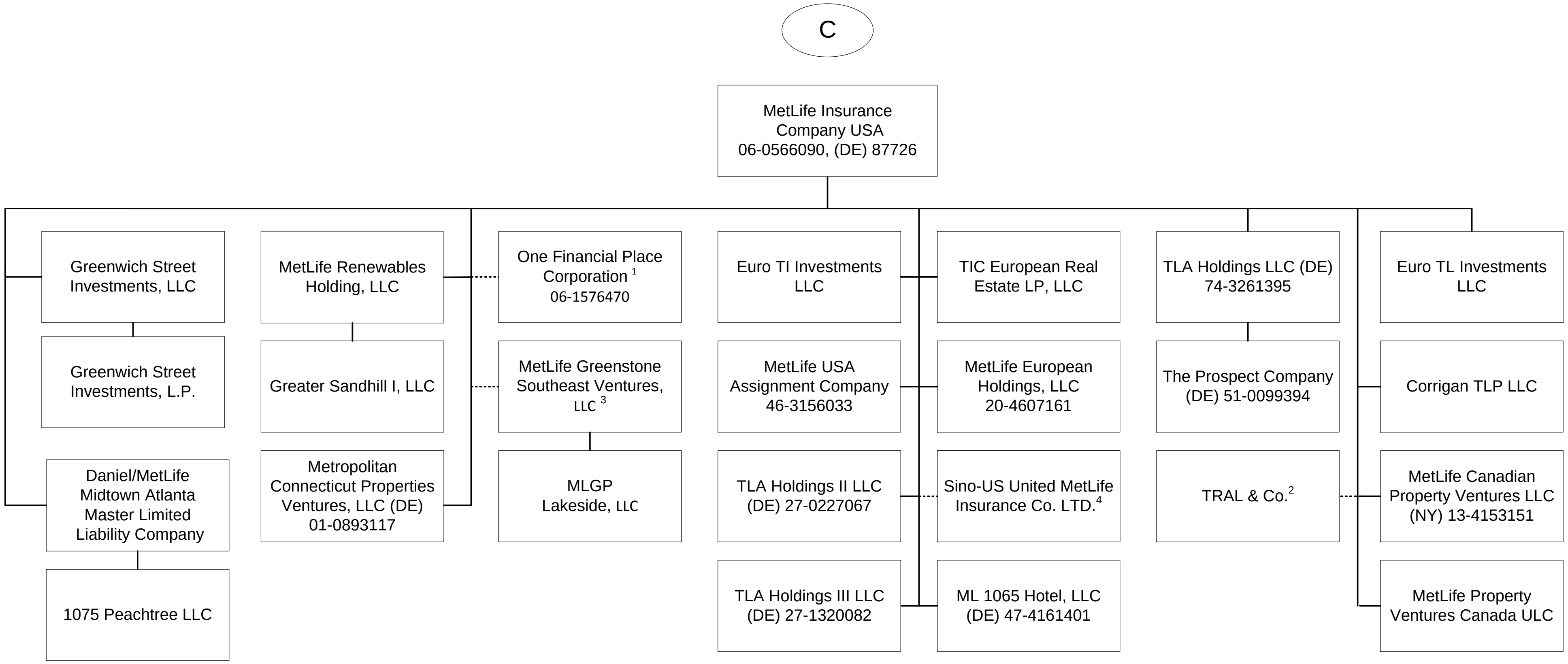
PART 1 - ORGANIZATIONAL CHART



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

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

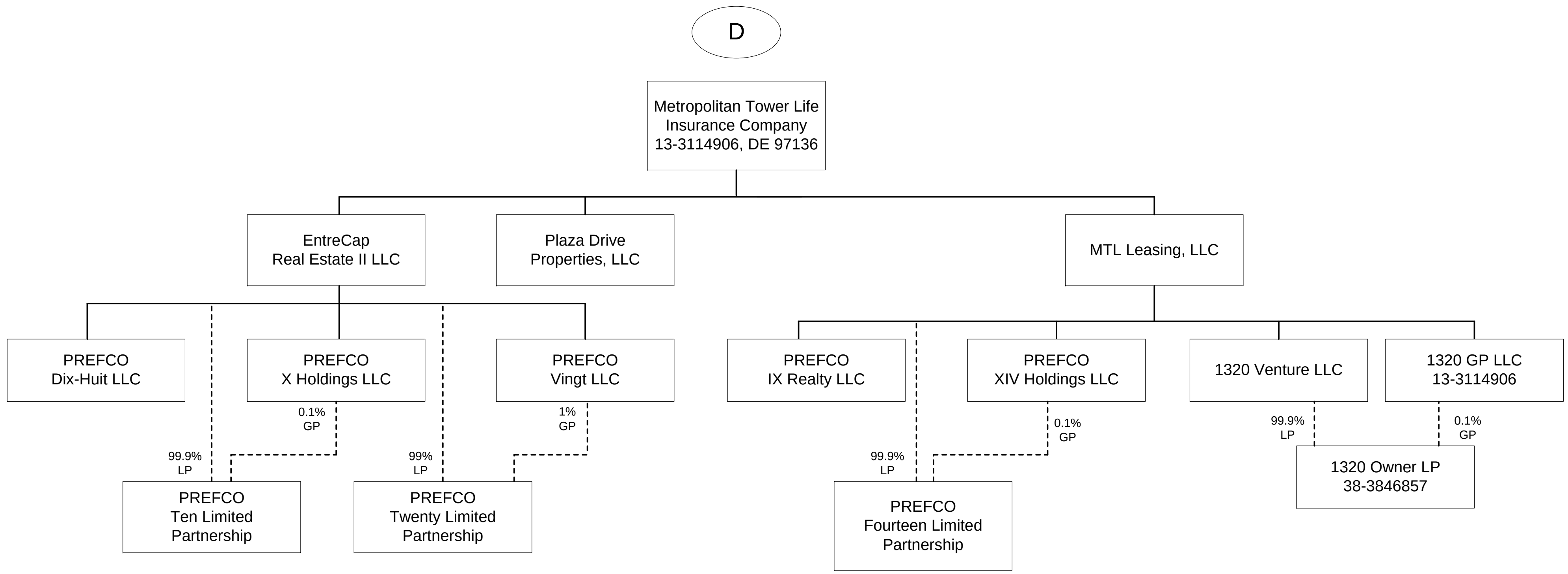
PART 1 - ORGANIZATIONAL CHART



1 100% is owned, in the aggregate, by MetLife Insurance Company USA.
2 TRAL & Co. is a general partnership. Its partners are MetLife Insurance Company USA and Metropolitan Life Insurance Company.
3 5% of MetLife Greenstone Southeast Ventures, LLC is owned by Metropolitan Connecticut Properties Ventures, LLC.
4 Sino-US United MetLife Insurance Co. Ltd. is owned at 27.8% by MetLife Insurance Company USA, 22.2% by Metropolitan Life Insurance Company and 50% by a third party.

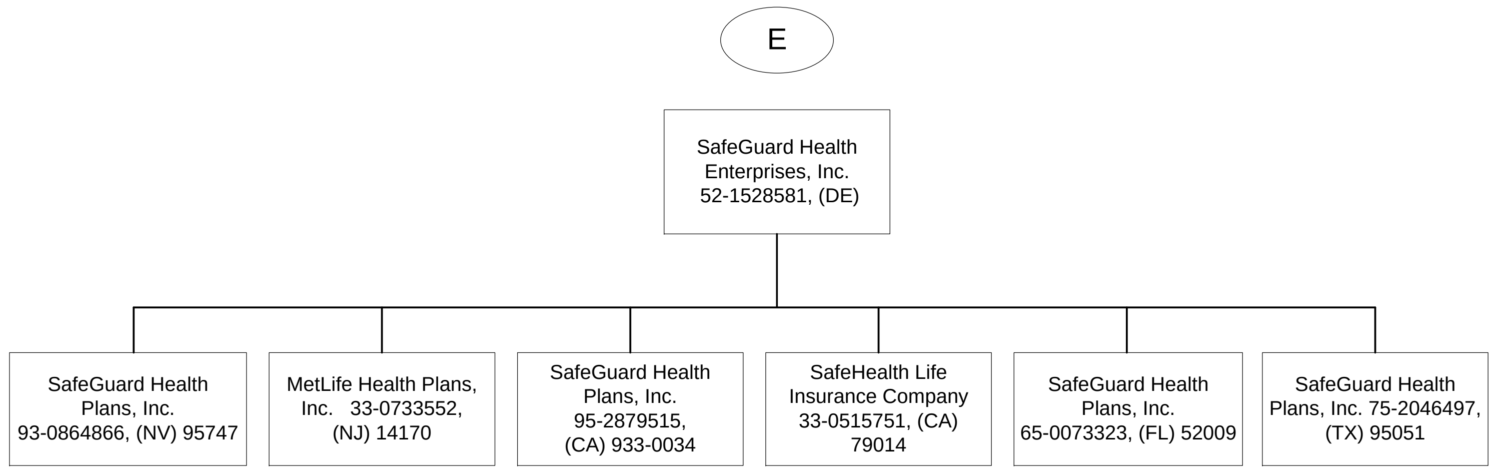
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



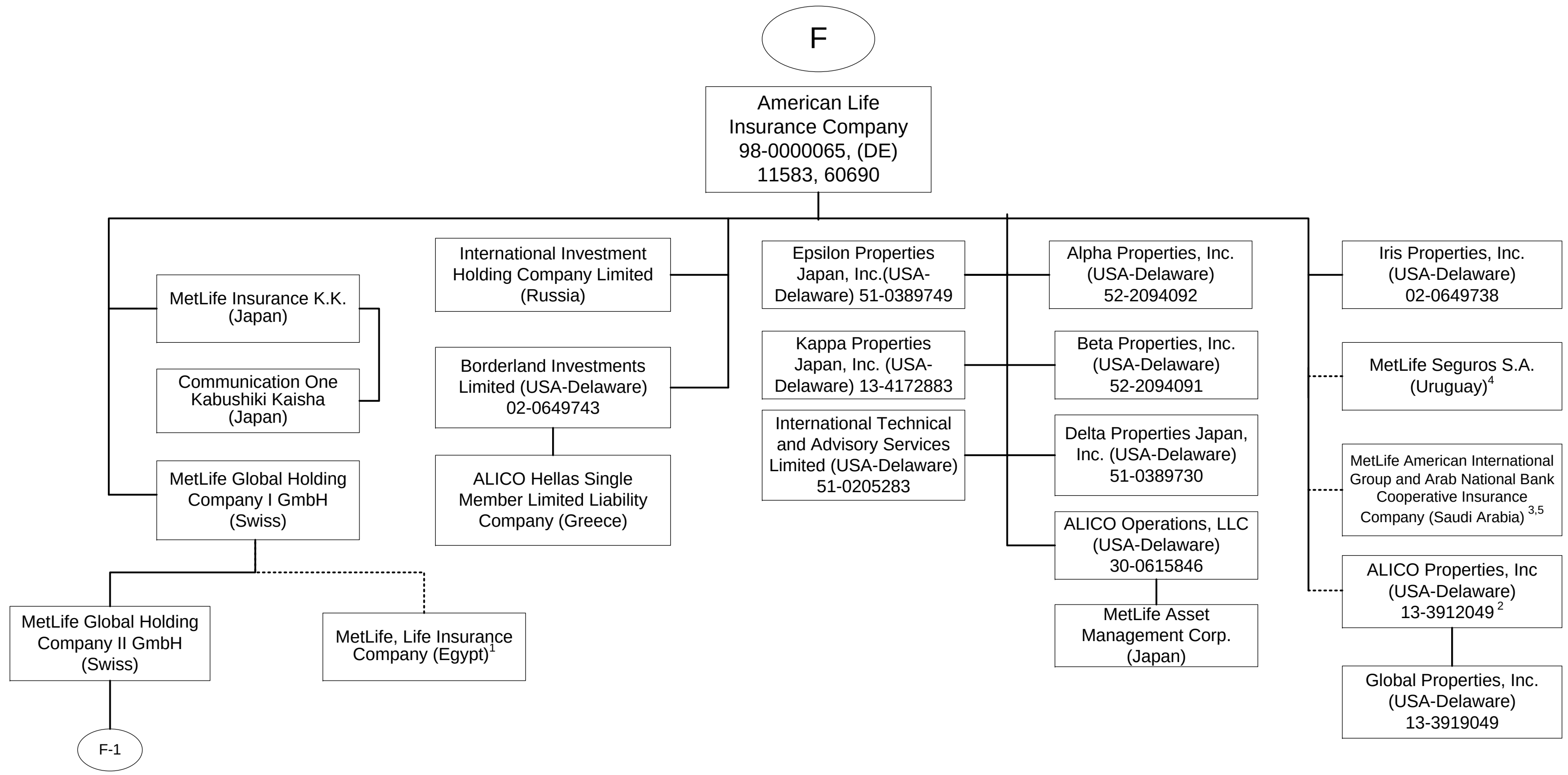
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



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

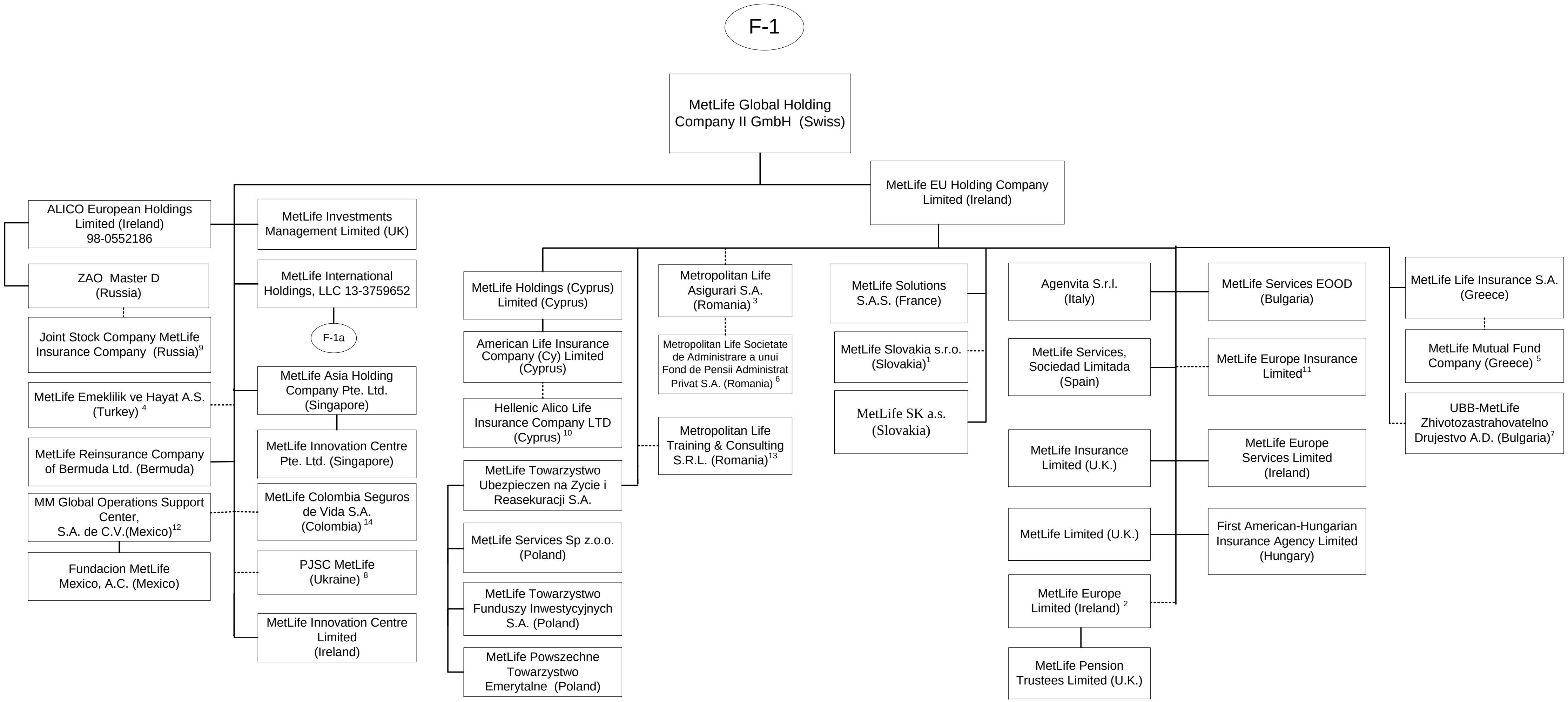
PART 1 - ORGANIZATIONAL CHART



1 84.125% of MetLife, Life Insurance Company is owned by MetLife Global Holding Company I GmbH and the remaining interest by third parties.
2 51% of ALICO Properties, Inc. is owned by American Life Insurance Company and the remaining interest by third parties.
3 The Delaware Department of Insurance approved a disclaimer of affiliation and therefore, this company is not considered an affiliate under Delaware Law.
4 74.9187% MetLife Seguros S.A. (Uruguay) is owned by American Life Insurance Company, 25.0798% is owned by MetLife, Inc. and 0.0015% by third party (Oscar Schmidt).
5 30% of MetLife, American International Group and Arab National Bank Cooperative Insurance Company is owned by American Life Insurance Company and the remaining interest by third parties.

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

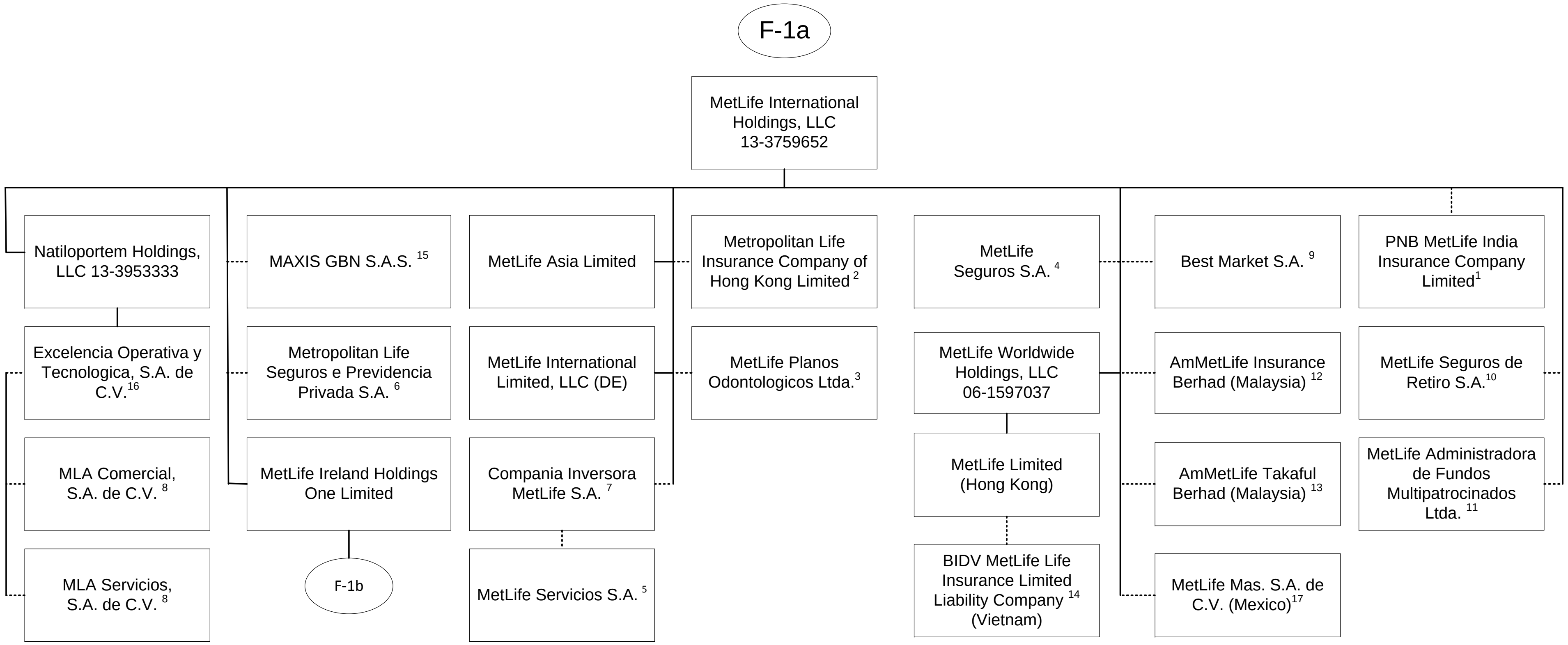
PART 1 - ORGANIZATIONAL CHART



1 99.956% of MetLife Slovakia s.r.o. is owned by MetLife EU Holding Company Limited and 0.044% is owned by International Technical and Advisory Services Limited.
2 American Life Insurance Company holds a 4.21534% interest in this entity, MetLife Holding (Cyprus) Limited holds 0.0000241% interest in this entity.
3 99.9982018% of Metropolitian Life Asigurari S.A. is owned by MetLife EU Holding Company Limited and the remaining .0017982% is owned by International Technical and Advisory Services Limited.
4 99.98% of MetLife Emeklilik ve Hayat A.S. is owned by MetLife Global Holding Company II GmbH (Swiss) and the remaining by third parties.
5 90% of MetLife Mutual Fund Company is owned by MetLife Life Insurance S.A. and the remaining interest by a third party.
6 99.9836% of Metropolitan Life Societate de Administrare a uni Fond de Pensii Administrat Privat S.A. is owned by MetLife EU Holding Company Limited and 0.0164% by MetLife Services Sp z.o.o.
7 40% of UBB-MetLife Zhivotozastrahovatelno Drujestvo AD is owned by MetLife EU Holding Company Limited and the remaining by third parties
8 99.9988% of PJSC MetLife is owned by MetLife Global Holding Company II GmbH, .0006% is owned by International Technical and Advisory Services Limited and the remaining .0006% is owned by Borderland Investments Limited.
9 ZAO Master D owns 51% of Joint Stock Company MetLife Insurance Company and MetLife Global Holding Company II GmbH owns the other 49%.
10 27.5% of Hellenic Alico Life Insurance Company Ltd. is owned by American Life Insurance Company Ltd. (Cyprus) and the remaining by a third party.
11 MetLife Europe Insurance Limited is held by MetLife EU Holding Company Limited at 93% and the remaining 7% is held by American Life Insurance Company.
12 99.999509% of MM Global Operations Support Center S.A. de C.V. (Mexico) is held by MetLife Global Holding Company II GmbH (Swiss) and 0.000491% is held by MetLife Global Holding Company I GmbH (Swiss).
13 99.99% of Metropolitan Life Training & Consulting S.R.L. is owned by MetLife EU Holding Company limited and the remaining 0.01% is owned by MetLife Global Holding Company II GmbH.
14 89.9999663% of MetLife Colombia Seguros de Vida S.A. is owned by MetLife Global Holding Company II GmbH, 10.0000295% is owned by MetLife Global Holding Company I GmbH, International Technical and Advisory Services Limited, Borderland Investments Limited, MetLife International Holdings, LLC and Natiloportem Holdings, LLC each owns 0.0000014%.

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

PART 1 - ORGANIZATIONAL CHART

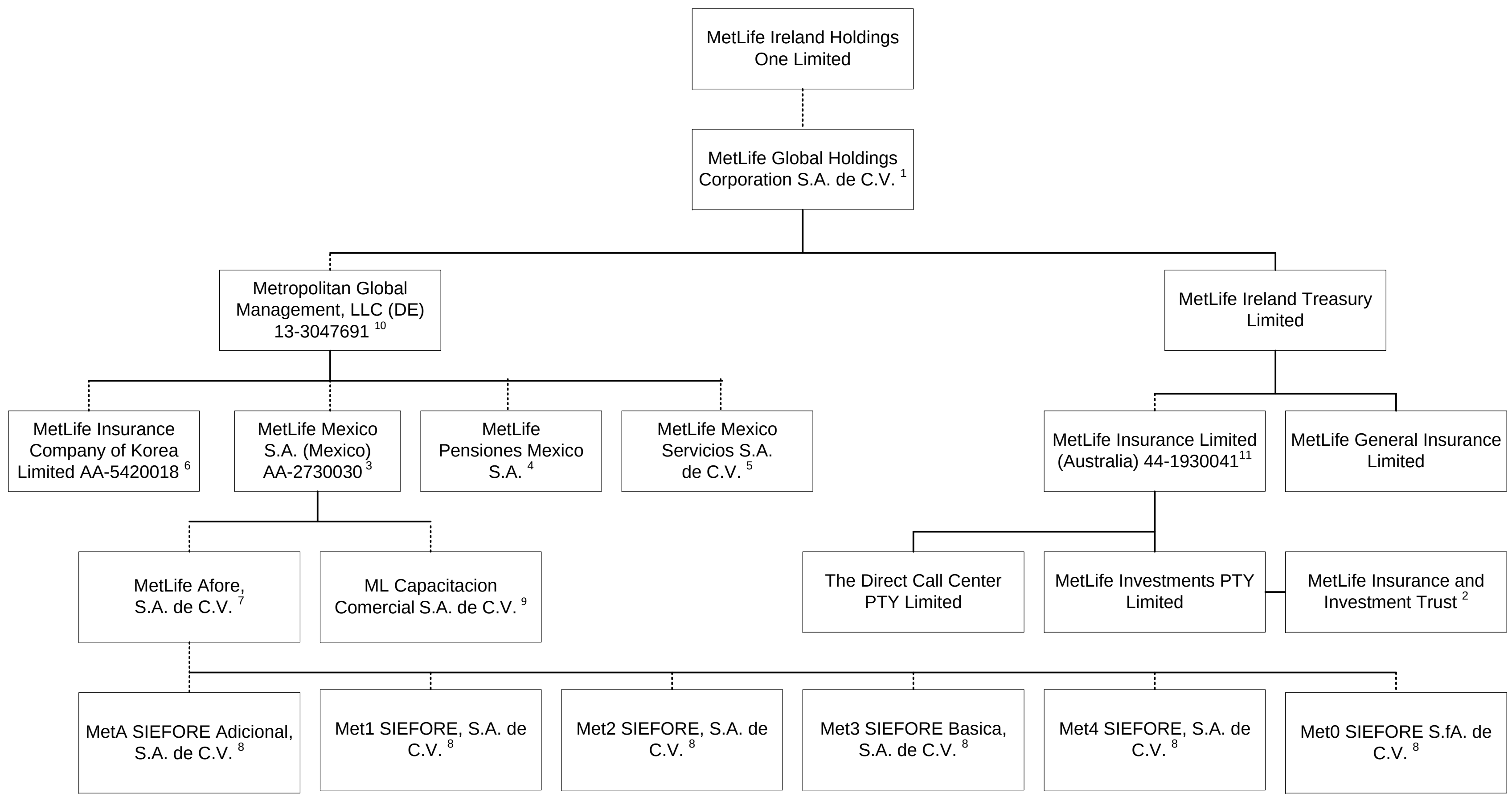


1 26% is owned by MetLife International Holdings, LLC and 74% is owned by third parties.
2 99.99935% is owned by MetLife International Holdings, LLC and 0.00065% is owned by Natiloportem Holdings, LLC.
3 99.999% is owned by MetLife International Holdings, LLC and .001% is owned by Natiloportem Holdings,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

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

PART 1 - ORGANIZATIONAL CHART

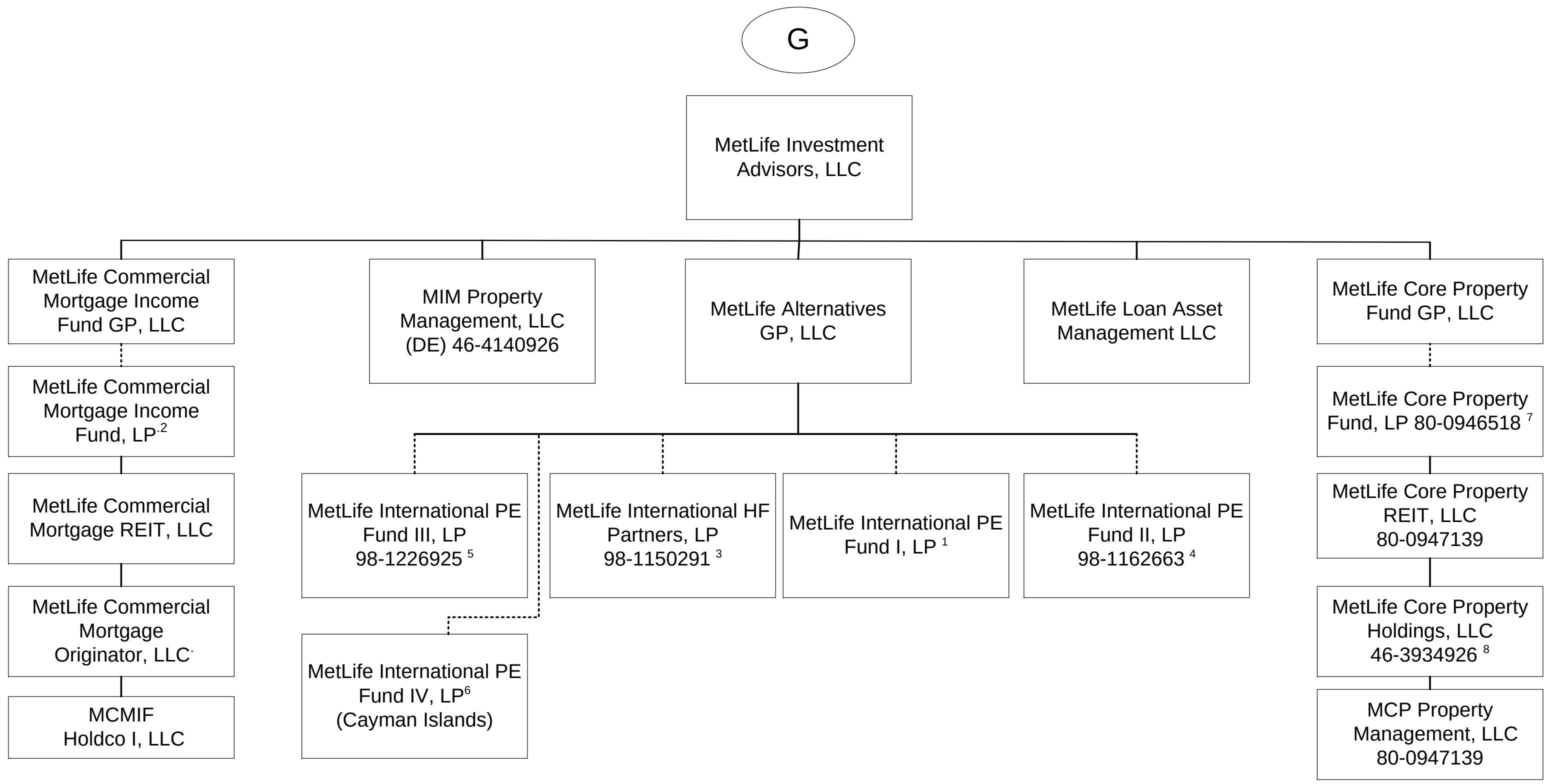
F-1b



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

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 29.2%, MetLife Insurance Company USA owns 9.7%, MetLife Insurance Co. of Korea, Limited owns 5.8%, MetLife Limited owns 3.1%, and Metropolitan Life Insurance Company of Hong Kong Limited owns .8%.

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.

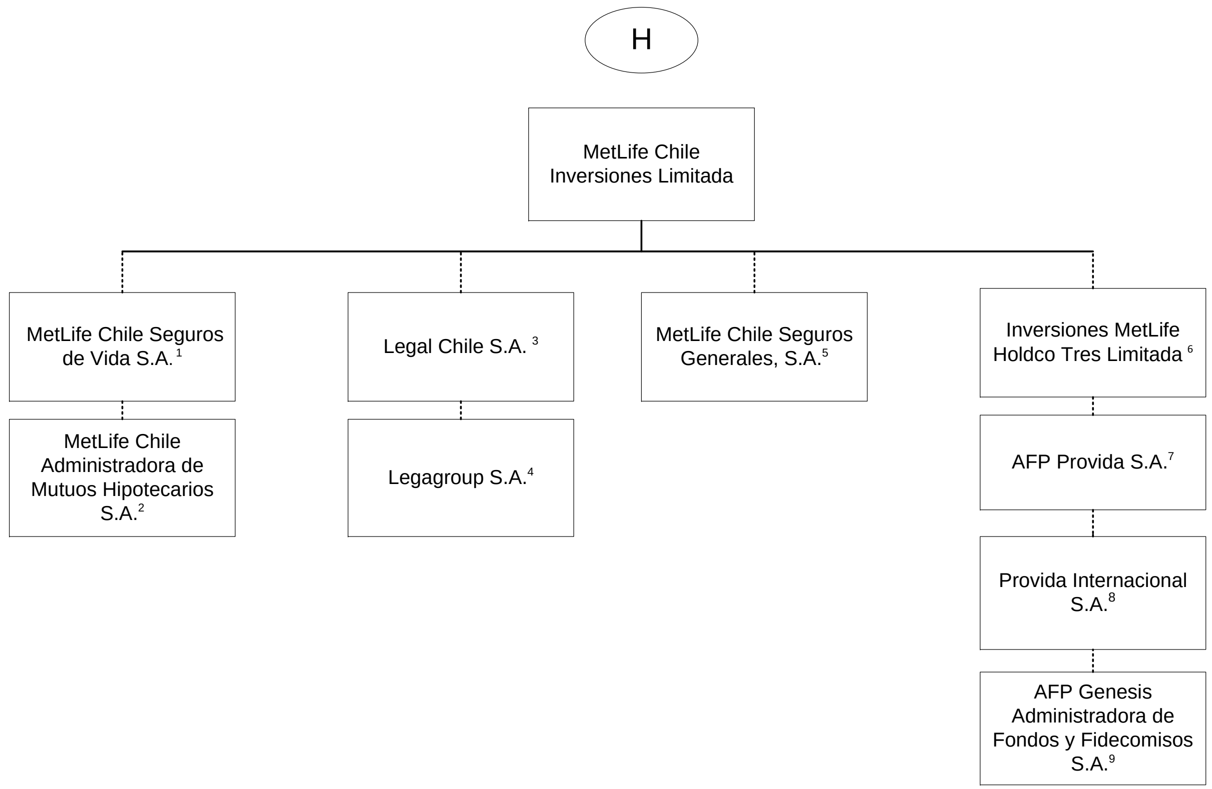
6 94.70% of the limited partnership interests of MetLife International PE Fund IV, LP is owned by MetLife Insurance K.K, 3.79% is owned by MetLife Insurance Company of Korea Limited, 1.51% is owned by MetLife Limited (Hong Kong).

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 23.7%, General American Life Insurance Company owns 0.1% and MetLife Insurance Company USA owns 0.2%.

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

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

PART 1 - ORGANIZATIONAL CHART



1 99.997% is held by MetLife Chile Inversiones Limitada and .003% by International Technical and Advisory Services Limited.
2 99.99% is held by MetLife Chile Seguros de Vida S.A. and .01% by MetLife Chile Inversiones Limitada.
3 51% of Legal Chile S.A. is owned by MetLife Chile Inversiones Limitada and the remainder by a third party.
4 99% of Legagroup S.A. is owned by Legal Chile S.A. and the remainder by a third party.
5 99.98% of MetLife Chile Seguros Generales, S.A. is owned by MetLife Chile Inversiones Limitada and 0.02% by Inversiones MetLife Holdco Dos Limitada.
6 97.13% of Inversiones MetLife Holdco Tres Limitada is owned by MetLife Chile Inversiones Limitada and 2.87% is owned by Inversiones MetLife Holdco Dos Limitada.
7 41.959% of AFP Provida S.A. is owned by Inversiones MetLife Holdco Dos Limitada, 41.959% owned by Inversiones MetLife Holdco Tres Limitada and 10.814% by MetLife Chile Inversiones Limitada and the remainder is owned by the public
8 99.99% of Provida Internacional S.A. is owned by AFP Provida S.A. and .01% by MetLife Chile Inversiones Limitade.
9 99.997% of AFP Genesis Administradora de Fondos y Fidecomisos S.A. is owned by Provida Internacional S.A. and .0003% by Inversiones Previsionales S.A.

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

PART 1 - ORGANIZATIONAL CHART

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Public Traded (U.S. or International)	8 Name of Parent, Subsidiaries or Affiliates	9 Domi-ciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
Members														
0241	MetLife	00000	13-4075851	2945824	1099219	NYSE, ISE	MetLife, Inc.	DE	UDP	Board of Directors	Board of Directors		Board of Directors	
0241	MetLife	65978	13-5581829	1583845	937834	ISE	Metropolitan Life Insurance Company	NY	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	20-2985998				500 Grant Street GP, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					500 Grant Street Associates Limited Partnership	CT	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	
0241	MetLife	00000					500 Grant Street Associates Limited Partnership	CT	NIA	500 Grant Street GP LLC	Ownership	1.000	MetLife, Inc.	
0241	MetLife	00000	22-3140349				MetLife Retirement Services LLC	NJ	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	13-2862391				MetLife Associates, LLC	DE	NIA	MetLife Retirement Services LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MLIC CB Holdings LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					HPZ Assets LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Alternative Fuel I, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-0800386				CC Holdco Manager, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	13-5581829				MetLife Private Equity Holdings, LLC	DE	NIA	MetLife SP Holdings, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Euro CL Investments LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					The Building at 575 Fifth Avenue Mezzanine LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					The Building at 575 Fifth Retail Holding LLC	DE	NIA	The Building at 575 Fifth Avenue Mezzanine LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					The Building at 575 Fifth Retail Owner LLC	DE	NIA	The Building at 575 Fifth Retail Holding LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	20-8254446				10700 Wilshire, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Sandpiper Cove Associates II, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					ML Mililani Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	70.000	MetLife, Inc.	
0241	MetLife	00000					ML Mililani Member, LLC	DE	DS	MetLife Insurance Company USA	Ownership	25.000	MetLife, Inc.	
0241	MetLife	00000					ML Mililani Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	5.000	MetLife, Inc.	
0241	MetLife	00000					ML North Brand Member	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	47-5228317				MCPP Owners, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	60.427	MetLife, Inc.	
0241	MetLife	00000	47-5228317				MCPP Owners, LLC	DE	DS	MetLife Insurance Company USA	Ownership	5.435	MetLife, Inc.	
0241	MetLife	00000	47-5228317				MCPP Owners, LLC	DE	NIA	General American Life Insurance Company	Ownership	0.603	MetLife, Inc.	
0241	MetLife	00000	47-5228317				MCPP Owners, LLC	DE	NIA	Metropolitan Tower Life Insurance Company.	Ownership	1.616	MetLife, Inc.	
0241	MetLife	00000	47-5228317				MCPP Owners, LLC	DE	NIA	MTL Leasing, LLC	Ownership	13.278	MetLife, Inc.	
0241	MetLife	00000	47-5228317				MCPP Owners, LLC	DE	DS	Daniel/MetLife Midtown Limited Liability Company	Ownership	18.641	MetLife, Inc.	
0241	MetLife	00000	20-3700390				Viridian Miracle Mile, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	98-1107266				MetLife Canada Solar ULC	CAN	NIA	MetLife Capital, Limited Partnership	Ownership	100.000	MetLife, Inc.	

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 Public Traded (U.S. or International)	8 Name of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0241	MetLife	00000	80-6218553				The Worthington Series Trust	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4275534			MetLife Investments Asia Limited (Hong Kong)	HKG	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4254427			MetLife Investments Limited (UK)	GBR	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	
0241	MetLife	00000		4254427			MetLife Investments Limited (UK)	GBR	NIA	23rd Street Investments, Inc.	Ownership	1.000	MetLife, Inc.	
0241	MetLife	00000		4254445			MetLife Latin America Asesorias e Inversiones Limitada (Chile)	CHL	NIA	Metropolitan Life Insurance Company	Ownership	99.990	MetLife, Inc.	
0241	MetLife	00000		4254445			MetLife Latin America Asesorias e Inversiones Limitada (Chile)	CHL	NIA	23rd Street Investments, Inc.	Ownership	0.010	MetLife, Inc.	
0241	MetLife	00000	86-1176467				MEX DF Properties, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					LAR Vivienda XVII, S. de. R. L. de C.V.	MEX	NIA	MEX DF Properties, LLC	Ownership	99.990	MetLife, Inc.	
0241	MetLife	00000					LAR Vivienda XVII, S. de. R. L. de C.V.	MEX	NIA	Euro CL Investments LLC	Ownership	0.010	MetLife, Inc.	
0241	MetLife	00000	55-0891973				Corporate Real Estate Holdings, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					WFP 1000 Holding Company GP, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MSV Irvine Property, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	96.000	MetLife, Inc.	
0241	MetLife	00000					MSV Irvine Property, LLC	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	4.000	MetLife, Inc.	
0241	MetLife	00000	98-0445386	4254696			Ten Park SPC	CYM	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	
0241	MetLife	00000	98-0445386	4254696			Ten Park SPC	CYM	NIA	23rd Street Investments, Inc.	Ownership	1.000	MetLife, Inc.	
0241	MetLife	00000	13-3619870				23rd Street Investments, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	06-1193029				MetLife Capital Credit L.P.	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	
0241	MetLife	00000	06-1193029				MetLife Capital Credit L.P.	DE	NIA	23rd Street Investments, Inc.	Ownership	1.000	MetLife, Inc.	
0241	MetLife	00000	91-1273824				MetLife Capital, Limited Partnership	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	
0241	MetLife	00000	91-1273824				MetLife Capital, Limited Partnership	DE	NIA	23rd Street Investments, Inc.	Ownership	1.000	MetLife, Inc.	
0241	MetLife	00000					Long Island Solar Farm, LLC	DE	DS	MetLife Renewables Holding, LLC	Ownership	9.610	MetLife, Inc.	
0241	MetLife	00000					Long Island Solar Farm, LLC	DE	NIA	MetLife Capital, Limited Partnership	Ownership	90.390	MetLife, Inc.	
0241	MetLife	00000	43-1822723	4275507			Missouri Reinsurance, Inc.	CYM	IA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	13-3237278				MetLife Holdings, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	13-3237275				MetLife Credit Corp.	DE	NIA	MetLife Holdings, Inc. (DE)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	13-3237277				MetLife Funding, Inc.	DE	NIA	MetLife Holdings, Inc. (DE)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					85 Broad Street Mezzanine LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-5563450				Buford Logistics Center, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Park Tower Member , LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	47-55505232				Park Tower REIT, Inc.	DE	NIA	MetLife Park Tower Member, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Park Tower JV Member, LLC	DE	NIA	Park Tower REIT, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	13-3170235				Metropolitan Tower Realty Company, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	01-0855028				Midtown Heights, LLC	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	95-4656835				Headland-Pacific Palisades, LLC	CA	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	

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
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name 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)	*
0241	MetLife	00000	95-4146440				Headland Properties Associates	CA	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	
0241	MetLife	00000	95-4146440				Headland Properties Associates	CA	NIA	Headland-Pacific Palisades, LLC	Ownership	1.000	MetLife, Inc.	
0241	MetLife	00000	43-6026902				White Oak Royalty Company	OK	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	30-0777814				Marketplace Residences, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	26-2853672				MLIC Asset Holdings LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Properties Ventures, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Citypoint Holdings II Limited (UK)	GBR	NIA	MetLife Properties Ventures, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	91626	04-2708937		1030011		New England Life Insurance Company	MA	IA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	22-2375428				Transmountain Land & Livestock Company	MT	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	34-1650967				Hyatt Legal Plans, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	34-1631590				Hyatt Legal Plans of Florida, Inc.	FL	NIA	Hyatt Legal Plans, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	27-0226554				MLIC Asset Holdings II LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	30-0756430				El Conquistador MAH II LLC	DE	NIA	MLIC Asset Holdings II LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	80-0868980				Mansell Office LLC	DE	NIA	MLIC Asset Holdings II LLC	Ownership	73.028	MetLife, Inc.	
0241	MetLife	00000	80-0868980				Mansell Office LLC	DE	NIA	MLIC CB Holdings LLC	Ownership	26.972	MetLife, Inc.	
0241	MetLife	00000	80-0869135				Mansell Retail LLC	DE	NIA	MLIC Asset Holdings II LLC	Ownership	73.028	MetLife, Inc.	
0241	MetLife	00000	80-0869135				Mansell Retail LLC	DE	NIA	MLIC CB Holdings LLC	Ownership	26.972	MetLife, Inc.	
0241	MetLife	00000					MetLife RC SF Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	20-3221642				MetLife Mall Ventures Limited Partnership	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	
0241	MetLife	00000	20-3221642				MetLife Mall Ventures Limited Partnership	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	1.000	MetLife, Inc.	
0241	MetLife	00000	20-8868348				Ashton Judiciary Square, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	20-8349277				Sandpiper Cove Associates, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	90.590	MetLife, Inc.	
0241	MetLife	00000	20-8349277				Sandpiper Cove Associates, LLC	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	9.410	MetLife, Inc.	
0241	MetLife	00000	20-3305615				1900 McKinney Properties, LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.900	MetLife, Inc.	
0241	MetLife	00000	20-3305615				1900 McKinney Properties, LP	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	0.100	MetLife, Inc.	
0241	MetLife	00000	13-4047186				MetLife Tower Resources Group, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	75-2085469				Para-Met Plaza Associates	FL	NIA	Metropolitan Life Insurance Company	Ownership	75.000	MetLife, Inc.	
0241	MetLife	00000	75-2085469				Para-Met Plaza Associates	FL	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	25.000	MetLife, Inc.	
0241	MetLife	00000					Housing Fund Manager, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	26-0405155				MTC Fund I, LLC	DE	NIA	Housing Fund Manager, LLC	Management		MetLife, Inc.	
0241	MetLife	00000					MTC Fund II, LLC	DE	NIA	Housing Fund Manager, LLC	Management		MetLife, Inc.	
0241	MetLife	00000	14-2013939				MTC Fund III, LLC	DE	NIA	Housing Fund Manager, LLC	Management		MetLife, Inc.	
0241	MetLife	00000	13-4078322				334 Madison Euro Investments, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4254454			St. James Fleet Investments Two Limited	CYM	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4254472			Park Twenty Three Investments Company (UK)	GBR	NIA	St. James Fleet Investments Two Limited	Ownership	100.000	MetLife, Inc.	

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 Public Traded (U.S. or International)	8 Name of Parent, Subsidiaries or Affiliates	9 Domi-ciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0241	MetLife	00000		4254481			Convent Station Euro Investments Four Company (UK)	GBR	NIA	Park Twenty Three Investments Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4254520			OMI MLIC Investments Limited	CYM	NIA	Convent Station Euro Investments Four Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	63665	43-0285930		728240		General American Life Insurance Company	MO	IA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	45-2420223				GALIC Holdings LLC	DE	NIA	General American Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-3608641				ML Swan Mezz, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-3589015				ML Swan GP, LLC	DE	NIA	ML Swan Mezz, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-3616798				ML Dolphin Mezz, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-3593573				ML Dolphin GP, LLC	DE	NIA	ML Dolphin Mezz, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Haskell East Village, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-3426206				MetLife Cabo Hilton Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	54.129	MetLife, Inc.	
0241	MetLife	00000	46-3426206				MetLife Cabo Hilton Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	16.900	MetLife, Inc.	
0241	MetLife	00000	46-3426206				MetLife Cabo Hilton Member, LLC	DE	DS	MetLife Insurance Company USA	Ownership	29.000	MetLife, Inc.	
0241	MetLife	00000	46-0803970				MetLife CC Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	63.415	MetLife, Inc.	
0241	MetLife	00000	46-0803970				MetLife CC Member, LLC	DE	DS	MetLife Insurance Company USA	Ownership	32.000	MetLife, Inc.	
0241	MetLife	00000	46-0803970				MetLife CC Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	4.878	MetLife, Inc.	
0241	MetLife	00000	13-5581829				MetLife SP Holdings, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	80-0821598				Oconee Hotel Company, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	80-0823015				Oconee Land Company, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	80-0823413				Oconee Land Development Company, LLC	DE	NIA	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	90-0853553				Oconee Golf Company, LLC	DE	NIA	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	37-1694299				Oconee Marina Company, LLC	DE	NIA	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					1201 TAB Manager, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife 1201 TAB Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	69.660	MetLife, Inc.	
0241	MetLife	00000					MetLife 1201 TAB Member, LLC	DE	DS	MetLife Insurance Company USA	Ownership	27.000	MetLife, Inc.	
0241	MetLife	00000					MetLife 1201 TAB Member, LLC	DE	NIA	Metropolitan Property and Casualty Insurance Company	Ownership	3.100	MetLife, Inc.	
0241	MetLife	00000					MetLife LHH Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	69.230	MetLife, Inc.	
0241	MetLife	00000					MetLife LHH Member, LLC	DE	DS	MetLife Insurance Company USA	Ownership	19.780	MetLife, Inc.	
0241	MetLife	00000					MetLife LHH Member, LLC	DE	NIA	New England Life Insurance Company	Ownership	10.990	MetLife, Inc.	
0241	MetLife	00000					Ashton Southend GP, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	20-4417883				Tremont Partners, LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.900	MetLife, Inc.	
0241	MetLife	00000	20-4417883				Tremont Partners, LP	DE	NIA	Ashton Southend GP, LLC	Ownership	0.100	MetLife, Inc.	
0241	MetLife	00000	20-1035937				Riverway Residential, LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.900	MetLife, Inc.	
0241	MetLife	00000	20-1035937				Riverway Residential, LP	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	0.100	MetLife, Inc.	
0241	MetLife	00000	20-4628126				10420 McKinley Partners, LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.900	MetLife, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Public Traded (U.S. or International)	8 Name of Parent, Subsidiaries or Affiliates	9 Domi-ciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0241	MetLife	00000	20-4628126				10420 McKinley Partners, LP	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	0.100	MetLife, Inc.	
0241	MetLife	00000	20-8355996				Ardrey Kell Townhomes, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	26-1762232				Boulevard Residential, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	26-0285750				465 N. Park Drive, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-4158087				MetLife 555 12th Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	69.400	MetLife, Inc.	
0241	MetLife	00000	46-4158087				MetLife 555 12th Member, LLC	DE	DS	MetLife Insurance Company USA	Ownership	25.000	MetLife, Inc.	
0241	MetLife	00000	46-4158087				MetLife 555 12th Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	5.400	MetLife, Inc.	
0241	MetLife	00000	47-2085444				ML-AI MetLife Member 2, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	82.000	MetLife, Inc.	
0241	MetLife	00000	47-2085444				ML-AI MetLife Member 2, LLC	DE	DS	MetLife Insurance Company USA	Ownership	18.000	MetLife, Inc.	
0241	MetLife	00000	81-0770888				MetLife Treat Towers Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-4133357				ML Bridgeside Apartments, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Camino Ramon Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	78.400	MetLife, Inc.	
0241	MetLife	00000					MetLife Camino Ramon Member, LLC	DE	DS	MetLife Insurance Company USA	Ownership	21.600	MetLife, Inc.	
0241	MetLife	00000	46-4255167				ML Terraces, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife CB W/A, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	47-1970965				ML New River Village III, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife 1007 Stewart, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Chestnut Flats Wind, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife 425 MKT Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-4229772				MetLife THR Investor, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	85.000	MetLife, Inc.	
0241	MetLife	00000	46-4229772				MetLife THR Investor, LLC	DE	DS	MetLife Insurance Company USA	Ownership	15.000	MetLife, Inc.	
0241	MetLife	00000					MetLife OFC Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	47-1256270				MetLife OBS Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife FM Hotel Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					LHCW Holdings (U.S.) LLC	DE	NIA	MetLife FM Hotel Member, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					LHC Holdings (U.S.) LLC	DE	NIA	LHCW Holdings (U.S.) LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					LHCW Hotel Holding (U.S.) LLC	DE	NIA	LHC Holdings (U.S.) LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					LHCW Hotel Holding (2002) LLC	DE	NIA	LHCW Hotel Holding (U.S.) LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					LHCW Hotel Operating Company (2002) LLC	DE	NIA	LHCW Hotel Holding (U.S.) LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-4584166				ML Southmore, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	75.120	MetLife, Inc.	
0241	MetLife	00000	46-4584166				ML Southmore, LLC	DE	DS	MetLife Insurance Company USA	Ownership	24.880	MetLife, Inc.	
0241	MetLife	00000					MetLife HCMJV 1 GP, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					ML-AI MetLife Member 1, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	83.675	MetLife, Inc.	
0241	MetLife	00000					ML-AI MetLife Member 1, LLC	DE	DS	MetLife Insurance Company USA	Ownership	12.000	MetLife, Inc.	
0241	MetLife	00000					ML-AI MetLife Member 1, LLC	DE	NIA	Metropolitan Property and Casualty Insurance Company	Ownership	4.801	MetLife, Inc.	

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
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domi-ciliary 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)	*
0241..	MetLife	00000	13-3759652..	3166279			MetLife International Holdings, LLC	DE	NIA	MetLife Global Holding Company II GmbH (Swiss II)	Ownership	...100.000	MetLife, Inc.	
0241..	MetLife	00000	13-3953333..	3166372			Natiloportem Holdings, LLC	DE	NIA	MetLife International Holdings, LLC	Ownership	...100.000	MetLife, Inc.	
0241..	MetLife	00000		3166402			Excelencia Operativa y Tecnologica, S.A. de C.V. (Mexico)	MEX	NIA	Natiloportem Holdings, LLC	Ownership	...100.000	MetLife, Inc.	
0241..	MetLife	00000		3373705			MLA Comercial, S.A. de C.V. (Mexico)	MEX	NIA	Excelencia Operativa y Tecnologica, S.A. de C.V.	Ownership	...100.000	MetLife, Inc.	
0241..	MetLife	00000		3373714			MLA Servicios S.A. de C.V. (Mexico)	MEX	NIA	Excelencia Operativa y Tecnologica, S.A. de C.V.	Ownership	...100.000	MetLife, Inc.	
0241..	MetLife	00000		4240907			MM Global Operations Support Center, S.A. de C.V.	MEX	NIA	MetLife Global Holding Company II GmbH (Swiss II)	Ownership	...100.000	MetLife, Inc.	
0241..	MetLife	00000		4240907			MM Global Operations Support Center, S.A. de C.V.	MEX	NIA	MetLife Global Holding Company I GmbH (Swiss II)	Ownership		MetLife, Inc.	
0241..	MetLife	00000		4254995			Fundacion MetLife Mexico, A.C.	MEX	NIA	MM Global Operations Support Center, S.A. de C.V., S.A. de C.V.	Ownership	...100.000	MetLife, Inc.	
0241..	MetLife	00000		3166318			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA	IA	MetLife International Holdings, LLC	Ownership	.....66.662	MetLife, Inc.	
0241..	MetLife	00000		3166318			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA	IA	MetLife Worldwide Holdings, LLC	Ownership	.....33.337	MetLife, Inc.	
0241..	MetLife	00000		3166318			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA	IA	Natiloportem Holdings, LLC	Ownership	.......0.001	MetLife, Inc.	
0241..	MetLife	00000		4191616			MetLife Ireland Holdings One Limited	IRL	NIA	MetLife International Holdings, LLC	Ownership	...100.000	MetLife, Inc.	
0241..	MetLife	00000		4189846			MetLife Global Holdings Corporation S.A. de C.V. (Mexico)	MEX	NIA	MetLife Ireland Holdings One Limited	Ownership	.....98.900	MetLife, Inc.	
0241..	MetLife	00000		4189846			MetLife Global Holdings Corporation S.A. de C.V. (Mexico)	MEX	NIA	MetLife International Limited, LLC	Ownership	.......1.100	MetLife, Inc.	
0241..	MetLife	00000	13-3047691..				Metropolitan Global Management, LLC	IRL	NIA	MetLife Global Holdings Corporation S.A. de C.V.	Ownership	.....99.700	MetLife, Inc.	
0241..	MetLife	00000	13-3047691..				Metropolitan Global Management, LLC	IRL	NIA	MetLife International Holdings, LLC	Ownership	.......0.300	MetLife, Inc.	
0241..	MetLife	00000	AA-2730030.	3165740			MetLife Mexico S.A.	MEX	IA	Metropolitan Global Management , LLC	Ownership	.....99.050	MetLife, Inc.	
0241..	MetLife	00000	AA-2730030.	3165740			MetLife Mexico S.A.	MEX	IA	MetLife International Holdings, LLC	Ownership	.......0.950	MetLife, Inc.	
0241..	MetLife	00000		4255291			MetLife Afore, S.A. de C.V. (Mexico)	MEX	IA	MetLife Mexico S.A.	Ownership	.....99.990	MetLife, Inc.	
0241..	MetLife	00000		4255291			MetLife Afore, S.A. de C.V. (Mexico)	MEX	IA	MetLife Pensiones S.A.	Ownership	.......0.010	MetLife, Inc.	
0241..	MetLife	00000		4241061			ML Capacitacion Comercial S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	...100.000	MetLife, Inc.	
0241..	MetLife	00000		4255303			MetA SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Afore, S.A. de C.V.	Ownership	.....99.990	MetLife, Inc.	

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
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domi-ciliary 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)	*
0241..	MetLife	00000		4255303			MetA SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	
0241..	MetLife	00000		4255415			Met1 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Afore, S.A. de C.V.	Ownership	99.990	MetLife, Inc.	
0241..	MetLife	00000		4255415			Met1 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	
0241..	MetLife	00000		4255844			Met2 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Afore, S.A. de C.V.	Ownership	99.990	MetLife, Inc.	
0241..	MetLife	00000		4255844			Met2 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	
0241..	MetLife	00000		4255394			Met3 SIEFORE Basica, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Afore, S.A. de C.V.	Ownership	99.990	MetLife, Inc.	
0241..	MetLife	00000		4255394			Met3 SIEFORE Basica, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	
0241..	MetLife	00000		4255385			Met4 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Afore, S.A. de C.V.	Ownership	99.990	MetLife, Inc.	
0241..	MetLife	00000		4255385			Met4 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	
0241..	MetLife	00000		4255376			Met0 SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Afore, S.A. de C.V.	Ownership	99.990	MetLife, Inc.	
0241..	MetLife	00000		4255376			Met0 SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX	IA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	
0241..	MetLife	00000		3165795			MetLife Pensiones Mexico S.A.	MEX	DS	MetLife Global Management, LLC	Ownership	97.513	MetLife, Inc.	
0241..	MetLife	00000		3165795			MetLife Pensiones Mexico S.A.	MEX	IA	MetLife International Holdings, LLC	Ownership	2.488	MetLife, Inc.	
0241..	MetLife	00000		3267390			MetLife Mexico Servicios S.A. de C.V.	MEX	NIA	MetLife Global Management, LLC	Ownership	98.000	MetLife, Inc.	
0241..	MetLife	00000		3267390			MetLife Mexico Servicios S.A. de C.V.	MEX	NIA	MetLife International Holdings, LLC	Ownership	0.020	MetLife, Inc.	
0241..	MetLife	00000	AA-5420018.	3166288			MetLife Insurance Company of Korea Limited	KOR	IA	MetLife Mexico S.A.	Ownership	14.640	MetLife, Inc.	
0241..	MetLife	00000	AA-5420018.	3166288			MetLife Insurance Company of Korea Limited	KOR	IA	Metropolitan Global Management , LLC	Ownership	85.360	MetLife, Inc.	
0241..	MetLife	00000		4200880			MetLife Ireland Treasury Limited	IRL	NIA	MetLife Global Holdings Corporation S.A. de C.V.	Ownership	100.000	MetLife, Inc.	
0241..	MetLife	00000	AA-1930041.	1173714			MetLife Insurance Limited (Australia)	AUS	IA	MetLife Ireland Treasury Limited	Ownership	91.165	MetLife, Inc.	
0241..	MetLife	00000	AA-1930041.	1173714			MetLife Insurance Limited (Australia)	AUS	IA	MetLife Global Holdings Corporation S.A. de C.V.	Ownership	8.835	MetLife, Inc.	
0241..	MetLife	00000					The Direct Call Center PTY Limited (Australia)	AUS	NIA	MetLife Insurance Limited (Australia)	Ownership	100.000	MetLife, Inc.	
0241..	MetLife	00000		4239358			MetLife Investments PTY Limited (Australia)	AUS	NIA	MetLife Insurance Limited (Australia)	Ownership	100.000	MetLife, Inc.	
0241..	MetLife	00000		4239367			MetLife Insurance and Investment Trust (Australia)	AUS	NIA	MetLife Investments PTY Limited	Ownership	100.000	MetLife, Inc.	
0241..	MetLife	00000		1173732			MetLife General Insurance Limited (Australia)	AUS	IA	MetLife Ireland Treasury Limited	Ownership	100.000	MetLife, Inc.	
0241..	MetLife	00000					MetLife International Limited, LLC (DE)	DE	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0241	MetLife	00000					AmMetLife Insurance Berhad	MYS	IA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc.	
0241	MetLife	00000					MAXIS GBN S.A.S.	FRA	NIA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc.	
0241	MetLife	00000	AA-5480033				AmMetLife Takaful Berhad	MYS	IA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Asia Limited (Hong Kong)	HKG	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		3166309			Metropolitan Life Insurance Company of Hong Kong Limited	HKG	IA	MetLife International Holdings, LLC	Ownership	99.999	MetLife, Inc.	
0241	MetLife	00000		3166309			Metropolitan Life Insurance Company of Hong Kong Limited	HKG	IA	Natiloportem Holdings, LLC	Ownership	0.001	MetLife, Inc.	
0241	MetLife	00000		4195913			MetLife Planos Odontologicos Ltda. (Brazil)	BRA	IA	MetLife International Holdings, LLC	Ownership	99.999	MetLife, Inc.	
0241	MetLife	00000		4195913			MetLife Planos Odontologicos Ltda. (Brazil)	BRA	IA	Natiloportem Holdings, LLC	Ownership	0.001	MetLife, Inc.	
0241	MetLife	00000	20-5894439	3373639			MetLife Global, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4189837			Inversiones MetLife Holdco Dos Limitada (Chile)	CHL	NIA	MetLife International Holdings, LLC	Ownership	0.001	MetLife, Inc.	
0241	MetLife	00000		4189837			Inversiones MetLife Holdco Dos Limitada (Chile)	CHL	NIA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	
0241	MetLife	00000		4189837			Inversiones MetLife Holdco Dos Limitada (Chile)	CHL	NIA	MetLife, Inc.	Ownership	99.999	MetLife, Inc.	
0241	MetLife	00000	AA-2130012	1641857			MetLife Seguros S.A. (Argentina)	ARG	IA	MetLife International Holdings, LLC	Ownership	95.524	MetLife, Inc.	
0241	MetLife	00000	AA-2130012	1641857			MetLife Seguros S.A. (Argentina)	ARG	IA	Natiloportem Holdings, LLC	Ownership	2.675	MetLife, Inc.	
0241	MetLife	00000	AA-2130012	4251145			MetLife Seguros S.A. (Argentina)	ARG	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	1.801	MetLife, Inc.	
0241	MetLife	00000		2327738			Compania Inversora MetLife S.A. (Argentina)	ARG	NIA	MetLife International Holdings, LLC	Ownership	95.460	MetLife, Inc.	
0241	MetLife	00000		2327738			Compania Inversora MetLife S.A. (Argentina)	ARG	NIA	Natiloportem Holdings, LLC	Ownership	4.540	MetLife, Inc.	
0241	MetLife	00000		4247296			MetLife Servicios S.A. (Argentina)	ARG	NIA	Compania Inversora MetLife S.A.	Ownership	18.870	MetLife, Inc.	
0241	MetLife	00000		4247296			MetLife Servicios S.A. (Argentina)	ARG	NIA	MetLife Seguros S.A.	Ownership	79.880	MetLife, Inc.	
0241	MetLife	00000		4247296			MetLife Servicios S.A. (Argentina)	ARG	NIA	Natiloportem Holdings, LLC	Ownership	0.990	MetLife, Inc.	
0241	MetLife	00000		4247296			MetLife Servicios S.A. (Argentina)	ARG	NIA	MetLife Seguros de Retiro S.A.	Ownership	0.260	MetLife, Inc.	
0241	MetLife	00000	06-1597037	2985727			MetLife Worldwide Holdings, LLC	DE	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	AA-5324104	3144558			MetLife Limited (Hong Kong)	HKG	IA	MetLife Worldwide Holdings, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					BIDV MetLife Life Insurance Limited Liability Company	VNM	IA	MetLife Limited (Hong Kong)	Ownership	60.000	MetLife, Inc.	
0241	MetLife	00000		2704610			Best Market S.A. (Argentina)	ARG	NIA	MetLife International Holdings, LLC	Ownership	95.000	MetLife, Inc.	
0241	MetLife	00000		2704610			Best Market S.A. (Argentina)	ARG	NIA	Natiloportem Holdings, LLC	Ownership	5.000	MetLife, Inc.	
0241	MetLife	00000	AA-5344102	3166411			PNB MetLife India Insurance Company Limited	IND	IA	MetLife International Holdings, LLC	Ownership	26.000	MetLife, Inc.	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name 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)	*
0241	MetLife	00000	AA-2130046	1388303			MetLife Seguros de Retiro S.A. (Argentina)	ARG	IA	MetLife International Holdings, LLC	Ownership	96.890	MetLife, Inc.	
0241	MetLife	00000	AA-2130046	1388303			MetLife Seguros de Retiro S.A. (Argentina)	ARG	IA	Natiloportem Holdings, LLC	Ownership	3.110	MetLife, Inc.	
0241	MetLife	00000	AA-2130046	4321758			MetLife Seguros de Retiro S.A. (Argentina)	ARG	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership		MetLife, Inc.	
0241	MetLife	00000		3373648			MetLife Administradora de Fundos Multipatrocinados Ltda. (Brazil)	BRA	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		3373648			MetLife Administradora de Fundos Multipatrocinados Ltda. (Brazil)	BRA	NIA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	
0241	MetLife	26298	13-2725441	3219728			Metropolitan Property and Casualty Insurance Company	RI	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	39950	22-2342710				Metropolitan General Insurance Company	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	40169	05-0393243				Metropolitan Casualty Insurance Company	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	25321	23-1903575				Metropolitan Direct Property and Casualty Insurance Company	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	22926	36-1022580				Economy Fire & Casualty Company	IL	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	38067	36-3027848				Economy Preferred Insurance Company	IL	IA	Economy Fire & Casualty Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	40649	36-3105737				Economy Premier Assurance Company	IL	IA	Economy Fire & Casualty Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	95-3003951				MetLife Auto & Home Insurance Agency, Inc.	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	34339	13-2915260				Metropolitan Group Property and Casualty Insurance Company	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	05-0476998				Metropolitan Lloyds, Inc.	TX	NIA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	13938	75-2483187				Metropolitan Lloyds Insurance Company of Texas	TX	IA	Metropolitan Lloyds, Inc.	Attorney-in-fact		MetLife, Inc.	
0241	MetLife	87726	06-0566090	1546103	733076		MetLife Insurance Company USA	DE	RE	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Greenwich Street Investments, LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Greenwich Street Investments, L.P.	DE	DS	Greenwich Street Investments, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	47-4161401				ML 1065 Hotel, LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Renewables Holding, LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Greater Sandhill I, LLC	DE	DS	MetLife Renewables Holding, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	01-0893117				Metropolitan Connecticut Properties Ventures, LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	06-1576470				One Financial Place Corporation	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	

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0241	MetLife	00000					Sino-US United MetLife Insurance Co. Ltd.	CHN	DS	MetLife Insurance Company USA	Ownership	27.800	MetLife, Inc.	
0241	MetLife	00000					Sino-US United MetLife Insurance Co. Ltd.	CHN	IA	Metropolitan Life Insurance Company	Ownership	22.200	MetLife, Inc.	
0241	MetLife	00000					MetLife Greenstone Southeast Ventures, LLC	DE	DS	MetLife Insurance Company USA	Ownership	95.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Greenstone Southeast Ventures, LLC	DE	DS	Metropolitan Connecticut Properties Ventures, LLC	Ownership	5.000	MetLife, Inc.	
0241	MetLife	00000					MLGP Lakeside, LLC	DE	DS	MetLife Greenstone Southeast Ventures, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Euro TI Investments LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-3156033		0000937869		MetLife USA Assignment Company	CT	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	26-0224429				Daniel/MetLife Midtown Limited Liability Company	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	26-0301826				1075 Peachtree, LLC	DE	DS	Daniel/MetLife Midtown Limited Liability Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	27-0227067				TLA Holdings II LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	27-1320082				TLA Holdings III LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					TIC European Real Estate LP, LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	20-4607161				MetLife European Holdings, LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	74-3261395				TLA Holdings LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	51-0099394				The Prospect Company	DE	DS	TLA Holdings LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					TRAL & Co.	CT	DS	MetLife Insurance Company USA	Partnership		MetLife, Inc.	
0241	MetLife	00000					Euro TL Investments LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Corrigan TLP LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	13-4153151				MetLife Canadian Property Ventures LLC	NY	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Property Ventures Canada ULC	CAN	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	97136	13-3114906	3219773			Metropolitan Tower Life Insurance Company	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					EntreCap Real Estate II, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					PREFCO Dix-Huit LLC	CT	NIA	EntreCap Real Estate II, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					PREFCO X Holdings LLC	CT	NIA	EntreCap Real Estate II, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					PREFCO Ten Limited Partnership	CT	NIA	EntreCap Real Estate II, LLC	Ownership	99.900	MetLife, Inc.	
0241	MetLife	00000					PREFCO Ten Limited Partnership	CT	NIA	PREFCO X Holdings LLC	Ownership	0.100	MetLife, Inc.	
0241	MetLife	00000					PREFCO Vingt LLC	CT	NIA	EntreCap Real Estate II, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					PREFCO Twenty Limited Partnership	CT	NIA	EntreCap Real Estate II, LLC	Ownership	99.000	MetLife, Inc.	
0241	MetLife	00000					PREFCO Twenty Limited Partnership	CT	NIA	PREFCO Vingt LLC	Ownership	1.000	MetLife, Inc.	
0241	MetLife	00000					Plaza Drive Properties, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MTL Leasing, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					PREFCO IX Realty LLC	CT	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	

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0241	MetLife	00000					PREFCO XIV Holdings LLC	CT	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					PREFCO Fourteen Limited Partnership	CT	NIA	MTL Leasing, LLC	Ownership	99.900	MetLife, Inc.	
0241	MetLife	00000					PREFCO Fourteen Limited Partnership	CT	NIA	PREFCO XIV Holdings LLC	Ownership	0.100	MetLife, Inc.	
0241	MetLife	00000					1320 Venture LLC	DE	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	13-3114906				1320 GP LLC	DE	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	38-3846857				1320 Owner LP	DE	NIA	1320 Venture LLC	Ownership	99.900	MetLife, Inc.	
0241	MetLife	00000	38-3846857				1320 Owner LP	DE	NIA	1320 GP LLC	Ownership	0.100	MetLife, Inc.	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	MetLife, Inc.	Ownership	70.435	MetLife, Inc.	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	2.958	MetLife, Inc.	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	American Life Insurance Company	Ownership	26.607	MetLife, Inc.	
0241	MetLife	00000	AA-2280000	3179774			MetLife Chile Seguros de Vida S.A.	CHL	IA	MetLife Chile Inversiones Limitada	Ownership	99.997	MetLife, Inc.	
0241	MetLife	00000	AA-2280000	3179774			MetLife Chile Seguros de Vida S.A.	CHL	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	0.003	MetLife, Inc.	
0241	MetLife	00000					Inversiones MetLife Holdco Tres Limitada (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	99.900	MetLife, Inc.	
0241	MetLife	00000					Inversiones MetLife Holdco Tres Limitada (Chile)	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	0.100	MetLife, Inc.	
0241	MetLife	00000					AFP Provida S.A. (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	10.814	MetLife, Inc.	
0241	MetLife	00000					AFP Provida S.A. (Chile)	CHL	NIA	Inversiones MetLife Holdco Tres Limitada	Ownership	41.959	MetLife, Inc.	
0241	MetLife	00000					AFP Provida S.A. (Chile)	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	41.959	MetLife, Inc.	
0241	MetLife	00000		4255282			MetLife Chile Administradora de Mutuos Hipotecarios S.A.	CHL	NIA	MetLife Chile Seguros de Vida S.A.	Ownership	99.990	MetLife, Inc.	
0241	MetLife	00000		4255282			MetLife Chile Administradora de Mutuos Hipotecarios S.A.	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	0.010	MetLife, Inc.	
0241	MetLife	00000		4255086			Legal Chile S.A. (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	51.000	MetLife, Inc.	
0241	MetLife	00000		4255095			Legagroup S.A. (Chile)	CHL	NIA	Legal Chile S.A. (Chile)	Ownership	99.000	MetLife, Inc.	
0241	MetLife	00000					Provida Internacional S.A. (Chile)	CHL	NIA	AFP Provida S.A.	Ownership	99.990	MetLife, Inc.	
0241	MetLife	00000					Provida Internacional S.A. (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	0.010	MetLife, Inc.	
0241	MetLife	00000					AFP Genesis Administradora de Fondos y Fidecomisos S.A. (Ecuador)	ECU	NIA	Provida Internacional S.A.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					AFP Genesis Administradora de Fondos y Fidecomisos S.A. (Ecuador)	ECU	NIA	AFP Provida S.A.	Ownership		MetLife, Inc.	
0241	MetLife	00000					MetLife Chile Seguros Generales S.A. (Chile)	CHL	IA	MetLife Chile Inversiones Limitada	Ownership	99.900	MetLife, Inc.	
0241	MetLife	00000					MetLife Chile Seguros Generales S.A. (Chile)	CHL	IA	Inversiones MetLife Holdco Dos Limitada	Ownership	0.100	MetLife, Inc.	

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0241	MetLife	00000	52-1528581	3921834	0000727303		SafeGuard Health Enterprises, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	95747	93-0864866		6324		SafeGuard Health Plans, Inc. (NV)	NV	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	14170	33-0733552		6324		MetLife Health Plans, Inc.	NJ	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	95-2879515		6324		SafeGuard Health Plans, Inc. (CA)	CA	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	79014	33-0515751		6324		SafeHealth Life Insurance Company	CA	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	52009	65-0073323		6324		SafeGuard Health Plans, Inc. (FL)	FL	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	95051	75-2046497		6324		SafeGuard Health Plans, Inc. (TX)	TX	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	98-1099650				MetLife Global Benefits, Ltd.	CYM	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	36-3665871	3165900			Cova Life Management Company	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		3817825			MetLife Services and Solutions, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		3818523			MetLife Solutions Pte. Ltd.	SGP	NIA	MetLife Services and Solutions, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	98-0613376	3818550			MetLife Global Operations Support Center Private Limited	IND	NIA	MetLife Solutions Pte. Ltd.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	98-0613376	3818550			MetLife Global Operations Support Center Private Limited	IND	NIA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	
0241	MetLife	00000		3818541			MetLife Services East Private Limited	IND	NIA	MetLife Solutions Pte. Ltd.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	22-3805708	3302488			Newbury Insurance Company, Limited	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	60992	13-3690700	3302479	1167609		First MetLife Investors Insurance Company	NY	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	13-3175978	3219700	1422771		MetLife Securities, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	13-3179826	3219782			Enterprise General Insurance Agency, Inc.	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	12232	20-1452630	3320080			MetLife Reinsurance Company of South Carolina	SC	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	13626	20-5819518	3921870			MetLife Reinsurance Company of Charleston	SC	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	14911	36-4741040				MetLife Reinsurance Company of Delaware.	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	26-6122204	4254959			MetLife Capital Trust IV	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	26-6288172	3921843			MetLife Capital Trust X	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	27-0858844	4278786			MetLife Home Loans LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	75-2417735	2602211			Federal Flood Certification LLC	TX	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	55-0790010	3165807			MetLife Group, Inc.	NY	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4242086			MetLife Standby I, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4242321			MetLife Exchange Trust I	DE	NIA	MetLife Standby I, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		3576355			MetLife Investment Advisors, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Core Property Fund GP, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	80-0946518				MetLife Core Property Fund, LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	23.700	MetLife, Inc.	
0241	MetLife	00000	80-0946518				MetLife Core Property Fund, LP	DE	NIA	General American Life Insurance Company	Ownership	0.100	MetLife, Inc.	

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0241	MetLife	00000	80-0946518				MetLife Core Property Fund, LP	DE	DS	MetLife Insurance Company USA	Ownership	0.200	MetLife, Inc.	
0241	MetLife	00000	80-0947139				MetLife Core Property REIT, LLC	DE	NIA	MetLife Core Property Fund, LP	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-3934926				MetLife Core Property Holdings, LLC	DE	NIA	MetLife Core Property REIT, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MCP Property Management LLC (DE)	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	13-4075851				MetLife Commercial Mortgage Income Fund GP, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	47-2630137				MetLife Commercial Mortgage Income Fund, LP	DE	NIA	MetLife Commercial Mortgage Income Fund GP, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	47-2688528				MetLife Commercial Mortgage REIT, LLC	DE	NIA	MetLife Commercial Mortgage Income Fund, LP	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	47-2703778				MetLife Commercial MortgageOriginator, LLC	DE	NIA	MetLife Commercial Mortgage REIT, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	47-5495603				MCMIF Holdco I, LLC	DE	NIA	MetLife Commercial MortgageOriginator, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife International PE Fund I, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	92.593	MetLife, Inc.	
0241	MetLife	00000					MetLife International PE Fund I, LP	CYM	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.576	MetLife, Inc.	
0241	MetLife	00000					MetLife International PE Fund I, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.716	MetLife, Inc.	
0241	MetLife	00000					MetLife International PE Fund I, LP	CYM	NIA	MetLife Mexico S.A.	Ownership	4.115	MetLife, Inc.	
0241	MetLife	00000					MetLife Alternatives GP, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	88.220	MetLife, Inc.	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Insurance Company of Korea Limited	Ownership	9.470	MetLife, Inc.	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.290	MetLife, Inc.	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Alternatives GP, LLC	Ownership	0.020	MetLife, Inc.	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	94.540	MetLife, Inc.	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.770	MetLife, Inc.	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	MetLife Mexico S.A.	Ownership	2.100	MetLife, Inc.	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.590	MetLife, Inc.	
0241	MetLife	00000	98-1226825				MetLife International PE Fund III, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	88.930	MetLife, Inc.	
0241	MetLife	00000	98-1226825				MetLife International PE Fund III, LP	CYM	NIA	MetLife Insurance Company of Korea Limited	Ownership	7.910	MetLife, Inc.	
0241	MetLife	00000	98-1226825				MetLife International PE Fund III, LP	CYM	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.550	MetLife, Inc.	
0241	MetLife	00000	98-1226825				MetLife International PE Fund III, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.610	MetLife, Inc.	
0241	MetLife	00000					MetLife International PE Fund IV, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	94.700	MetLife, Inc.	

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 Public Traded (U.S. or International)	8 Name of Parent, Subsidiaries or Affiliates	9 Domi-ciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0241	MetLife	00000					MetLife International PE Fund IV, LP	CYM	NIA	MetLife Insurance Company of Korea Limited	Ownership	3.790	MetLife, Inc.	
0241	MetLife	00000					MetLife International PE Fund IV, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	1.510	MetLife, Inc.	
0241	MetLife	00000					MetLife Loan Asset Management, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-4140926				MIM Property Management, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	13092	26-1511401	4300892			MetLife Reinsurance Company of Vermont	VT	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	62634	51-0104167	4255107			Delaware American Life Insurance Company	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	27-1206753				MetLife Consumer Services, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	60690	98-0000065	4247326			American Life Insurance Company	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	AA-1580066				MetLife Insurance K.K. (Japan)	JPN	IA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4255330			Communication One Kabushiki Kaisha (Japan)	JPN	NIA	MetLife Insurance K.K. (Japan)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4250018			MetLife, Life Insurance Company	EGY	IA	MetLife Global Holding Company I GmbH (Swiss I)	Ownership	84.125	MetLife, Inc.	
0241	MetLife	00000	AA-1860015				MetLife Emeklilik ve Hayat A.S. (Turkey)	TUR	IA	MetLife Global Holding Company II GmbH (Swiss II)	Ownership	99.980	MetLife, Inc.	
0241	MetLife	00000					MetLife Life Insurance S.A. (Greece)	GRC	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4255349			MetLife Mutual Fund Company (Greece)	GRC	NIA	MetLife Life Insurance Company S.A.	Ownership	90.000	MetLife, Inc.	
0241	MetLife	00000		4304032			International Investment Holding Company Limited (Russia)	RUS	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					UBB-MetLife Zhivotozastrahovatelno Drujestvo AD (Bulgaria)	BGR	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	40.000	MetLife, Inc.	
0241	MetLife	00000					MetLife American International Group and Arab National Bank Cooperative Insurance Company	SAU	IA	American Life Insurance Company	Ownership	30.000	MetLife, Inc.	
0241	MetLife	00000		4250072			PJSC MetLife (Ukraine)	UKR	IA	MetLife Global Holding Company II GmbH (Swiss II)	Ownership	99.999	MetLife, Inc.	
0241	MetLife	00000		4250072			PJSC MetLife (Ukraine)	UKR	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	0.001	MetLife, Inc.	
0241	MetLife	00000		4250072			PJSC MetLife (Ukraine)	UKR	IA	Borderland Investments Limited (USA-Delaware)	Ownership	0.001	MetLife, Inc.	
0241	MetLife	00000					MetLife Innovation Centre Limited	IRL	IA	MetLife Global Holding Company II GmbH (Swiss II)	Ownership	99.999	MetLife, Inc.	
0241	MetLife	00000	51-0205283				International Technical and Advisory Services Limited (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0241	MetLife	00000	02-0649743				Borderland Investments Limited (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					ALICO Hellas Single Member Limited Liability Company (Greece)	GRC	NIA	Borderland Investments Limited (USA-Delaware)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	30-0615846				ALICO Operations, LLC. (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Asset Management Corp. (Japan)	JPN	NIA	ALICO Operations, LLC. (Usa-Delaware)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4249311			MetLife Mas, S.A. de C.V (Mexico)	MEX	IA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4249311			MetLife Mas, S.A. de C.V (Mexico)	MEX	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership		MetLife, Inc.	
0241	MetLife	00000		4251293			MetLife Seguros S.A. (Uruguay)	URY	IA	American Life Insurance Company	Ownership	74.919	MetLife, Inc.	
0241	MetLife	00000		4251293			MetLife Seguros S.A. (Uruguay)	URY	IA	MetLife, Inc.	Ownership	25.080	MetLife, Inc.	
0241	MetLife	00000	52-2094092				Alpha Properties, Inc. (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	52-2094091				Beta Properties, Inc. (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	51-0389730				Delta Properties Japan, Inc. (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	51-0389749				Epsilon Properties Japan, Inc. (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	13-4172883				Kappa Properties Japan, Inc. (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	02-0649738				Iris Properties, Inc. (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	MetLife Global Holding II GmbH (Swiss)	Ownership	90.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	MetLife Global Holding I GmbH (Swiss)	Ownership	10.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership		MetLife, Inc.	
0241	MetLife	00000					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	Borderland Investments Limited (USA-Delaware)	Ownership		MetLife, Inc.	
0241	MetLife	00000					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	
0241	MetLife	00000	13-3912049				ALICO Properties, Inc. (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	51.000	MetLife, Inc.	
0241	MetLife	00000	13-3919049				Global Properties, Inc. (USA-Delaware)	DE	NIA	ALICO Properties, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Global Holding Company I GmbH (Swiss)	CHE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Global Holding Company II GmbH (Swiss)	CHE	NIA	MetLife Global Holding I GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife EU Holding Company Limited (Ireland)	IRL	NIA	MetLife Global Holding II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	

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 Public Traded (U.S. or International)	8 Name of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0241	MetLife	00000	98-0552186	4249302			ALICO European Holding Limited (Ireland)	IRL	NIA	MetLife Global Holding II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	AA-1780108				MetLife Europe Limited	IRL	IA	American Life Insurance Company	Ownership	4.215	MetLife, Inc.	
0241	MetLife	00000	AA-1780108				MetLife Europe Limited	IRL	IA	MetLife Holding (Cyprus) Limited	Ownership		MetLife, Inc.	
0241	MetLife	00000	AA-1780108				MetLife Europe Limited	IRL	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	95.785	MetLife, Inc.	
0241	MetLife	00000					MetLife Services EOOD (Bulgaria)	BGR	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Pension Trustees Limited (UK)	GBR	NIA	MetLife Europe Limited	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4255367			First American-Hungarian Insurance Agency Limited (Hungary)	HUN	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4258407			MetLife Solutions S.A.S. (France)	FRA	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Asia Holding Company Pte. Ltd.	SGP	NIA	MetLife Global Holding II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Innovation Centre Pte. Ltd	SGP	NIA	MetLife Asia Holding Company Pte. Ltd.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Reinsurance Company of Bermuda Ltd.	BMU	IA	MetLife Global Holding II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Investment Management Limited (UK)	GBR	NIA	MetLife Global Holding II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4255246			Metropolitan Life Societate de Administrare a unui Fond de Pensii Administrat Privat S.A. (Romania)	ROU	IA	MetLife EU Holding Company Limited	Ownership	99.984	MetLife, Inc.	
0241	MetLife	00000		4255246			Metropolitan Life Societate de Administrare a unui Fond de Pensii Administrat Privat S.A. (Romania)	ROU	IA	MetLife Services Sp. z o.o	Ownership	0.016	MetLife, Inc.	
0241	MetLife	00000					Metropolitan Life Training & Consulting S.R.L. (Romania)	ROU	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	99.990	MetLife, Inc.	
0241	MetLife	00000					Metropolitan Life Training & Consulting S.R.L. (Romania)	ROU	NIA	MetLife Global Holding II GmbH (Swiss)	Ownership	0.010	MetLife, Inc.	
0241	MetLife	00000		4249469			ZAO Master D (Russia)	RUS	NIA	ALICO European Holding Limited (Ireland)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4249991			Joint Stock Company MetLife Insurance Company (Russia)	RUS	IA	MetLife Global Holding II GmbH (Swiss)	Ownership	49.000	MetLife, Inc.	
0241	MetLife	00000		4249991			Joint Stock Company MetLife Insurance Company (Russia)	RUS	IA	ZAO Master D (Russia)	Ownership	51.000	MetLife, Inc.	
0241	MetLife	00000		4255198			MetLife Slovakia s.r.o.	SVK	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	99.956	MetLife, Inc.	
0241	MetLife	00000		4255198			MetLife Slovakia s.r.o.	SVK	NIA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	0.044	MetLife, Inc.	
0241	MetLife	00000		4255189			MetLife SK, a.s.	SVK	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0241	MetLife	00000					American Life Insurance Company (Cyprus) Limited	CYP	IA	MetLife Holdings (Cyprus) Limited	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Hellenic Alico Life Insurance Company Ltd. (Cyprus	CYP	IA	American Life Insurance Company (Cyprus) Limited	Ownership	27.500	MetLife, Inc.	
0241	MetLife	00000		4247335			MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	POL	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4258331			Agenvita S.r.l. (Italy)	ITA	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Services, Sociedad Limitada (Spain)	ESP	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		2981224			MetLife Insurance Limited (U.K.)	GBR	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	99.999	MetLife, Inc.	
0241	MetLife	00000					MetLife Holdings (Cyprus) Limited	CYP	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	AA-9680001	4249973			Metropolitan Life Asigurari S.A. (Romania)	ROU	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	99.998	MetLife, Inc.	
0241	MetLife	00000	AA-9680001	4249973			Metropolitan Life Asigurari S.A. (Romania)	ROU	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	0.002	MetLife, Inc.	
0241	MetLife	00000					MetLife Europe Insurance Limited (Ireland)	IRL	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	93.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Europe Insurance Limited (Ireland)	IRL	IA	American Life Insurance Company	Ownership	7.000	MetLife, Inc.	
0241	MetLife	00000		4189864			MetLife Europe Services Limited (Ireland)	IRL	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		2981215			MetLife Limited (UK)	GBR	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	95-3947585	3166064			MetLife Investors Group, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	43-1906210	3373563	1130412		MetLife Investors Distribution Company	MO	NIA	MetLife Investors Group, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	04-3240897	4288440	1071039		MetLife Advisers, LLC	MA	NIA	MetLife Investors Group, LLC	Ownership	100.000	MetLife, Inc.	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4. The data for this supplement is not required to be filed.
5. The data for this supplement is not required to be filed.
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. VODA	8,333,678	8,333,678	0	
2597. Summary of remaining write-ins for Line 25	8,333,678	8,333,678	0	0

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Secured borrowings of mortgage loans	23,753,932	23,873,007
2505. Derivative instruments expense payable	19,242,719	23,696,340
2506. Deferred gain on assumption reinsurance	12,871,602	17,049,346
2507. Derivatives futures payable	1,570,005	253,000
2597. Summary of remaining write-ins for Line 25	57,438,258	64,871,693

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. Amortization of deferred gains	4,177,744	3,961,450	16,166,647
08.305. Miscellaneous	72,334	1,327,917	12,421,824
08.397. Summary of remaining write-ins for Line 8.3	4,250,078	5,289,367	28,588,471

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Other deductions	(66,845)	11,972	24,612,232
2705. Reserves transferred under reinsurance agreement	(5,085,285)	(5,817,565)	(10,572,425)
2797. Summary of remaining write-ins for Line 27	(5,152,130)	(5,805,593)	14,039,807

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	37,223,097	204,868,121
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	6,039	3,144,493
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		16,193,320
5. Deduct amounts received on disposals		184,646,342
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other-than-temporary impairment recognized		
8. Deduct current year's depreciation	159,898	2,336,495
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	37,069,238	37,223,097
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	37,069,238	37,223,097

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	6,973,466,274	5,405,095,419
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	314,762,744	2,371,544,734
2.2 Additional investment made after acquisition	2,941,632	121,909,427
3. Capitalized deferred interest and other		
4. Accrual of discount	1,904,650	2,464,189
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(1,379,446)	(3,319,656)
7. Deduct amounts received on disposals	170,358,698	914,917,218
8. Deduct amortization of premium and mortgage interest points and commitment fees	190,495	260,488
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	771,955	(9,050,133)
10. Deduct current year's other-than-temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	7,121,918,616	6,973,466,274
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	7,121,918,616	6,973,466,274
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	7,121,918,616	6,973,466,274

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	2,988,249,603	3,520,108,899
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	22,613,089	104,381,746
2.2 Additional investment made after acquisition	72,706,488	617,435,666
3. Capitalized deferred interest and other		
4. Accrual of discount	7,735	629,207
5. Unrealized valuation increase (decrease)	47,556,704	81,829,679
6. Total gain (loss) on disposals	(4,255,156)	2,200,991
7. Deduct amounts received on disposals	87,356,585	1,177,589,525
8. Deduct amortization of premium and depreciation	996,412	4,043,272
9. Total foreign exchange change in book/adjusted carrying value	(3,679,496)	(42,240,601)
10. Deduct current year's other-than-temporary impairment recognized	19,452,126	114,463,187
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,015,393,844	2,988,249,603
12. Deduct total nonadmitted amounts	278,979,233	259,263,773
13. Statement value at end of current period (Line 11 minus Line 12)	2,736,414,611	2,728,985,830

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	46,754,762,327	43,808,864,125
2. Cost of bonds and stocks acquired	14,646,700,058	49,163,408,613
3. Accrual of discount	73,574,915	284,161,506
4. Unrealized valuation increase (decrease)	(818,398)	(39,342,697)
5. Total gain (loss) on disposals	(25,871,034)	(22,434,286)
6. Deduct consideration for bonds and stocks disposed of	12,449,882,294	46,269,134,662
7. Deduct amortization of premium	29,008,874	82,015,103
8. Total foreign exchange change in book/adjusted carrying value	20,479,444	(69,459,001)
9. Deduct current year's other-than-temporary impairment recognized	14,468,431	19,286,167
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	48,975,467,713	46,754,762,327
11. Deduct total nonadmitted amounts	3,339,393	3,338,879
12. Statement value at end of current period (Line 10 minus Line 11)	48,972,128,320	46,751,423,448

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	36,955,846,229	31,216,080,567	27,939,103,086	(176,297,405)	40,056,526,305			36,955,846,229
2. NAIC 2 (a)	9,301,951,792	397,956,529	712,361,684	84,034,206	9,071,580,843			9,301,951,792
3. NAIC 3 (a)	1,967,361,321	64,125,856	101,079,721	80,880,829	2,011,288,285			1,967,361,321
4. NAIC 4 (a)	607,455,770	34,550,362	106,742,884	21,388,670	556,651,918			607,455,770
5. NAIC 5 (a)	77,258,206	2,796,609	5,759,500	19,859,618	94,154,933			77,258,206
6. NAIC 6 (a)	10,149,213	-	106,903	19,597,673	29,639,983			10,149,213
7. Total Bonds	48,920,022,531	31,715,509,923	28,865,153,778	49,463,591	51,819,842,267	0	0	48,920,022,531
PREFERRED STOCK								
8. NAIC 1	48,465,788	-	(2,222,225)	-	50,688,013			48,465,788
9. NAIC 2	159,294,725	-	-	21,307	159,316,032			159,294,725
10. NAIC 3	3,098,880	-	-	-	3,098,880			3,098,880
11. NAIC 4	119,459	-	-	(79,465)	39,994			119,459
12. NAIC 5	147,803	-	-	-	147,803			147,803
13. NAIC 6	12,449,439	-	-	(321,568)	12,127,871			12,449,439
14. Total Preferred Stock	223,576,094	0	(2,222,225)	(379,726)	225,418,593	0	0	223,576,094
15. Total Bonds and Preferred Stock	49,143,598,625	31,715,509,923	28,862,931,553	49,083,865	52,045,260,860	0	0	49,143,598,625

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....2,743,518,483; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	2,327,603,954	XXX	2,326,347,318	1,205,871	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,622,008,798	1,010,122,255
2. Cost of short-term investments acquired	3,519,290,395	20,416,728,582
3. Accrual of discount	2,257,832	3,685,781
4. Unrealized valuation increase (decrease)	-	-
5. Total gain (loss) on disposals	(37,496)	569,233
6. Deduct consideration received on disposals	2,815,915,575	19,809,060,359
7. Deduct amortization of premium	-	36,694
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)	2,327,603,954	1,622,008,798
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,327,603,954	1,622,008,798

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	1,766,251,392
2.	Cost paid/(consideration received) on additions	163,174,379
3.	Unrealized valuation increase/(decrease)	809,110,772
4.	Total gain (loss) on termination recognized	(66,214,231)
5.	Considerations received/(paid) on terminations	172,720,986
6.	Amortization	(752,330)
7.	Adjustment to the book/adjusted carrying value of hedge item	17,559,497
8.	Total foreign exchange change in book/adjusted carrying value	(20,941,020)
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	2,495,467,473
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	2,495,467,473

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				62,285,351
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				108,257,400
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	(139,569,868)			
3.14	Section 1, Column 18, prior year	(33,643,624)	(105,926,244)	(105,926,244)	
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	(139,569,868)			
3.24	Section 1, Column 19, prior year	(33,643,624)	(105,926,244)	(105,926,244)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		102,541,335		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	102,541,335	102,541,335		
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)				170,542,751
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				170,542,751

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
Replicated Assets Open															
990315104...	ITRAXX.EUROPE.25	2Z	90,500,000	1,444,831	1,431,810	03/30/2016	06/20/2021	ITRAXX.EUROPE.25 Credit Default Swap	1,444,831	1,431,810	912803 CX 9	TREASURY STRIP (PRIN)	1	-	-
990315104...	ITRAXX.EUROPE.25	2Z		44,952,229	52,607,729			ITRAXX.EUROPE.25 Credit Default Swap	-	-	912803 EA 7	TREASURY STRIP (PRIN)	1	44,952,229	52,607,729
990315104...	ITRAXX.EUROPE.25	2Z		10,087,119	13,403,857			ITRAXX.EUROPE.25 Credit Default Swap	-	-	912810 RG 5	TREASURY BOND	1	10,087,119	13,403,857
990315104...	ITRAXX.EUROPE.25	2Z		18,875,685	25,662,934			ITRAXX.EUROPE.25 Credit Default Swap	-	-	912810 RK 6	TREASURY BOND	1	18,875,685	25,662,934
990315104...	ITRAXX.EUROPE.25	2Z		26,090,424	41,853,515			ITRAXX.EUROPE.25 Credit Default Swap	-	-	912834 AE 8	TREASURY STRIP (INT)	1	26,090,424	41,853,515
990314340...	CDX.NA.IG.26	2Z	60,000,000	2,532,256	3,153,654	03/23/2016	06/20/2021	CDX.NA.IG.26 Credit Default Swap	579,323	644,013	002819 AC 4	ABBOTT LABORATORIES	1FE	1,952,933	2,509,641
990314340...	CDX.NA.IG.26	2Z		5,256	6,122			CDX.NA.IG.26 Credit Default Swap	-	-	31283H 2Q 7	FGOLD 30YR GIANT	1	5,256	6,122
990314340...	CDX.NA.IG.26	2Z		39,298	45,792			CDX.NA.IG.26 Credit Default Swap	-	-	31283H 2S 3	FGOLD 30YR GIANT	1	39,298	45,792
990314340...	CDX.NA.IG.26	2Z		75,961	86,489			CDX.NA.IG.26 Credit Default Swap	-	-	31283H VE 2	FGOLD 30YR GIANT	1	75,961	86,489
990314340...	CDX.NA.IG.26	2Z		2,404,544	2,670,624			CDX.NA.IG.26 Credit Default Swap	-	-	3128MJ CS 7	FGOLD 30YR GIANT	1	2,404,544	2,670,624
990314340...	CDX.NA.IG.26	2Z		2,392,291	2,739,494			CDX.NA.IG.26 Credit Default Swap	-	-	31402C PL 0	FNMA 30YR	1	2,392,291	2,739,494
990314340...	CDX.NA.IG.26	2Z		1,505,540	1,675,971			CDX.NA.IG.26 Credit Default Swap	-	-	31416B YG 7	FNMA 30YR	1	1,505,540	1,675,971
990314340...	CDX.NA.IG.26	2Z		4,554,871	6,696,992			CDX.NA.IG.26 Credit Default Swap	-	-	912803 DJ 9	TREASURY STRIP (PRIN)	1	4,554,871	6,696,992
990314340...	CDX.NA.IG.26	2Z		5,345,383	7,830,595			CDX.NA.IG.26 Credit Default Swap	-	-	912803 DM 2	TREASURY STRIP (PRIN)	1	5,345,383	7,830,595
990314340...	CDX.NA.IG.26	2Z		22,058,032	25,429,158			CDX.NA.IG.26 Credit Default Swap	-	-	912803 DP 5	TREASURY STRIP (PRIN)	1	22,058,032	25,429,158
990314340...	CDX.NA.IG.26	2Z		21,645,643	26,313,560			CDX.NA.IG.26 Credit Default Swap	-	-	912803 EA 7	TREASURY STRIP (PRIN)	1	21,645,643	26,313,560
990314340...	CDX.NA.IG.26	2Z		198,609	250,093			CDX.NA.IG.26 Credit Default Swap	-	-	912810 EW 4	TREASURY BOND	1	198,609	250,093
990314340...	CDX.NA.IG.26	2Z		199,715	260,188			CDX.NA.IG.26 Credit Default Swap	-	-	912810 PX 0	TREASURY BOND	1	199,715	260,188
990314340...	CDX.NA.IG.26	2Z		4,823,870	6,385,586			CDX.NA.IG.26 Credit Default Swap	-	-	912810 QB 7	TREASURY BOND	1	4,823,870	6,385,586
990314340...	CDX.NA.IG.26	2Z		1,599,423	2,197,425			CDX.NA.IG.26 Credit Default Swap	-	-	912810 QL 5	TREASURY BOND	1	1,599,423	2,197,425
990314340...	CDX.NA.IG.26	2Z		499,599	538,733			CDX.NA.IG.26 Credit Default Swap	-	-	912810 QT 8	TREASURY BOND	1	499,599	538,733
990314340...	CDX.NA.IG.26	2Z		5,831,655	7,749,157			CDX.NA.IG.26 Credit Default Swap	-	-	912810 RG 5	TREASURY BOND	1	5,831,655	7,749,157
990314103...	CDX.NA.IG.26	2Z	656,000,000	10,422,513	11,453,143	03/22/2016	06/20/2021	CDX.NA.IG.26 Credit Default Swap	6,667,148	6,209,911	31358D DS 0	FNMA	1	3,755,365	5,243,232
990314103...	CDX.NA.IG.26	2Z		5,088,827	5,784,885			CDX.NA.IG.26 Credit Default Swap	-	-	31397J GG 3	FHLMC_33-30-PD	1	5,088,827	5,784,885
990314103...	CDX.NA.IG.26	2Z		17,074,617	21,774,832			CDX.NA.IG.26 Credit Default Swap	-	-	76116E GH 7	RESOLUTION FUNDING CORP	1	17,074,617	21,774,832
990314103...	CDX.NA.IG.26	2Z		11,383,953	14,561,571			CDX.NA.IG.26 Credit Default Swap	-	-	76116E GQ 7	RESOLUTION FUNDING CORP	1	11,383,953	14,561,571
990314103...	CDX.NA.IG.26	2Z		20,015,850	26,495,892			CDX.NA.IG.26 Credit Default Swap	-	-	76116F AB 3	RESOLUTION FUNDING CORP	1	20,015,850	26,495,892
990314103...	CDX.NA.IG.26	2Z		14,725,681	20,451,097			CDX.NA.IG.26 Credit Default Swap	-	-	88059F BA 8	TVA	1	14,725,681	20,451,097
990314103...	CDX.NA.IG.26	2Z		4,350,587	5,799,886			CDX.NA.IG.26 Credit Default Swap	-	-	912803 BK 8	TREASURY STRIP (PRIN)	1	4,350,587	5,799,886
990314103...	CDX.NA.IG.26	2Z		5,095,612	7,795,233			CDX.NA.IG.26 Credit Default Swap	-	-	912803 CK 7	TREASURY STRIP (PRIN)	1	5,095,612	7,795,233
990314103...	CDX.NA.IG.26	2Z		47,042,060	77,906,294			CDX.NA.IG.26 Credit Default Swap	-	-	912803 CX 9	TREASURY STRIP (PRIN)	1	47,042,060	77,906,294
990314103...	CDX.NA.IG.26	2Z		1,469,764	2,456,875			CDX.NA.IG.26 Credit Default Swap	-	-	912803 CZ 4	TREASURY STRIP (PRIN)	1	1,469,764	2,456,875
990314103...	CDX.NA.IG.26	2Z		17,917,189	30,237,089			CDX.NA.IG.26 Credit Default Swap	-	-	912803 DA 8	TREASURY STRIP (PRIN)	1	17,917,189	30,237,089
990314103...	CDX.NA.IG.26	2Z		12,203,507	18,349,367			CDX.NA.IG.26 Credit Default Swap	-	-	912803 DG 5	TREASURY STRIP (PRIN)	1	12,203,507	18,349,367

Statement as of March 31, 2016 of the **MetLife Insurance Company USA**

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990314103	CDX.NA.IG.26	2Z		8,122,576	13,718,750			CDX.NA.IG.26 Credit Default Swap	-	-	912803 DH 3	TREASURY STRIP (PRIN)	1	8,122,576	13,718,750
990314103	CDX.NA.IG.26	2Z		127,744,150	189,508,881			CDX.NA.IG.26 Credit Default Swap	-	-	912803 DJ 9	TREASURY STRIP (PRIN)	1	127,744,150	189,508,881
990314103	CDX.NA.IG.26	2Z		46,854,016	70,146,406			CDX.NA.IG.26 Credit Default Swap	-	-	912803 DK 6	TREASURY STRIP (PRIN)	1	46,854,016	70,146,406
990314103	CDX.NA.IG.26	2Z		157,577,264	244,501,146			CDX.NA.IG.26 Credit Default Swap	-	-	912803 DM 2	TREASURY STRIP (PRIN)	1	157,577,264	244,501,146
990314103	CDX.NA.IG.26	2Z		27,566,150	43,541,709			CDX.NA.IG.26 Credit Default Swap	-	-	912803 DP 5	TREASURY STRIP (PRIN)	1	27,566,150	43,541,709
990314103	CDX.NA.IG.26	2Z		10,955,802	13,123,906			CDX.NA.IG.26 Credit Default Swap	-	-	912803 DU 4	TREASURY STRIP (PRIN)	1	10,955,802	13,123,906
990314103	CDX.NA.IG.26	2Z		11,133,663	13,763,398			CDX.NA.IG.26 Credit Default Swap	-	-	912803 DZ 3	TREASURY STRIP (PRIN)	1	11,133,663	13,763,398
990314103	CDX.NA.IG.26	2Z		64,883,583	78,780,686			CDX.NA.IG.26 Credit Default Swap	-	-	912803 EA 7	TREASURY STRIP (PRIN)	1	64,883,583	78,780,686
990314103	CDX.NA.IG.26	2Z		3,855,564	5,487,500			CDX.NA.IG.26 Credit Default Swap	-	-	912810 FT 0	TREASURY BOND	1	3,855,564	5,487,500
990314103	CDX.NA.IG.26	2Z		15,057,884	21,607,949			CDX.NA.IG.26 Credit Default Swap	-	-	912810 PT 9	TREASURY BOND	1	15,057,884	21,607,949
990314103	CDX.NA.IG.26	2Z		1,212,718	1,602,169			CDX.NA.IG.26 Credit Default Swap	-	-	912810 QC 5	TREASURY BOND	1	1,212,718	1,602,169
990314103	CDX.NA.IG.26	2Z		28,844,335	32,049,062			CDX.NA.IG.26 Credit Default Swap	-	-	912810 QS 0	TREASURY BOND	1	28,844,335	32,049,062
990314103	CDX.NA.IG.26	2Z		6,221,548	6,899,438			CDX.NA.IG.26 Credit Default Swap	-	-	912810 QT 8	TREASURY BOND	1	6,221,548	6,899,438
990314103	CDX.NA.IG.26	2Z		8,413,560	9,294,747			CDX.NA.IG.26 Credit Default Swap	-	-	912810 QY 7	TREASURY BOND	1	8,413,560	9,294,747
990314103	CDX.NA.IG.26	2Z		37,587,308	42,068,471			CDX.NA.IG.26 Credit Default Swap	-	-	912810 QZ 4	TREASURY BOND	1	37,587,308	42,068,471
990314103	CDX.NA.IG.26	2Z		37,612,397	51,547,361			CDX.NA.IG.26 Credit Default Swap	-	-	912833 RZ 5	TREASURY STRIP (INT)	1	37,612,397	51,547,361
990314103	CDX.NA.IG.26	2Z		15,698,914	26,152,334			CDX.NA.IG.26 Credit Default Swap	-	-	912834 AE 8	TREASURY STRIP (INT)	1	15,698,914	26,152,334
990313902	CDX.NA.IG.26	2Z	310,000,000	7,233,328	7,799,383	03/21/2016	06/20/2021	CDX.NA.IG.26 Credit Default Swap	3,231,662	2,934,562	880591 EH 1	TENNESSEE VALLEY AUTHORITY	1	4,001,666	4,864,821
990313902	CDX.NA.IG.26	2Z		56,365,941	88,576,925			CDX.NA.IG.26 Credit Default Swap	-	-	912803 CX 9	TREASURY STRIP (PRIN)	1	56,365,941	88,576,925
990313902	CDX.NA.IG.26	2Z		8,391,496	13,718,750			CDX.NA.IG.26 Credit Default Swap	-	-	912803 DH 3	TREASURY STRIP (PRIN)	1	8,391,496	13,718,750
990313902	CDX.NA.IG.26	2Z		10,433,146	15,678,125			CDX.NA.IG.26 Credit Default Swap	-	-	912803 DJ 9	TREASURY STRIP (PRIN)	1	10,433,146	15,678,125
990313902	CDX.NA.IG.26	2Z		108,228,939	161,801,756			CDX.NA.IG.26 Credit Default Swap	-	-	912803 DK 6	TREASURY STRIP (PRIN)	1	108,228,939	161,801,756
990313902	CDX.NA.IG.26	2Z		66,419,859	105,199,640			CDX.NA.IG.26 Credit Default Swap	-	-	912803 DM 2	TREASURY STRIP (PRIN)	1	66,419,859	105,199,640
990313902	CDX.NA.IG.26	2Z		3,647,143	4,328,894			CDX.NA.IG.26 Credit Default Swap	-	-	912803 DP 5	TREASURY STRIP (PRIN)	1	3,647,143	4,328,894
990313902	CDX.NA.IG.26	2Z		56,001,308	67,309,375			CDX.NA.IG.26 Credit Default Swap	-	-	912803 EA 7	TREASURY STRIP (PRIN)	1	56,001,308	67,309,375
990313902	CDX.NA.IG.26	2Z		8,213,418	13,748,500			CDX.NA.IG.26 Credit Default Swap	-	-	912834 AT 5	TREASURY STRIP (INT)	1	8,213,418	13,748,500
990313902	CDX.NA.IG.26	2Z		8,366,437	13,311,970			CDX.NA.IG.26 Credit Default Swap	-	-	912834 AU 2	TREASURY STRIP (INT)	1	8,366,437	13,311,970
990313902	CDX.NA.IG.26	2Z		4,737,938	7,311,039			CDX.NA.IG.26 Credit Default Swap	-	-	912834 DU 9	TREASURY STRIP (INT)	1	4,737,938	7,311,039
990313902	CDX.NA.IG.26	2Z		5,077,843	8,035,579			CDX.NA.IG.26 Credit Default Swap	-	-	912834 EP 9	TREASURY STRIP (INT)	1	5,077,843	8,035,579
990313902	CDX.NA.IG.26	2Z		9,443,352	15,600,375			CDX.NA.IG.26 Credit Default Swap	-	-	912834 EV 6	TREASURY STRIP (INT)	1	9,443,352	15,600,375
990306267	CDT12-100_ITRAXX_S24_5Y	2Z	56,500,000	48,212,697	49,281,703	01/25/2016	12/20/2020	CDT12-100_ITRAXX_S24_5Y Credit Default Swap	1,570,544	2,014,278	3138WF LC 8	FNMA 30YR	1	46,642,153	47,267,425
990306267	CDT12-100_ITRAXX_S24_5Y	2Z		3,669,556	5,278,215			CDT12-100_ITRAXX_S24_5Y Credit Default Swap	-	-	912803 EA 7	TREASURY STRIP (PRIN)	1	3,669,556	5,278,215
990306267	CDT12-100_ITRAXX_S24_5Y	2Z		16,505,483	15,111,164			CDT12-100_ITRAXX_S24_5Y Credit Default Swap	-	-	912803 EC 3	TREASURY STRIP (PRIN)	1	16,505,483	15,111,164
990306169	CDT12-100_ITRAXX_S24_5Y	2Z	35,000,000	10,363,039	9,899,513	01/22/2016	12/20/2020	CDT12-100_ITRAXX_S24_5Y Credit Default Swap	986,879	1,247,783	912803 EA 7	TREASURY STRIP (PRIN)	1	9,376,160	8,651,730

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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 Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990306169	CDT12-100_ITRAXX_S24_5Y	2Z		26,716,825	33,510,880			CDT12-100_ITRAXX_S24_5Y Credit Default Swap	-	-	912810 RJ 9	TREASURY BOND	1	26,716,825	33,510,880
990305556	CDX.NA.IG.25	2Z	40,000,000	10,583,827	13,606,642	01/19/2016	12/20/2020	CDX.NA.IG.25 Credit Default Swap	(183,320)	203,204	912803 EH 2	TREASURY STRIP (PRIN)	1	10,767,147	13,403,438
990305556	CDX.NA.IG.25	2Z		4,744,736	5,532,813			CDX.NA.IG.25 Credit Default Swap	-	-	912810 RH 3	TREASURY BOND	1	4,744,736	5,532,813
990305556	CDX.NA.IG.25	2Z		32,310,056	37,778,125			CDX.NA.IG.25 Credit Default Swap	-	-	912810 RJ 9	TREASURY BOND	1	32,310,056	37,778,125
990298847	CDT30-100_MET_2015_B	1Z	90,000,000	37,447,958	46,104,253	11/16/2015	09/20/2019	CDT30-100_MET_2015_B Credit Default Swap	-	430,034	912803 EA 7	TREASURY STRIP (PRIN)	1	37,447,958	45,674,219
990298847	CDT30-100_MET_2015_B	1Z		58,472,686	77,715,000			CDT30-100_MET_2015_B Credit Default Swap	-	-	912810 RJ 9	TREASURY BOND	1	58,472,686	77,715,000
46573*BS8	ITRAXX.EUROPE.24	2	84,500,000	22,569,553	29,813,437	09/23/2015	12/20/2020	ITRAXX.EUROPE.24 Credit Default Swap	934,338	1,202,418	912810 RG 5	TREASURY BOND	1	21,635,215	28,611,019
46573*BS8	ITRAXX.EUROPE.24	2		69,541,786	81,950,770			ITRAXX.EUROPE.24 Credit Default Swap	-	-	912810 RH 3	TREASURY BOND	1	69,541,786	81,950,770
46573*BS8	ITRAXX.EUROPE.24	2		13,562,445	20,325,693			ITRAXX.EUROPE.24 Credit Default Swap	-	-	912833 Y4 6	TREASURY STRIP (INT)	1	13,562,445	20,325,693
T3627#AA0	ENEL S P A	2	2,500,000	3,089,503	3,725,091	08/19/2015	09/20/2020	ENEL S P A Credit Default Swap	13,238	20,273	912803 EF 6	TREASURY STRIP (PRIN)	1	3,076,265	3,704,818
83084VA*7	SKY PLC	2	5,000,000	7,151,573	6,621,368	08/18/2015	09/20/2020	SKY PLC Credit Default Swap	54,396	45,365	912803 EF 6	TREASURY STRIP (PRIN)	1	7,097,177	6,576,003
87938WB#9	TELEFONICA, S.A.	2	5,000,000	7,237,653	8,619,433	07/30/2015	09/20/2020	TELEFONICA, S.A. Credit Default Swap	45,337	(42,441)	912803 EF 6	TREASURY STRIP (PRIN)	1	7,192,316	8,661,874
12518*DQ0	CDX.NA.IG.21	2	70,000,000	37,229,398	43,750,145	07/28/2015	09/20/2019	CDX.NA.IG.21 Credit Default Swap	-	346,239	912803 DZ 3	TREASURY STRIP (PRIN)	1	37,229,398	43,403,906
12518*DQ0	CDX.NA.IG.21	2		48,939,479	62,101,563			CDX.NA.IG.21 Credit Default Swap	-	-	912810 RD 2	TREASURY BOND	1	48,939,479	62,101,563
G3424@AB9	GKN HOLDINGS PLC	2	5,000,000	7,152,895	8,528,995	07/28/2015	09/20/2020	GKN HOLDINGS PLC Credit Default Swap	(7,162)	(94,029)	912803 EF 6	TREASURY STRIP (PRIN)	1	7,160,057	8,623,024
904587A*3	UNIBAIL-RODAMCO	2	5,000,000	6,855,216	8,267,428	07/17/2015	09/20/2020	UNIBAIL-RODAMCO Credit Default Swap	83,404	111,976	912803 EF 6	TREASURY STRIP (PRIN)	1	6,771,812	8,155,452
05946KA*2	BANCO BILBAO VIZCAYA ARGENTINARIA	1	5,000,000	6,750,849	8,741,973	07/14/2015	09/20/2020	BANCO BILBAO VIZCAYA ARGENTINARIA Credit Default Swap	(2,335)	(36,519)	912803 EF 6	TREASURY STRIP (PRIN)	1	6,753,184	8,778,492
111021B@9	BRITISH TELECOM PLC	2	5,000,000	7,272,098	9,621,318	07/14/2015	09/20/2020	BRITISH TELECOM PLC Credit Default Swap	83,029	59,688	912803 EF 6	TREASURY STRIP (PRIN)	1	7,189,069	9,561,630
225313A@4	CREDIT AGRICOLE SA	1	5,000,000	6,580,755	8,750,700	07/14/2015	09/20/2020	CREDIT AGRICOLE SA Credit Default Swap	54,280	70,335	912803 EF 6	TREASURY STRIP (PRIN)	1	6,526,475	8,680,365
G3424@AA1	GKN HOLDINGS PLC	2	5,000,000	6,829,331	8,982,919	07/14/2015	09/20/2020	GKN HOLDINGS PLC Credit Default Swap	4,678	(94,029)	912803 EF 6	TREASURY STRIP (PRIN)	1	6,824,653	9,076,948
236363B@5	DANSKE BANK A/S	2	5,000,000	6,867,224	9,185,864	07/13/2015	09/20/2020	DANSKE BANK A/S Credit Default Swap	42,571	108,916	912803 EF 6	TREASURY STRIP (PRIN)	1	6,824,653	9,076,948
12518*DP2	CDX.NA.IG.23	2	50,000,000	15,361,512	18,498,280	06/02/2015	12/20/2019	CDX.NA.IG.23 Credit Default Swap	245,455	228,592	912803 EA 7	TREASURY STRIP (PRIN)	1	15,116,057	18,269,688
12518*DP2	CDX.NA.IG.23	2		39,480,568	53,642,188			CDX.NA.IG.23 Credit Default Swap	-	-	912810 RK 6	TREASURY BOND	1	39,480,568	53,642,188
143658A@1	CARNIVAL CORPORATION	2	3,000,000	3,119,176	3,969,383	08/04/2014	09/20/2019	CARNIVAL CORPORATION Credit Default Swap	28,720	66,703	912810 RE 0	TREASURY BOND	1	3,090,456	3,902,680

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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 Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
455780E*3	REPUBLIC OF INDONESIA	2	5,000,000	4,999,412	6,425,770	07/30/2014	09/20/2019	REPUBLIC OF INDONESIA Credit Default Swap	(67,283)	(50,670)	912810 RG 5	TREASURY BOND	1	5,066,695	6,476,440
20772@AB8	The State of Connecticut	1	14,000,000	1,508,664	1,765,823	07/30/2014	09/20/2019	The State of Connecticut Credit Default Swap	87,866	(104,099)	912803 CH 4	TREASURY STRIP (PRIN)	1	1,420,798	1,869,922
20772@AB8	The State of Connecticut	1		11,754,450	16,202,344			The State of Connecticut Credit Default Swap	-	-	912810 RP 5	TREASURY BOND	1	11,754,450	16,202,344
20772@AC6	The State of Connecticut	1	6,000,000	6,106,253	7,712,494	07/30/2014	09/20/2019	The State of Connecticut Credit Default Swap	37,657	(44,614)	912810 RG 5	TREASURY BOND	1	6,068,596	7,757,108
455780E@1	REPUBLIC OF INDONESIA	2	20,000,000	21,295,612	27,370,556	07/25/2014	09/20/2019	REPUBLIC OF INDONESIA Credit Default Swap	(275,679)	(202,678)	912810 RG 5	TREASURY BOND	1	21,571,291	27,573,234
723787A@6	PIONEER NATURAL RESOURCES COMPANY	2	10,000,000	11,324,697	14,788,033	07/07/2014	09/20/2019	PIONEER NATURAL RESOURCES COMPANY Credit Default Swap	142,688	(70,723)	912810 RG 5	TREASURY BOND	1	11,182,009	14,858,756
775109B#7	Rogers Communication Inc.	2	5,000,000	5,576,010	7,056,285	06/27/2014	09/20/2019	Rogers Communication Inc. Credit Default Swap	68,164	100,883	912810 RE 0	TREASURY BOND	1	5,507,846	6,955,402
58039#AG4	MCDX.NA.22.10Y	1	6,000,000	6,641,399	8,732,155	06/10/2014	06/20/2024	MCDX.NA.22.10Y Credit Default Swap	(61,685)	(132,193)	912810 RG 5	TREASURY BOND	1	6,703,084	8,864,348
58039#AD1	MCDX.NA.22.10Y	1	3,000,000	3,022,887	3,991,717	06/10/2014	06/20/2024	MCDX.NA.22.10Y Credit Default Swap	(30,834)	(66,096)	912810 RG 5	TREASURY BOND	1	3,053,721	4,057,813
608190C#9	Mohawk Industries, Inc.	2	10,000,000	1,578,356	1,971,850	05/28/2013	06/20/2018	Mohawk Industries, Inc. Credit Default Swap	4,242	129,459	347075 AC 7	FORT CARSON FAMILY HSG L L C C	1FE	1,574,114	1,842,391
608190C#9	Mohawk Industries, Inc.	2		3,078,813	4,256,718			Mohawk Industries, Inc. Credit Default Swap	-	-	912803 BM 4	TREASURY STRIP (PRIN)	1	3,078,813	4,256,718
608190C#9	Mohawk Industries, Inc.	2		3,872,999	6,389,844			Mohawk Industries, Inc. Credit Default Swap	-	-	912803 CX 9	TREASURY STRIP (PRIN)	1	3,872,999	6,389,844
608190C#9	Mohawk Industries, Inc.	2		66,858	116,140			Mohawk Industries, Inc. Credit Default Swap	-	-	912803 DG 5	TREASURY STRIP (PRIN)	1	66,858	116,140
608190C#9	Mohawk Industries, Inc.	2		1,830,918	2,769,610			Mohawk Industries, Inc. Credit Default Swap	-	-	912803 DJ 9	TREASURY STRIP (PRIN)	1	1,830,918	2,769,610
608190C#9	Mohawk Industries, Inc.	2		393,895	569,514			Mohawk Industries, Inc. Credit Default Swap	-	-	912803 DM 2	TREASURY STRIP (PRIN)	1	393,895	569,514
608190C#9	Mohawk Industries, Inc.	2		110,106	132,477			Mohawk Industries, Inc. Credit Default Swap	-	-	912803 DU 4	TREASURY STRIP (PRIN)	1	110,106	132,477
608190C#9	Mohawk Industries, Inc.	2		222,890	249,280			Mohawk Industries, Inc. Credit Default Swap	-	-	912810 QZ 4	TREASURY BOND	1	222,890	249,280
460146M#7	INTERNATIONAL PAPER COMPANY	2	10,000,000	2,227,893	2,731,066	05/28/2013	06/20/2018	INTERNATIONAL PAPER COMPANY Credit Default Swap	31,984	160,907	347075 AC 7	FORT CARSON FAMILY HSG L L C C	1FE	2,195,909	2,570,159
460146M#7	INTERNATIONAL PAPER COMPANY	2		4,338,505	5,610,186			INTERNATIONAL PAPER COMPANY Credit Default Swap	-	-	880591 EH 1	TENNESSEE VALLEY AUTHORITY	1	4,338,505	5,610,186
460146M#7	INTERNATIONAL PAPER COMPANY	2		3,050,699	4,084,766			INTERNATIONAL PAPER COMPANY Credit Default Swap	-	-	912803 BJ 1	TREASURY STRIP (PRIN)	1	3,050,699	4,084,766

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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 Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
460146M#7	INTERNATIONAL PAPER COMPANY	2		452,239	679,994			INTERNATIONAL PAPER COMPANY Credit Default Swap	-	-	912803 DG 5	TREASURY STRIP (PRIN)	1	452,239	679,994
460146M#7	INTERNATIONAL PAPER COMPANY	2		1,018,791	1,549,300			INTERNATIONAL PAPER COMPANY Credit Default Swap	-	-	912803 DM 2	TREASURY STRIP (PRIN)	1	1,018,791	1,549,300
460146M#7	INTERNATIONAL PAPER COMPANY	2		110,106	132,477			INTERNATIONAL PAPER COMPANY Credit Default Swap	-	-	912803 DU 4	TREASURY STRIP (PRIN)	1	110,106	132,477
416515D#8	Hartford	2	4,000,000	2,660,601	3,763,311	04/25/2013	06/20/2018	Hartford Credit Default Swap	(7,615)	74,278	912803 BM 4	TREASURY STRIP (PRIN)	1	2,668,216	3,689,033
416515D#8	Hartford	2		156,746	235,410			Hartford Credit Default Swap	-	-	912803 DJ 9	TREASURY STRIP (PRIN)	1	156,746	235,410
416515D#8	Hartford	2		353,079	536,926			Hartford Credit Default Swap	-	-	912803 DM 2	TREASURY STRIP (PRIN)	1	353,079	536,926
416515D#8	Hartford	2		2,021,443	2,432,158			Hartford Credit Default Swap	-	-	912803 DU 4	TREASURY STRIP (PRIN)	1	2,021,443	2,432,158
416515D@0	Hartford	2	25,000,000	17,021,157	20,344,529	04/15/2013	06/20/2018	Hartford Credit Default Swap	(63,362)	464,240	912803 EA 7	TREASURY STRIP (PRIN)	1	17,084,519	19,880,289
416515D@0	Hartford	2		10,527,396	13,989,995			Hartford Credit Default Swap	-	-	912810 QQ 4	TREASURY BOND	1	10,527,396	13,989,995
98372PB#4	XLIT LTD	2	27,000,000	9,601,895	10,312,639	03/12/2013	03/20/2018	XLIT LTD Credit Default Swap	143,828	380,830	880591 ER 9	TVA 2.875% 15-SEP-2024	1	9,458,067	9,931,809
98372PB#4	XLIT LTD	2		915,210	1,225,430			XLIT LTD Credit Default Swap	-	-	912803 BJ 1	TREASURY STRIP (PRIN)	1	915,210	1,225,430
98372PB#4	XLIT LTD	2		8,533,275	11,290,480			XLIT LTD Credit Default Swap	-	-	912803 BM 4	TREASURY STRIP (PRIN)	1	8,533,275	11,290,480
98372PB#4	XLIT LTD	2		463,322	718,961			XLIT LTD Credit Default Swap	-	-	912803 DG 5	TREASURY STRIP (PRIN)	1	463,322	718,961
98372PB#4	XLIT LTD	2		2,198,276	3,330,250			XLIT LTD Credit Default Swap	-	-	912803 DJ 9	TREASURY STRIP (PRIN)	1	2,198,276	3,330,250
98372PB#4	XLIT LTD	2		1,799,318	2,646,484			XLIT LTD Credit Default Swap	-	-	912803 DM 2	TREASURY STRIP (PRIN)	1	1,799,318	2,646,484
98372PB#4	XLIT LTD	2		2,097,633	2,523,828			XLIT LTD Credit Default Swap	-	-	912803 DU 4	TREASURY STRIP (PRIN)	1	2,097,633	2,523,828
98372PB#4	XLIT LTD	2		3,004,125	3,159,375			XLIT LTD Credit Default Swap	-	-	912828 D5 6	TREASURY NOTE	1	3,004,125	3,159,375
373298D*6	GEORGIA-PACIFIC CORPORATION	2	10,000,000	1,895,611	3,012,758	03/28/2012	06/20/2017	GEORGIA-PACIFIC CORPORATION Credit Default Swap	(35,400)	109,262	912803 DG 5	TREASURY STRIP (PRIN)	1	1,931,011	2,903,496
373298D*6	GEORGIA-PACIFIC CORPORATION	2		2,160,580	3,373,453			GEORGIA-PACIFIC CORPORATION Credit Default Swap	-	-	912803 DK 6	TREASURY STRIP (PRIN)	1	2,160,580	3,373,453
373298D*6	GEORGIA-PACIFIC CORPORATION	2		3,411,098	4,528,828			GEORGIA-PACIFIC CORPORATION Credit Default Swap	-	-	912833 LV 0	TREASURY STRIP (INT)	1	3,411,098	4,528,828
373298D*6	GEORGIA-PACIFIC CORPORATION	2		1,899,313	3,151,559			GEORGIA-PACIFIC CORPORATION Credit Default Swap	-	-	912833 Z6 0	TREASURY STRIP (INT)	1	1,899,313	3,151,559
373298D*6	GEORGIA-PACIFIC CORPORATION	2		2,811,264	4,338,018			GEORGIA-PACIFIC CORPORATION Credit Default Swap	-	-	912834 DU 9	TREASURY STRIP (INT)	1	2,811,264	4,338,018
373298C#3	GEORGIA-PACIFIC CORPORATION	2	10,000,000	1,482,245	2,187,459	03/15/2012	03/20/2017	GEORGIA-PACIFIC CORPORATION Credit Default Swap	(20,947)	88,705	31358D DS 0	FNMA	1	1,503,192	2,098,754
373298C#3	GEORGIA-PACIFIC CORPORATION	2		1,139,960	1,581,099			GEORGIA-PACIFIC CORPORATION Credit Default Swap	-	-	76116E HN 3	RESOLUTION FUNDING CORP	1	1,139,960	1,581,099

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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 Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
373298C#3	GEORGIA-PACIFIC CORPORATION	2		7,359,739	12,192,665			GEORGIA-PACIFIC CORPORATION Credit Default Swap	-	-	912803 CX 9	TREASURY STRIP (PRIN)	1	7,359,739	12,192,665
373298C#3	GEORGIA-PACIFIC CORPORATION	2		856,981	1,304,528			GEORGIA-PACIFIC CORPORATION Credit Default Swap	-	-	912803 DJ 9	TREASURY STRIP (PRIN)	1	856,981	1,304,528
373298C#3	GEORGIA-PACIFIC CORPORATION	2		765,210	866,557			GEORGIA-PACIFIC CORPORATION Credit Default Swap	-	-	912810 QS 0	TREASURY BOND	1	765,210	866,557
373298C#3	GEORGIA-PACIFIC CORPORATION	2		773,691	845,738			GEORGIA-PACIFIC CORPORATION Credit Default Swap	-	-	912810 QT 8	TREASURY BOND	1	773,691	845,738
72650RA@1	Plains All American Pipeline	2	15,000,000	2,976,626	3,494,800	03/13/2012	03/20/2017	Plains All American Pipeline Credit Default Swap	(57,098)	(55,963)	347075 AC 7	FORT CARSON FAMILY HSG L L C C	1FE	3,033,724	3,550,763
72650RA@1	Plains All American Pipeline	2		522,568	548,743			Plains All American Pipeline Credit Default Swap	-	-	880591 ER 9	TVA 2.875% 15-SEP-2024	1	522,568	548,743
72650RA@1	Plains All American Pipeline	2		1,572,817	2,683,734			Plains All American Pipeline Credit Default Swap	-	-	912803 CX 9	TREASURY STRIP (PRIN)	1	1,572,817	2,683,734
72650RA@1	Plains All American Pipeline	2		2,724,769	4,046,736			Plains All American Pipeline Credit Default Swap	-	-	912803 DJ 9	TREASURY STRIP (PRIN)	1	2,724,769	4,046,736
72650RA@1	Plains All American Pipeline	2		201,695	324,236			Plains All American Pipeline Credit Default Swap	-	-	912803 DP 5	TREASURY STRIP (PRIN)	1	201,695	324,236
72650RA@1	Plains All American Pipeline	2		6,320,655	7,571,484			Plains All American Pipeline Credit Default Swap	-	-	912803 DU 4	TREASURY STRIP (PRIN)	1	6,320,655	7,571,484
72650RA@1	Plains All American Pipeline	2		1,047,006	1,433,609			Plains All American Pipeline Credit Default Swap	-	-	912810 FT 0	TREASURY BOND	1	1,047,006	1,433,609
72650RA@1	Plains All American Pipeline	2		134,746	178,019			Plains All American Pipeline Credit Default Swap	-	-	912810 QC 5	TREASURY BOND	1	134,746	178,019
72650RA@1	Plains All American Pipeline	2		1,209,230	1,335,375			Plains All American Pipeline Credit Default Swap	-	-	912810 QT 8	TREASURY BOND	1	1,209,230	1,335,375
72650RA@1	Plains All American Pipeline	2		1,678,587	2,799,218			Plains All American Pipeline Credit Default Swap	-	-	912833 Z5 2	TREASURY STRIP (INT)	1	1,678,587	2,799,218
760759B#6	Republic Services, Inc.	2	10,000,000	2,856,606	4,896,878	03/07/2012	03/20/2017	Republic Services, Inc. Credit Default Swap	(6,442)	85,520	912803 CX 9	TREASURY STRIP (PRIN)	1	2,863,048	4,811,358
760759B#6	Republic Services, Inc.	2		1,728,841	2,631,458			Republic Services, Inc. Credit Default Swap	-	-	912803 DJ 9	TREASURY STRIP (PRIN)	1	1,728,841	2,631,458
760759B#6	Republic Services, Inc.	2		2,002,800	2,998,625			Republic Services, Inc. Credit Default Swap	-	-	912803 DK 6	TREASURY STRIP (PRIN)	1	2,002,800	2,998,625
760759B#6	Republic Services, Inc.	2		5,474,367	8,482,130			Republic Services, Inc. Credit Default Swap	-	-	912803 DM 2	TREASURY STRIP (PRIN)	1	5,474,367	8,482,130

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
760759B#6	Republic Services, Inc.	2		125,066	127,246			Republic Services, Inc. Credit Default Swap	-	-	912828 B3 3	TREASURY NOTE	1	125,066	127,246
760759B#6	Republic Services, Inc.	2		197,500	213,750			Republic Services, Inc. Credit Default Swap	-	-	912828 KQ 2	TREASURY NOTE	1	197,500	213,750
760759B#6	Republic Services, Inc.	2		99,850	101,406			Republic Services, Inc. Credit Default Swap	-	-	912828 RH 5	TREASURY NOTE	1	99,850	101,406
760759B#6	Republic Services, Inc.	2		865,707	1,276,545			Republic Services, Inc. Credit Default Swap	-	-	912833 4Y 3	TREASURY STRIP (INT)	1	865,707	1,276,545
760759B#6	Republic Services, Inc.	2		3,270,193	4,450,881			Republic Services, Inc. Credit Default Swap	-	-	912833 RY 8	TREASURY STRIP (INT)	1	3,270,193	4,450,881
760759B#6	Republic Services, Inc.	2		370,716	551,850			Republic Services, Inc. Credit Default Swap	-	-	912834 EV 6	TREASURY STRIP (INT)	1	370,716	551,850
760759B@8	Republic Services, Inc.	2	10,000,000	355,150	616,578	02/28/2012	03/20/2017	Republic Services, Inc. Credit Default Swap	(8,267)	85,520	912803 CH 4	TREASURY STRIP (PRIN)	1	363,417	531,058
760759B@8	Republic Services, Inc.	2		577,672	883,312			Republic Services, Inc. Credit Default Swap	-	-	912803 CK 7	TREASURY STRIP (PRIN)	1	577,672	883,312
760759B@8	Republic Services, Inc.	2		1,217,061	2,076,699			Republic Services, Inc. Credit Default Swap	-	-	912803 CX 9	TREASURY STRIP (PRIN)	1	1,217,061	2,076,699
760759B@8	Republic Services, Inc.	2		1,509,489	2,297,656			Republic Services, Inc. Credit Default Swap	-	-	912803 DJ 9	TREASURY STRIP (PRIN)	1	1,509,489	2,297,656
760759B@8	Republic Services, Inc.	2		2,366,599	3,466,895			Republic Services, Inc. Credit Default Swap	-	-	912803 DM 2	TREASURY STRIP (PRIN)	1	2,366,599	3,466,895
760759B@8	Republic Services, Inc.	2		4,497,311	5,051,415			Republic Services, Inc. Credit Default Swap	-	-	912810 QZ 4	TREASURY BOND	1	4,497,311	5,051,415
760759B@8	Republic Services, Inc.	2		2,364,060	3,174,375			Republic Services, Inc. Credit Default Swap	-	-	912833 PD 6	TREASURY STRIP (INT)	1	2,364,060	3,174,375
68268NC*2	Oneok Partners, L.P.	2	10,000,000	2,076,572	2,375,191	02/21/2012	03/20/2017	Oneok Partners, L.P. Credit Default Swap	(40,694)	21,564	64908Q AA 9	NEW VALLEY GENERATION V	1	2,117,266	2,353,627
68268NC*2	Oneok Partners, L.P.	2		1,195,756	1,797,955			Oneok Partners, L.P. Credit Default Swap	-	-	912803 DG 5	TREASURY STRIP (PRIN)	1	1,195,756	1,797,955
68268NC*2	Oneok Partners, L.P.	2		2,507,374	3,623,037			Oneok Partners, L.P. Credit Default Swap	-	-	912803 DM 2	TREASURY STRIP (PRIN)	1	2,507,374	3,623,037
68268NC*2	Oneok Partners, L.P.	2		532,776	736,697			Oneok Partners, L.P. Credit Default Swap	-	-	912810 FT 0	TREASURY BOND	1	532,776	736,697
68268NC*2	Oneok Partners, L.P.	2		751,672	1,132,000			Oneok Partners, L.P. Credit Default Swap	-	-	912810 PT 9	TREASURY BOND	1	751,672	1,132,000
68268NC*2	Oneok Partners, L.P.	2		3,815,798	3,894,336			Oneok Partners, L.P. Credit Default Swap	-	-	912828 TY 6	TREASURY NOTE	1	3,815,798	3,894,336
501044J@1	The Kroger Company	2	10,000,000	2,903,249	3,820,576	08/26/2011	09/20/2016	The Kroger Company Credit Default Swap	(4,482)	41,941	677071 AJ 1	OHANA MILITARY CMNTYS LLC HAWA	1FE	2,907,731	3,778,635

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
501044J@1	The Kroger Company	2		632,234	794,922			The Kroger Company Credit Default Swap	-	-	912803 BM 4	TREASURY STRIP (PRIN)	1	632,234	794,922
501044J@1	The Kroger Company	2		735,623	1,106,094			The Kroger Company Credit Default Swap	-	-	912803 DG 5	TREASURY STRIP (PRIN)	1	735,623	1,106,094
501044J@1	The Kroger Company	2		994,518	1,513,750			The Kroger Company Credit Default Swap	-	-	912803 DJ 9	TREASURY STRIP (PRIN)	1	994,518	1,513,750
501044J@1	The Kroger Company	2		3,004,291	4,497,938			The Kroger Company Credit Default Swap	-	-	912803 DK 6	TREASURY STRIP (PRIN)	1	3,004,291	4,497,938
501044J@1	The Kroger Company	2		2,992,538	4,387,757			The Kroger Company Credit Default Swap	-	-	912803 DM 2	TREASURY STRIP (PRIN)	1	2,992,538	4,387,757
501044J@1	The Kroger Company	2		666,057	1,039,219			The Kroger Company Credit Default Swap	-	-	912803 DP 5	TREASURY STRIP (PRIN)	1	666,057	1,039,219
501044J@1	The Kroger Company	2		497,986	563,941			The Kroger Company Credit Default Swap	-	-	912810 QS 0	TREASURY BOND	1	497,986	563,941
501044J@1	The Kroger Company	2		545,032	741,814			The Kroger Company Credit Default Swap	-	-	912833 RY 8	TREASURY STRIP (INT)	1	545,032	741,814
501044J@1	The Kroger Company	2		1,278,646	1,628,897			The Kroger Company Credit Default Swap	-	-	912833 XT 2	TREASURY STRIP (INT)	1	1,278,646	1,628,897
816851A#6	Sempra Energy	2	10,000,000	4,753,414	6,096,334	08/10/2011	09/20/2016	Sempra Energy Credit Default Swap	7,705	44,250	76116E GH 7	RESOLUTION FUNDING CORP	1	4,745,709	6,052,084
816851A#6	Sempra Energy	2		2,529,796	3,497,656			Sempra Energy Credit Default Swap	-	-	912803 BM 4	TREASURY STRIP (PRIN)	1	2,529,796	3,497,656
816851A#6	Sempra Energy	2		3,867,076	5,757,656			Sempra Energy Credit Default Swap	-	-	912803 DJ 9	TREASURY STRIP (PRIN)	1	3,867,076	5,757,656
816851A#6	Sempra Energy	2		1,235,737	2,060,719			Sempra Energy Credit Default Swap	-	-	912833 Z5 2	TREASURY STRIP (INT)	1	1,235,737	2,060,719
423012B#9	Heineken N.V.	2	10,000,000	1,698,941	2,210,223	08/10/2011	09/20/2016	Heineken N.V. Credit Default Swap	-	43,606	76116E GH 7	RESOLUTION FUNDING CORP	1	1,698,941	2,166,617
423012B#9	Heineken N.V.	2		2,644,787	3,656,641			Heineken N.V. Credit Default Swap	-	-	912803 BM 4	TREASURY STRIP (PRIN)	1	2,644,787	3,656,641
423012B#9	Heineken N.V.	2		3,957,775	5,892,813			Heineken N.V. Credit Default Swap	-	-	912803 DJ 9	TREASURY STRIP (PRIN)	1	3,957,775	5,892,813
423012B#9	Heineken N.V.	2		1,188,219	1,912,162			Heineken N.V. Credit Default Swap	-	-	912803 DP 5	TREASURY STRIP (PRIN)	1	1,188,219	1,912,162
423012B#9	Heineken N.V.	2		1,507,195	2,209,105			Heineken N.V. Credit Default Swap	-	-	912833 5B 2	TREASURY STRIP (INT)	1	1,507,195	2,209,105
423012B#9	Heineken N.V.	2		1,235,737	2,060,719			Heineken N.V. Credit Default Swap	-	-	912833 Z5 2	TREASURY STRIP (INT)	1	1,235,737	2,060,719
816851A@8	Sempra Energy	2	10,000,000	3,982,631	4,462,943	08/09/2011	09/20/2016	Sempra Energy Credit Default Swap	7,681	44,250	64908Q AA 9	NEW VALLEY GENERATION V	1	3,974,950	4,418,693
816851A@8	Sempra Energy	2		400,245	420,293			Sempra Energy Credit Default Swap	-	-	880591 ER 9	TVA 2.875% 15-SEP-2024	1	400,245	420,293
816851A@8	Sempra Energy	2		5,184,794	8,600,730			Sempra Energy Credit Default Swap	-	-	912803 CX 9	TREASURY STRIP (PRIN)	1	5,184,794	8,600,730
816851A@8	Sempra Energy	2		1,598,333	2,432,813			Sempra Energy Credit Default Swap	-	-	912803 DJ 9	TREASURY STRIP (PRIN)	1	1,598,333	2,432,813
816851A@8	Sempra Energy	2		810,360	1,280,369			Sempra Energy Credit Default Swap	-	-	912803 DM 2	TREASURY STRIP (PRIN)	1	810,360	1,280,369
89417EB*9	The Travelers Companies, Inc.	1	10,000,000	8,861,639	10,918,922	08/09/2011	09/20/2016	The Travelers Companies, Inc. Credit Default Swap	(21,979)	43,215	880591 CS 9	TVA	1	8,883,618	10,875,707
89417EB*9	The Travelers Companies, Inc.	1		1,269,979	1,932,188			The Travelers Companies, Inc. Credit Default Swap	-	-	912833 4X 5	TREASURY STRIP (INT)	1	1,269,979	1,932,188
00440EC*6	Ace Limited	1	10,000,000	10,173,638	12,477,349	08/09/2011	09/20/2016	Ace Limited Credit Default Swap	(5,804)	45,880	880591 CS 9	TVA	1	10,179,442	12,431,469

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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 Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
171232B*1	The Chubb Corporation	1	5,000,000	2,553,101	3,127,161	08/09/2011	09/20/2016	The Chubb Corporation Credit Default Swap	-	23,359	880591 EH 1	TENNESSEE VALLEY AUTHORITY	1	2,553,101	3,103,802
171232B*1	The Chubb Corporation	1		322,775	521,411			The Chubb Corporation Credit Default Swap	-	-	912803 CX 9	TREASURY STRIP (PRIN)	1	322,775	521,411
171232B*1	The Chubb Corporation	1		1,004,994	1,587,891			The Chubb Corporation Credit Default Swap	-	-	912803 DM 2	TREASURY STRIP (PRIN)	1	1,004,994	1,587,891
171232B*1	The Chubb Corporation	1		2,072,831	2,971,500			The Chubb Corporation Credit Default Swap	-	-	912810 PT 9	TREASURY BOND	1	2,072,831	2,971,500
370334G*9	General Mills, Inc.	2	20,000,000	428,141	545,597	08/08/2011	09/20/2016	General Mills, Inc. Credit Default Swap	28,140	91,713	3128M6 QA 9	FGOLD 30YR GIANT	1	400,001	453,884
370334G*9	General Mills, Inc.	2		3,001,459	4,149,769			General Mills, Inc. Credit Default Swap	-	-	912803 BM 4	TREASURY STRIP (PRIN)	1	3,001,459	4,149,769
370334G*9	General Mills, Inc.	2		5,097,710	7,128,740			General Mills, Inc. Credit Default Swap	-	-	912803 BV 4	TREASURY STRIP (PRIN)	1	5,097,710	7,128,740
370334G*9	General Mills, Inc.	2		395,558	638,984			General Mills, Inc. Credit Default Swap	-	-	912803 CX 9	TREASURY STRIP (PRIN)	1	395,558	638,984
370334G*9	General Mills, Inc.	2		334,998	529,297			General Mills, Inc. Credit Default Swap	-	-	912803 DM 2	TREASURY STRIP (PRIN)	1	334,998	529,297
370334G*9	General Mills, Inc.	2		3,290,120	3,831,184			General Mills, Inc. Credit Default Swap	-	-	912810 QS 0	TREASURY BOND	1	3,290,120	3,831,184
370334G*9	General Mills, Inc.	2		5,759,220	8,397,179			General Mills, Inc. Credit Default Swap	-	-	912833 Z5 2	TREASURY STRIP (INT)	1	5,759,220	8,397,179
370334G*9	General Mills, Inc.	2		4,044,886	6,430,750			General Mills, Inc. Credit Default Swap	-	-	912834 AT 5	TREASURY STRIP (INT)	1	4,044,886	6,430,750
00440EB#3	Ace Limited	1	5,000,000	2,681,739	3,629,615	08/08/2011	09/20/2016	Ace Limited Credit Default Swap	(3,339)	22,940	31358D DR 2	FNMA	1	2,685,078	3,606,675
00440EB#3	Ace Limited	1		7,015,000	7,556,577			Ace Limited Credit Default Swap	-	-	346845 AA 8	FORT BENNING FAMILY CMNTYS LLC	1FE	7,015,000	7,556,577
00440EB#3	Ace Limited	1		1,339,992	2,117,187			Ace Limited Credit Default Swap	-	-	912803 DM 2	TREASURY STRIP (PRIN)	1	1,339,992	2,117,187
375558A#0	Gilead Sciences Inc.	1	10,000,000	5,193,824	6,968,301	07/29/2011	09/20/2016	Gilead Sciences Inc Credit Default Swap	7,635	24,199	912803 BJ 1	TREASURY STRIP (PRIN)	1	5,186,189	6,944,102
375558A#0	Gilead Sciences Inc.	1		2,387,190	3,856,271			Gilead Sciences Inc Credit Default Swap	-	-	912803 CX 9	TREASURY STRIP (PRIN)	1	2,387,190	3,856,271
375558A#0	Gilead Sciences Inc.	1		4,076,568	5,843,950			Gilead Sciences Inc Credit Default Swap	-	-	912810 PT 9	TREASURY BOND	1	4,076,568	5,843,950
69362BB*2	PSEG Power LLC	1	10,000,000	4,300,208	7,194,703	07/12/2011	09/20/2016	PSEG Power LLC Credit Default Swap	(11,013)	41,031	912833 Z6 0	TREASURY STRIP (INT)	1	4,311,221	7,153,672
69362BB*2	PSEG Power LLC	1		8,345,892	13,970,250			PSEG Power LLC Credit Default Swap	-	-	912834 AT 5	TREASURY STRIP (INT)	1	8,345,892	13,970,250
260543T*4	Dow Chemical Company	2	10,000,000	4,175,924	4,683,776	06/22/2011	09/20/2016	Dow Chemical Company Credit Default Swap	2,226	44,149	64908Q AA 9	NEW VALLEY GENERATION V	1	4,173,698	4,639,627

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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 Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
260543T*4	Dow Chemical Company	2		3,113,699	5,055,644			Dow Chemical Company Credit Default Swap	-	-	912803 CX 9	TREASURY STRIP (PRIN)	1	3,113,699	5,055,644
260543T*4	Dow Chemical Company	2		3,553,425	5,094,000			Dow Chemical Company Credit Default Swap	-	-	912810 PT 9	TREASURY BOND	1	3,553,425	5,094,000
049560E@0	Atmos Energy Corporation	1	20,000,000	8,204,119	11,017,878	06/21/2011	06/20/2016	Atmos Energy Corporation Credit Default Swap	2,096	35,693	912803 BJ 1	TREASURY STRIP (PRIN)	1	8,202,023	10,982,185
049560E@0	Atmos Energy Corporation	1		14,509,141	23,898,654			Atmos Energy Corporation Credit Default Swap	-	-	912803 CX 9	TREASURY STRIP (PRIN)	1	14,509,141	23,898,654
29273RD*7	Energy Transfer Partners, L.P	2	10,000,000	4,168,115	4,642,173	06/17/2011	06/20/2016	Energy Transfer Partners, L.P Credit Default Swap	(5,583)	2,546	64908Q AA 9	NEW VALLEY GENERATION V	1	4,173,698	4,639,627
29273RD*7	Energy Transfer Partners, L.P	2		2,410,685	4,051,161			Energy Transfer Partners, L.P Credit Default Swap	-	-	912803 CX 9	TREASURY STRIP (PRIN)	1	2,410,685	4,051,161
29273RD*7	Energy Transfer Partners, L.P	2		4,066,697	5,829,800			Energy Transfer Partners, L.P Credit Default Swap	-	-	912810 PT 9	TREASURY BOND	1	4,066,697	5,829,800
55616XA*8	Macys, Inc.	2	15,000,000	1,196,256	1,389,776	06/14/2011	06/20/2016	Macys, Inc. Credit Default Swap	(3,747)	28,124	3128M6 QA 9	FGOLD 30YR GIANT	1	1,200,003	1,361,652
55616XA*8	Macys, Inc.	2		4,273,812	4,750,918			Macys, Inc. Credit Default Swap	-	-	64908Q AA 9	NEW VALLEY GENERATION V	1	4,273,812	4,750,918
55616XA*8	Macys, Inc.	2		1,794,730	2,288,775			Macys, Inc. Credit Default Swap	-	-	76116E GH 7	RESOLUTION FUNDING CORP	1	1,794,730	2,288,775
55616XA*8	Macys, Inc.	2		1,397,617	1,699,081			Macys, Inc. Credit Default Swap	-	-	880591 EH 1	TENNESSEE VALLEY AUTHORITY	1	1,397,617	1,699,081
55616XA*8	Macys, Inc.	2		627,387	1,054,324			Macys, Inc. Credit Default Swap	-	-	912803 CX 9	TREASURY STRIP (PRIN)	1	627,387	1,054,324
55616XA*8	Macys, Inc.	2		8,448,972	13,582,176			Macys, Inc. Credit Default Swap	-	-	912803 DP 5	TREASURY STRIP (PRIN)	1	8,448,972	13,582,176
375558A*4	Gilead Sciences Inc	1	5,000,000	3,268,284	5,298,580	04/28/2011	06/20/2016	Gilead Sciences Inc Credit Default Swap	518	5,611	912803 DM 2	TREASURY STRIP (PRIN)	1	3,267,766	5,292,969
375558A*4	Gilead Sciences Inc	1		3,265,287	5,508,594			Gilead Sciences Inc Credit Default Swap	-	-	912834 DU 9	TREASURY STRIP (INT)	1	3,265,287	5,508,594
171232A#8	The Chubb Corporation	1	25,000,000	14,939,918	24,243,275	04/19/2011	06/20/2016	The Chubb Corporation Credit Default Swap	6,228	54,408	912803 DM 2	TREASURY STRIP (PRIN)	1	14,933,690	24,188,867
171232A#8	The Chubb Corporation	1		14,980,461	24,182,726			The Chubb Corporation Credit Default Swap	-	-	912834 DU 9	TREASURY STRIP (INT)	1	14,980,461	24,182,726
68268NB*3	Oneok Partners, L.P.	2	10,000,000	6,318,070	10,236,611	04/18/2011	06/20/2016	Oneok Partners, L.P. Credit Default Swap	3,113	7,949	912803 DM 2	TREASURY STRIP (PRIN)	1	6,314,957	10,228,662
68268NB*3	Oneok Partners, L.P.	2		6,341,004	10,135,812			Oneok Partners, L.P. Credit Default Swap	-	-	912834 DU 9	TREASURY STRIP (INT)	1	6,341,004	10,135,812
775109B*1	Rogers Communication Inc.	2	20,000,000	11,608,270	17,943,163	04/14/2011	06/20/2016	Rogers Communication Inc. Credit Default Swap	6,229	40,233	912834 DU 9	TREASURY STRIP (INT)	1	11,602,041	17,902,930
775109B*1	Rogers Communication Inc.	2		12,420,640	20,429,063			Rogers Communication Inc. Credit Default Swap	-	-	912834 EV 6	TREASURY STRIP (INT)	1	12,420,640	20,429,063
36804PA*7	GATX Financial Corporation	2	10,000,000	12,683,725	20,179,668	04/14/2011	06/20/2016	GATX Financial Corporation Credit Default Swap	(14,414)	15,918	912834 EV 6	TREASURY STRIP (INT)	1	12,698,139	20,163,750
460146K#9	International Paper Company	2	10,000,000	2,954,743	3,683,276	03/29/2011	06/20/2016	International Paper Company Credit Default Swap	(5,083)	19,764	048677 AG 3	ATLANTIC MARINE CORPS COMMUNITIES	1FE	2,959,826	3,663,512

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
460146K#9	International Paper Company	2		6,227,501	10,343,512			International Paper Company Credit Default Swap	-	-	912803 CX 9	TREASURY STRIP (PRIN)	1	6,227,501	10,343,512
460146K#9	International Paper Company	2		735,256	1,105,541			International Paper Company Credit Default Swap	-	-	912803 DG 5	TREASURY STRIP (PRIN)	1	735,256	1,105,541
460146K#9	International Paper Company	2		621,458	910,391			International Paper Company Credit Default Swap	-	-	912803 DM 2	TREASURY STRIP (PRIN)	1	621,458	910,391
460146K#9	International Paper Company	2		137,304	228,969			International Paper Company Credit Default Swap	-	-	912833 Z5 2	TREASURY STRIP (INT)	1	137,304	228,969
460146K#9	International Paper Company	2		656,427	1,124,484			International Paper Company Credit Default Swap	-	-	912834 EP 9	TREASURY STRIP (INT)	1	656,427	1,124,484
98983@AE3	Zurich Insurance Group AG	1	10,000,000	5,000,252	8,356,696	03/23/2011	06/20/2016	Zurich Insurance Group AG Credit Default Swap	(6,306)	19,887	912803 CX 9	TREASURY STRIP (PRIN)	1	5,006,558	8,336,809
98983@AE3	Zurich Insurance Group AG	1		1,591,846	2,765,234			Zurich Insurance Group AG Credit Default Swap	-	-	912803 DG 5	TREASURY STRIP (PRIN)	1	1,591,846	2,765,234
98983@AE3	Zurich Insurance Group AG	1		2,483,793	3,730,313			Zurich Insurance Group AG Credit Default Swap	-	-	912803 DJ 9	TREASURY STRIP (PRIN)	1	2,483,793	3,730,313
98983@AE3	Zurich Insurance Group AG	1		1,860,694	2,811,211			Zurich Insurance Group AG Credit Default Swap	-	-	912803 DK 6	TREASURY STRIP (PRIN)	1	1,860,694	2,811,211
98983@AE3	Zurich Insurance Group AG	1		535,183	778,250			Zurich Insurance Group AG Credit Default Swap	-	-	912810 PT 9	TREASURY BOND	1	535,183	778,250
98983@AE3	Zurich Insurance Group AG	1		535,987	892,859			Zurich Insurance Group AG Credit Default Swap	-	-	912834 AE 8	TREASURY STRIP (INT)	1	535,987	892,859
9999999.	Total			2,416,014,464	3,320,535,652	XXX	XXX	XXX	15,707,960	18,823,880	XXX	XXX	XXX	2,400,306,504	3,301,711,772

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	72	2,459,038,692	0	0	0	0	0	0	72	2,459,038,692
2. Add: Opened or acquired transactions	7	1,458,960,196							7	1,458,960,196
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	5,371,519	XXX		XXX		XXX		XXX	5,371,519
4. Less: Closed or disposed of transactions	16	1,503,176,411							16	1,503,176,411
5. Less: Positions disposed of for failing effectiveness criteria									0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX	4,179,532	XXX		XXX		XXX		XXX	4,179,532
7. Ending Inventory	63	2,416,014,464	0	0	0	0	0	0	63	2,416,014,464

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	2,495,467,473	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	170,542,751	
3.	Total (Line 1 plus Line 2)		2,666,010,224
4.	Part D, Section 1, Column 5	5,065,790,662	
5.	Part D, Section 1, Column 6	(2,399,780,438)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	2,632,091,110	
8.	Part B, Section 1, Column 13	20,382,899	
9.	Total (Line 7 plus Line 8)		2,652,474,009
10.	Part D, Section 1, Column 8	5,057,996,880	
11.	Part D, Section 1, Column 9	(2,405,522,871)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	2,570,856,178	
14.	Part B, Section 1, Column 20	410,156,358	
15.	Part D, Section 1, Column 11	2,981,012,536	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	952,340,901	593,746,168
2. Cost of cash equivalents acquired	13,556,364,918	31,305,222,036
3. Accrual of discount	868,864	632,212
4. Unrealized valuation increase (decrease)	(5,315)	5,315
5. Total gain (loss) on disposals	34,755	(1,749,283)
6. Deduct consideration received on disposals	13,585,160,126	30,945,515,548
7. Deduct amortization of premium	-	
8. Total foreign exchange change in book/ adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	924,443,997	952,340,901
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	924,443,997	952,340,901

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
p000933 Apartment	Chicago	IL	03/31/2016	Permanent Improvement				2,306
p001017 Apartment	Atlanta	GA	03/31/2016	Permanent Improvement				3,733
0199999. Totals					0	0	0	6,039
0399999. Totals					0	0	0	6,039

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
p000927 Office	Hartford	CT	06/19/2015	BHN Capital LLC							0						0		83
p000946 Industrial	Buena Park	CA	09/21/2015	Westcore Properties AC, LLC							0						0		218
0199999. Totals					0	0	0	0	0	0	0	0	0	0	0	0	0	0	301
0399999. Totals					0	0	0	0	0	0	0	0	0	0	0	0	0	0	301

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								
0000197759	Yakima	WA		07/30/2015	3.110	-	1,003,000	5,455,420
0000197920	Yakima	WA		02/11/2016	4.500	2,487,500	-	4,607,690
0000198024	Cook	IL		02/29/2016	3.700	6,832,750	-	22,799,970
0000198025	Cook	IL		03/14/2016	3.720	6,832,750	-	21,000,030
0000198038	Brantley	GA		01/26/2016	3.010	33,074,344	-	150,158,698
0000198134	Brown	KS		02/25/2016	4.100	3,698,500	-	10,302,990
0000198136	Lewis	WA		03/04/2016	3.720	10,770,219	-	28,107,950
0000198149	Tripp	SD		03/14/2016	4.250	2,994,100	-	6,431,010
0000198272	Napa	CA		03/31/2016	5.550	1,028,420	-	1,609,920
0000198273	Napa	CA		03/31/2016	5.550	911,830	-	1,427,667
0000198282	Clay	AL		03/15/2016	2.130	3,674,913	-	14,880,029
0000198286	Clay	AL		03/15/2016	6.610	3,275,754	-	13,264,482
0000198287	Clay	AL		03/15/2016	2.130	2,866,285	-	11,797,751
0000198288	Clay	AL		03/15/2016	6.610	2,555,088	-	10,516,852
0000198289	Clay	AL		03/15/2016	2.130	451,991	-	1,838,745
0000198290	Clay	AL		03/15/2016	6.610	402,918	-	1,639,109
0199999. Total - Mortgages in Good Standing - Farm Mortgages				XXX	XXX	81,857,362	1,003,000	305,838,313
Mortgages in Good Standing - Residential Mortgages - All Other								
0000594017	SANDY	UT		01/29/2016	5.050	592,406	-	688,969
0001207621	CORAL GABLES	FL		01/29/2016	2.950	632,290	-	1,453,286
0007284567	SUFFOLK	VA		03/24/2016	2.750	88,991	-	75,000
0009488889	YONCALLA	OR		03/24/2016	4.350	140,775	-	247,666
0009490869	WILLIAMSPORT	MD		03/24/2016	4.240	110,515	-	154,672
0009894278	BOSTON	MA		03/24/2016	2.000	377,792	-	847,433
0009901759	NASHVILLE	TN		03/24/2016	5.500	27,830	-	425,376
0009902059	MESA	AZ		03/24/2016	5.500	70,217	-	167,820
0009905196	HATTERAS	NC		03/24/2016	6.630	1,211,769	-	700,000
0009905299	CHICAGO	IL		03/24/2016	4.880	186,793	-	314,835
0009905727	CHICAGO	IL		03/24/2016	4.750	110,860	-	194,393
0010085371	SELMA	CA		03/24/2016	2.000	91,079	-	161,026
0010086763	MASSAPEQUA PARK	NY		03/24/2016	2.000	99,344	-	354,560
0011730917	DAYTONA BEACH	FL		03/24/2016	3.250	46,504	-	99,811
0013026198	EASTLAKE	OH		03/24/2016	3.500	115,955	-	124,907
0013124623	COLLEGE POINT	NY		03/24/2016	4.130	518,677	-	749,337
0014603452	SAN CLEMENTE	CA		03/24/2016	4.880	360,551	-	775,000
0015708295	LA CANADA	CA		03/24/2016	3.130	516,144	-	887,456
0015708320	STAFFORD TOWNSHIP	NJ		03/24/2016	3.000	441,780	-	595,000
0015708364	GILROY	CA		03/24/2016	6.380	962,818	-	1,090,000
0015708367	SUISUN CITY	CA		03/24/2016	3.130	469,827	-	430,000
0015708745	MARGATE	FL		03/24/2016	6.380	133,580	-	239,654
0223099944	PHOENIX	AZ		02/24/2016	7.130	112,618	-	120,000
0223505217	LA JOLLA	CA		02/24/2016	5.130	223,022	-	4,142,029
0223505330	TAHOE CITY	CA		02/24/2016	8.880	56,960	-	640,000
0223505778	NEW YORK	NY		02/24/2016	4.880	36,749	-	1,425,069
0223505851	S MIAMI	FL		02/24/2016	4.630	28,697	-	815,724

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
0223506046	BERKELEY	CA		02/24/2016	5.250	193,895	-	1,245,000
0223506273	NEW YORK	NY		02/24/2016	6.380	239,738	-	1,287,806
0223506333	MIAMI	FL		02/24/2016	4.750	60,535	-	1,298,310
0223506355	CROWLEY LAKE	CA		02/24/2016	4.750	143,358	-	1,380,756
0223506489	NEW YORK	NY		02/24/2016	5.500	284,394	-	3,250,000
0223506963	FORT LAUDERDALE	FL		02/24/2016	6.250	556,944	-	2,678,890
0223507125	CORAL GABLES	FL		02/24/2016	4.750	25,157	-	1,044,089
0223507689	SAN FRANCISCO	CA		02/24/2016	4.750	26,241	-	1,240,562
0223507748	NAPA	CA		02/24/2016	4.880	35,809	-	895,094
0223507766	MONTAUK	NY		02/24/2016	4.880	38,489	-	5,972,086
0223508214	REMSENBURG	NY		02/24/2016	4.750	69,477	-	2,582,844
0223508392	LAGUNA BEACH	CA		02/24/2016	4.750	68,689	-	2,350,000
0223508578	NEW YORK	NY		02/24/2016	4.750	273,539	-	1,342,325
0223508964	PASADENA	CA		02/24/2016	5.000	147,046	-	1,410,000
0223508976	SAN JUAN CAPISTRANO	CA		02/24/2016	4.880	103,276	-	1,372,191
0223509017	PALOS VERDES ESTATES	CA		02/24/2016	5.880	174,175	-	2,894,170
0223509376	MALIBU	CA		02/24/2016	5.500	824,777	-	19,871,779
0223510322	SOUTH PASADENA	CA		02/24/2016	4.750	122,152	-	2,052,905
0223510527	MIAMI	FL		02/24/2016	5.000	79,916	-	1,437,720
0223510583	BOCA RATON	FL		02/24/2016	5.630	120,695	-	2,500,000
0223513049	NANTUCKET	MA		02/24/2016	4.630	312,565	-	2,528,283
0223513316	NEW YORK	NY		02/24/2016	4.630	341,253	-	1,775,000
0223513640	SUGARLOAF KEY	FL		02/24/2016	4.880	141,612	-	2,945,308
0223516783	GREENWICH	CT		02/24/2016	5.750	1,167,942	-	3,217,606
0223517391	NORTH MIAMI BEACH	FL		02/24/2016	4.880	125,391	-	777,408
0223955750	ROYAL OAK	MI		02/24/2016	6.490	112,946	-	148,648
0224556942	SUMTER	SC		02/24/2016	10.650	53,324	-	60,924
0224758444	TRUCKEE	CA		02/24/2016	3.000	2,007,453	-	3,200,000
0224940243	SACRAMENTO	CA		02/24/2016	2.000	188,146	-	148,786
0225021185	SELLERSVILLE	PA		02/24/2016	9.300	210,067	-	234,710
0225065626	PHILADELPHIA	PA		02/24/2016	3.630	102,146	-	214,366
0225065922	POMPANO BEACH	FL		02/24/2016	6.380	148,414	-	91,831
0225092691	APOLLO BEACH	FL		02/24/2016	2.380	298,286	-	468,268
0225092855	ASTORIA	NY		02/24/2016	5.880	499,393	-	1,047,323
0225093080	WINNETKA	IL		02/24/2016	5.500	478,369	-	872,000
0225093352	WASHINGTON	DC		02/24/2016	6.380	280,693	-	847,344
0225093408	ARLINGTON HEIGHTS	IL		02/24/2016	2.000	313,501	-	467,298
0225094007	EAGLES MERE	PA		02/24/2016	5.250	85,712	-	170,000
0225179141	MELBOURNE	FL		02/24/2016	3.500	77,038	-	74,000
0225179187	LAS VEGAS	NV		02/24/2016	3.630	219,692	-	221,346
0225179421	NEW WINDSOR	NY		02/24/2016	3.000	409,776	-	321,950
0225232114	SHELTER ISLAND	NY		02/24/2016	6.880	398,693	-	454,424
0225232159	DOVER	DE		02/24/2016	3.250	98,498	-	239,359
0225232199	BALTIMORE	MD		02/24/2016	7.750	106,596	-	136,750
0225232384	CARSON	CA		02/24/2016	7.750	433,148	-	455,000

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
0225233120	BALDWIN PARK	CA		02/24/2016	3.130	318,316	-	403,000
0225307382	CARSON	CA		02/24/2016	3.380	339,076	-	402,572
0225525903	SAN JOSE	CA		02/24/2016	3.000	162,517	-	544,000
0225535685	DURHAM	NC		02/24/2016	2.750	74,968	-	107,658
0225536210	LAFAYETTE	LA		02/24/2016	7.750	131,306	-	250,368
0225536370	DENVER	CO		02/24/2016	4.450	834,650	-	1,348,401
0225536513	AURORA	CO		02/24/2016	5.000	201,046	-	305,275
0225536940	CHARLOTTE	NC		02/24/2016	3.380	91,643	-	112,723
0225537184	NASHVILLE	TN		02/24/2016	2.000	233,568	-	374,396
0225537891	BRAINTREE	MA		02/24/2016	3.000	239,298	-	534,212
0225537976	PEMBROKE PINES	FL		02/24/2016	7.250	160,932	-	299,368
0225538105	WEST PALM BEACH	FL		02/24/2016	4.000	100,784	-	53,000
0225538120	WEST PALM BEACH	FL		02/24/2016	4.000	100,267	-	52,765
0225590848	SEDONA	AZ		02/24/2016	8.990	76,201	-	293,000
0225733084	VALLEJO	CA		02/24/2016	6.650	126,656	-	181,574
0225909015	PARDEESVILLE	PA		02/24/2016	7.130	64,272	-	52,410
0225909061	WELLINGTON	FL		02/24/2016	8.380	151,398	-	142,778
0226203274	LAKE STEVENS	WA		02/24/2016	2.000	386,613	-	621,188
0226274612	MINNETONKA	MN		02/24/2016	3.130	356,507	-	622,828
0226274772	EWA BEACH	HI		02/24/2016	4.000	302,821	-	559,521
0226274844	NACOGDOCHES	TX		02/24/2016	8.630	74,212	-	99,835
0226274925	CITRA	FL		02/24/2016	5.000	171,395	-	169,873
0226275009	SULPHUR	LA		02/24/2016	4.500	175,305	-	334,214
0226275103	MODESTO	CA		02/24/2016	3.630	32,308	-	153,797
0226275466	PORTLAND	OR		02/24/2016	6.650	186,881	-	459,011
0226613350	JACKSONVILLE	FL		02/24/2016	2.750	136,934	-	194,428
0226613376	STATEN ISLAND	NY		02/24/2016	2.630	344,173	-	496,660
0226613390	SOMERVILLE	NJ		02/24/2016	4.000	98,015	-	422,169
0226613449	AURORA	OR		02/24/2016	4.000	383,632	-	558,425
0226613489	GLENDORA	CA		02/24/2016	2.000	86,882	-	496,076
0226613516	BROOKLYN	NY		02/24/2016	2.000	275,342	-	1,218,111
0226629090	PHOENIX	AZ		02/24/2016	5.000	130,034	-	182,621
0226629137	HOLLAND	MI		02/24/2016	7.990	92,355	-	114,891
0226629178	SAN ANTONIO	TX		02/24/2016	6.750	245,423	-	354,348
0226629351	LANCASTER	SC		02/24/2016	4.750	50,752	-	96,934
0226629359	ONTARIO	CA		02/24/2016	6.650	371,960	-	508,991
0227234261	COPPELL	TX		02/24/2016	6.130	147,041	-	213,779
0227234306	BOILING SPRINGS	SC		02/24/2016	5.250	76,162	-	98,681
0227234360	LAS VEGAS	NV		02/24/2016	4.380	304,084	-	539,052
0227234397	LONG BEACH	NJ		02/24/2016	7.380	46,158	-	756,896
0227234418	EDGEFIELD	SC		02/24/2016	3.000	45,673	-	153,707
0227234423	HILTON HEAD	SC		02/24/2016	4.250	125,288	-	149,633
0227234431	LONG BEACH	CA		02/24/2016	3.130	203,333	-	836,537
0227234500	NEW BRITAIN	CT		02/24/2016	7.250	143,089	-	154,750
0227234530	LANCASTER	CA		02/24/2016	4.250	158,881	-	272,312

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
0227234722	MYRTLE BEACH	SC		02/24/2016	3.000	78,171	-	52,000
0227234891	JOLIET	IL		02/24/2016	6.380	101,767	-	64,861
0227234976	DEVINE	TX		02/24/2016	6.000	71,956	-	127,794
0227235212	BROOKLYN	NY		02/24/2016	4.130	287,496	-	578,055
0227235254	WILMETTE	IL		02/24/2016	3.880	34,860	-	516,755
0227235289	PLAINFIELD CENTER	NY		02/24/2016	3.750	54,538	-	137,929
0227289768	HILLIARD	OH		02/24/2016	3.750	134,582	-	202,324
0227289952	NEW SMYRNA BEACH	FL		02/24/2016	3.250	181,683	-	174,441
0227290050	SAN DIEGO	CA		02/24/2016	6.130	498,193	-	539,364
0227290293	WOODLAND HILLS	CA		02/24/2016	3.500	405,729	-	777,301
0227290528	JACKSON	TN		02/24/2016	2.880	627,061	-	674,949
0227290681	WHITE LAKE	MI		02/24/2016	3.880	138,431	-	378,773
0227290725	AUSTIN	TX		02/24/2016	3.750	115,078	-	463,471
0227290778	HOUSTON	TX		02/24/2016	3.500	919,339	-	1,694,506
0417597752	TAMPA	FL		01/29/2016	3.000	921,295	-	1,400,000
0417600068	WOODBRIDGE	VA		02/22/2016	3.130	350,404	-	468,568
0417600070	ALEXANDRIA	VA		02/22/2016	3.130	408,810	-	585,000
0417600075	BONITA	CA		02/22/2016	3.130	756,182	-	920,000
0417600080	FORT WALTON BEACH	FL		02/22/2016	3.130	381,084	-	479,787
0417600085	LAPEER	MI		02/22/2016	5.000	585,654	-	570,553
0417600090	LAKEWOOD	CA		02/22/2016	2.000	332,288	-	528,430
0417600096	DUARTE	CA		02/22/2016	3.500	325,963	-	493,514
0417600100	BENICIA	CA		02/22/2016	3.130	398,940	-	810,144
0417600109	TRACY	CA		02/22/2016	3.630	327,489	-	417,267
0417600120	APACHE JUNCTION	AZ		02/22/2016	2.000	430,154	-	837,056
Summary Line Adjustment - Residential						1,837,157		
Summary Line Adjustment - Residential						(580)		
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other				XXX	XXX	39,225,373	0	127,333,087
Mortgages in Good Standing - Commercial Mortgages - All Other								
0000702758	GLENDALE	AZ		01/06/2016	4.050	26,000,000	-	46,148,385
0000702762	MOUNT LAUREL	NJ		11/10/2015	3.810	-	1,295,775	23,899,622
0000702764	WESTBURY	NY		01/29/2016	3.760	13,200,000	-	24,113,993
0000702765	FREMONT	CA		12/30/2015	3.750	-	642,857	6,299,213
0000702781	PORTLAND	OR		01/29/2016	4.370	14,000,000	-	21,624,962
0000702782	BOSTON	MA		02/04/2016	3.850	13,000,000	-	25,232,919
0000702783	FREEBORN	MN		01/29/2016	4.380	628,984	-	1,580,000
0000702785	CORONADO	CA		03/24/2016	3.440	15,433,524	-	32,044,655
0000702786	ORLANDO	FL		02/26/2016	4.530	6,000,000	-	10,150,567
0000702787	PHOENIX	AZ		02/05/2016	2.790	4,967,500	-	8,447,373
0000702788	BURLINGTON	MA		03/04/2016	4.850	21,000,000	-	27,606,152
0000702790	MARLBOROUGH	MA		03/04/2016	2.390	3,980,000	-	6,153,846
0000702791	WASHINGTON	DC		02/25/2016	2.240	5,000,000	-	9,030,161
0000702792	SAN MATEO	CA		03/01/2016	3.040	3,970,000	-	6,314,128
0000702794	SAN FRANCISCO	CA		03/04/2016	3.650	25,500,000	-	50,535,077
0000702795	FORT WORTH	TX		02/25/2016	4.060	7,500,001		14,116,319

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
0000702802	MIAMI BEACH	FL		03/31/2016	4.150	33,500,000	-	55,546,344
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	193,680,009	1,938,632	368,843,715
0899999. Total - Mortgages in Good Standing				XXX	XXX	314,762,744	2,941,632	802,015,115
3399999. Total Mortgages				XXX	XXX	314,762,744	2,941,632	802,015,115

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																	
0000173371	Morrill	NE		06/30/1999	03/03/2016	386,702	-	-	-	-	0	-	386,702	386,702	-	-	0
0000192526	Avoyelles	LA		08/19/2008	01/04/2016	1,452,634	-	-	-	-	0	-	1,452,634	1,452,634	-	-	0
0000193970	Coosa	AL		06/17/2010	03/15/2016	6,231,897	-	8,103	-	-	8,103	-	6,240,000	6,240,000	-	-	0
0000194881	Brantley	GA		06/22/2011	01/26/2016	33,133,958	-	6,667	-	-	6,667	-	33,140,625	33,140,625	-	-	0
0000197698	Coosa	AL		06/12/2015	03/15/2016	6,989,370	-	10,630	-	-	10,630	-	7,000,000	7,000,000	-	-	0
0000197760	Coosa	AL		06/12/2015	03/02/2016	1,410,922	-	2,491	-	-	2,491	-	1,413,413	1,413,413	-	-	0
0000510047	VARIOUS	GBR		07/19/2012	03/30/2016	8,843,400	-	-	-	-	0	582,115	9,425,515	8,652,961	(772,554)	-	(772,554)
0000510059	VARIOUS	GBR		08/02/2013	02/02/2016	5,478,487	-	-	-	-	0	198,316	5,676,803	5,338,982	(337,821)	-	(337,821)
0000560226	CRYSTAL LAKE	IL		11/08/2010	03/30/2016	908,424	-	-	-	-	0	-	908,424	908,424	-	-	0
0000560227	SHAKOPEE	MN		11/08/2010	03/30/2016	404,332	-	-	-	-	0	-	404,332	404,332	-	-	0
0000560228	SKOKIE	IL		11/08/2010	03/30/2016	1,268,132	-	-	-	-	0	-	1,268,132	1,268,132	-	-	0
0000702477	CHARLOTTE	NC		08/31/2012	01/15/2016	36,113,632	-	-	-	-	0	-	36,113,632	36,113,632	-	-	0
0000702541	FORT WORTH	TX		06/21/2013	02/25/2016	10,991,132	-	8,868	-	-	8,868	-	11,000,000	11,000,000	-	-	0
0000702546	FORT WORTH	TX		06/21/2013	02/25/2016	439,645	-	355	-	-	355	-	440,000	440,000	-	-	0
0000110606	GLENDALE	AZ		12/11/2015	01/25/2016	92,517	-	(950)	-	-	(950)	-	91,567	91,567	-	-	0
0000111908	BELMONT	CA		12/11/2015	12/28/2015	777,570	-	9,930	-	-	9,930	-	787,500	787,500	-	-	0
0000111909	NOVATO	CA		12/11/2015	01/25/2016	412,422	-	4,578	-	-	4,578	-	417,000	417,000	-	-	0
0000365508	COLONIE	NY		05/29/2015	01/31/2016	76,741	-	(2,779)	-	-	(2,779)	-	73,962	73,962	-	-	0
0000594043	MCALLEN	TX		07/15/2015	12/18/2015	36,223	-	(3,277)	-	-	(3,277)	-	32,946	32,946	-	-	0
0000594460	LITCHFIELD PARK	AZ		07/15/2015	12/22/2015	130,589	-	(11,819)	-	-	(11,819)	-	118,770	118,770	-	-	0
0001054115	DELTONA	FL		05/29/2015	03/01/2016	35,868	-	(118)	-	-	(118)	-	35,750	35,750	-	-	0
0001057000	POMONA	CA		05/29/2015	01/31/2016	155,865	-	3,737	-	-	3,737	-	159,602	159,602	-	-	0
0001065691	NEWARK	DE		08/31/2015	12/11/2015	35,267	-	(1,444)	-	-	(1,444)	-	33,823	33,823	-	-	0
0001084963	MILLVILLE	NJ		08/31/2015	12/24/2015	54,204	-	(3,968)	-	-	(3,968)	-	50,235	50,235	-	-	0
0001173930	OAKLAND	IA		10/30/2015	03/01/2016	36,426	-	(1,991)	-	-	(1,991)	-	34,435	34,435	-	-	0
0001219344	TULARE	CA		10/01/2015	12/02/2015	140,037	-	(1,379)	-	-	(1,379)	-	138,658	138,658	-	-	0
0001219545	HOUSTON	TX		10/01/2015	01/31/2016	94,474	-	(1,033)	-	-	(1,033)	-	93,441	93,441	-	-	0

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0001219649	LEAGUE CITY	TX		10/01/2015	01/31/2016	54,422	-	(2,575)	-	-	(2,575)	-	51,847	51,847	-	-	0
0001219709	EULESS	TX		10/01/2015	01/31/2016	119,990	-	(5,768)	-	-	(5,768)	-	114,222	114,222	-	-	0
0001219716	SACRAMENTO	CA		10/01/2015	12/11/2015	127,358	-	(2,257)	-	-	(2,257)	-	125,101	125,101	-	-	0
0001220079	LAGO VISTA	TX		10/01/2015	12/16/2015	133,635	-	(2,447)	-	-	(2,447)	-	131,187	131,187	-	-	0
0001220082	BELLBROOK	OH		10/01/2015	12/24/2015	136,481	-	(9,821)	-	-	(9,821)	-	126,660	126,660	-	-	0
0001220327	WINTER HAVEN	FL		10/01/2015	01/31/2016	44,232	-	(1,537)	-	-	(1,537)	-	42,695	42,695	-	-	0
0004000678	SAINT AUGUSTINE	FL		10/16/2015	01/26/2016	45,955	-	458	-	-	458	-	46,413	46,413	-	-	0
0004001262	MIAMI	FL		10/16/2015	02/25/2016	254,315	-	2,470	-	-	2,470	-	256,785	256,785	-	-	0
0004001539	MURPHYS	CA		10/16/2015	01/04/2016	274,962	-	606	-	-	606	-	275,569	275,569	-	-	0
0004001571	PHOENIX	AZ		10/16/2015	12/01/2015	173,855	-	135	-	-	135	-	173,990	173,990	-	-	0
0004002095	MIAMI	FL		10/16/2015	12/21/2015	172,748	-	16,001	-	-	16,001	-	188,749	188,749	-	-	0
0224758542	SCOTTSDALE	AZ		09/16/2015	12/15/2015	1,452,006	-	38,134	-	-	38,134	-	1,490,141	1,490,141	-	-	0
0224941472	BUDA	TX		09/16/2015	12/30/2015	18,876	-	(617)	-	-	(617)	-	18,258	18,258	-	-	0
0227234284	LUTZ	FL		09/16/2015	01/11/2016	158,712	-	6,612	-	-	6,612	-	165,324	165,324	-	-	0
0227315353	COLUMBUS	OH		07/30/2015	02/01/2016	190,361	-	5,240	-	-	5,240	-	195,601	195,601	-	-	0
0227315542	WESTPORT	WA		07/30/2015	01/12/2016	82,094	-	(1,677)	-	-	(1,677)	-	80,417	80,417	-	-	0
0227315597	WASHINGTON	DC		07/30/2015	02/23/2016	117,087	-	(1,950)	-	-	(1,950)	-	115,137	115,137	-	-	0
0227315903	ORTING	WA		07/30/2015	12/02/2015	36,830	-	(202)	-	-	(202)	-	36,629	36,629	-	-	0
0227316216	PELICAN BAY	TX		07/30/2015	02/19/2016	104,934	-	(3,043)	-	-	(3,043)	-	101,891	101,891	-	-	0
0227316259	SENECA	SC		07/30/2015	02/29/2016	99,845	-	(417)	-	-	(417)	-	99,427	99,427	-	-	0
0227316412	CORINTH	NY		07/30/2015	02/17/2016	117,875	-	1,959	-	-	1,959	-	119,834	119,834	-	-	0
0227316483	ZEPHYRHILLS	FL		07/30/2015	12/14/2015	22,658	-	(286)	-	-	(286)	-	22,372	22,372	-	-	0
0227316582	NORTH AURORA	IL		07/30/2015	01/13/2016	177,658	-	1,471	-	-	1,471	-	179,130	179,130	-	-	0
0227316692	RENTON	WA		07/30/2015	01/19/2016	106,604	-	(928)	-	-	(928)	-	105,676	105,676	-	-	0
0227316751	SILVERTHORNE	CO		07/30/2015	02/09/2016	92,067	-	1,935	-	-	1,935	-	94,002	94,002	-	-	0
0227316993	HONOLULU	HI		07/30/2015	12/08/2015	42,187	-	(1,388)	-	-	(1,388)	-	40,799	40,799	-	-	0
0227317005	PANAMA CITY BEACH	FL		07/30/2015	02/03/2016	65,491	-	(1,859)	-	-	(1,859)	-	63,631	63,631	-	-	0
0417330750	NORTH READING	MA		07/31/2015	01/15/2016	651,890	-	(4,104)	-	-	(4,104)	-	647,786	647,786	-	-	0
0417335789	SEATTLE	WA		08/19/2015	12/31/2015	823,351	-	218,293	-	-	218,293	-	1,041,643	1,041,643	-	-	0
0417412864	CAVE CREEK	AZ		10/26/2015	12/31/2015	122,366	-	4,867	-	-	4,867	-	127,233	127,233	-	-	0
0417547386	PETALUMA	CA		12/11/2015	02/01/2016	582,669	-	2,768	-	-	2,768	-	585,437	585,437	-	-	0
0500721801	GAITHERSBURG	MD		10/16/2015	12/14/2015	301,787	-	5,259	-	-	5,259	-	307,046	307,046	-	-	0
0501166173	CHARLES TOWN	WV		10/16/2015	12/03/2015	148,517	-	3,983	-	-	3,983	-	152,500	152,500	-	-	0
0501234794	LOVELAND	CO		10/16/2015	12/16/2015	158,682	-	(10,320)	-	-	(10,320)	-	148,362	148,362	-	-	0
0568483346	LARCHMONT	NY		12/11/2015	12/24/2015	612,034	-	12,966	-	-	12,966	-	625,000	625,000	-	-	0
0227316671	VANCOUVER	WA		07/30/2015	12/08/2015	140,064	-	(92)	-	-	(92)	-	139,972	139,973	-	-	0
0227234962	PELICAN BAY	TX		09/16/2015	02/08/2016	103,619	-	(1,729)	-	-	(1,729)	-	101,890	101,890	-	-	0
0199999. Total - Mortgages Closed by Repayment						124,199,088	0	296,741	0	0	296,741	780,431	125,276,258	124,165,884	(1,110,375)	0	(1,110,375)
Mortgages With Partial Repayments																	
Summary Line Adjustment - A											0			(269,071)	(269,071)		(269,071)
Scheduled Repayments - AG											0		41,514,923	41,514,923			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Summary Line Adjustment - R											0						0
Scheduled Repayments - Res											0		4,946,961	4,946,961			0
0299999. Total - Mortgages With Partial Repayments						0	0	0	0	0	0	0	46,461,885	46,192,813	(269,071)	0	(269,071)
0599999. Total Mortgages						124,199,088	0	296,741	0	0	296,741	780,431	171,738,143	170,358,697	(1,379,446)	0	(1,379,446)

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Mortgage Loans - Unaffiliated												
	0000510113 Lone Star IV US and Bermuda - Project Churchill	Luxembourg	LUX	LSREF IV Churchill Properties S.A.R.L.		01/27/2016			22,751,282			
0999999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Mortgage Loans - Unaffiliated								0	22,751,282	0	0	XXX
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Mortgage Loans - Affiliated												
	TLA Holdings III LLC	Wilmington	DE	MetLife Insurance Company U.S.A.		11/16/2009			2,000			100.000
1099999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Mortgage Loans - Affiliated								0	2,000	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Accel Growth Fund III L.P.	Palo Alto	CA	Accel		05/19/2014	1		250,000		1,450,000	0.500
	Accomplice Fund I, L.P.	Cambridge	MA	Atlas Ventures		03/10/2015	1		753,318		3,746,682	2.300
	Advent International GPE VI-A Limited Partnership	London	GBR	Advent		06/13/2008	3		99,562		1,111,774	1.100
	Advent International GPE VII-B, L.P.	Wilmington	DE	Advent		08/20/2012	3		19,200		562,800	0.100
	Advent Latin American Private Equity Fund IV-E Limited Partnership	Boston	MA	Advent		06/29/2007	3		367,999			9.300
	AEA Mezzanine Fund II LP	New York	NY	AEA		08/28/2008	2		7,750		462,076	2.400
	AEA Mezzanine Fund III LP	New York	NY	AEA		03/15/2013	2		20,723		4,036,891	1.300
	Affinity Asia Pacific Fund III (No.2) L.P.	George Town, Grand Cayman	CYM	Affinity Asia Pacific		01/02/2007	3		164,280		3,385,922	14.400
	Affinity Asia Pacific Fund IV (NO.2) L.P.	Singapore	SGP	Affinity Asia Pacific		03/20/2013	3		171,933		11,479,761	1.000
	American Industrial Partners Capital Fund V, L.P.	New York	NY	AIP		12/19/2011	3		96,831		577,480	2.000
	American Securities Partners III, L.P.	New York	NY	American Securities		03/12/2001	3		462		408,248	0.400
	American Securities Partners VII, L.P.	New York	NY	American Securities		01/19/2016	3	228,499	(228,499)			0.100
	Arlington Capital Partners III, L.P.	Chevy Chase	MD	Arlington		02/02/2010	3		1,696,739		3,203,412	4.200
	Atlas Venture Fund IX, L.P.	Wilmington	DE	Atlas Ventures		12/12/2012	1		(65,895)		633,962	2.600
	Audax Mezzanine Fund II, L.P.	New York	NY	Audax		06/17/2005	2				573,016	4.500
	Audax Mezzanine Fund III, L.P.	New York	NY	Audax		12/10/2009	2		219,011		3,290,765	2.200
	Battery Ventures X, L.P.	Waltham	MA	Battery		02/07/2013	1		414,000		1,663,386	0.900
	Bayview MSR Opportunity Domestic, L.P.	Coral Gables	FL	Bayview Asset Management		05/05/2014	7		3,870,968		2,758,064	0.900
	BC European Capital IX-1 LP	St. Peter Port, Guernsey	GBR	BC European		11/23/2010	3		409,274		3,208,112	0.200
	BDCM Opportunity Fund III, L.P.	Greenwich	CT	Black Diamond Capital Management		11/06/2009			117,028		1,155,259	1.900
	BDCM Opportunity Fund IV, L.P.	Greenwich	CT	Black Diamond Capital Management		02/04/2015			164,184		4,151,176	0.300
	Blackstone Capital Partners IV L.P.	New York	NY	Blackstone		12/21/2001	3		1,805		218,667	0.100
	Blackstone Capital Partners VI L.P.	New York	NY	Blackstone		07/29/2008	3		824,834		12,040,205	0.300
	Blue Sea Capital Fund I LP	Palm Beach	FL	Blue Sea Capital		10/18/2013	3		50,290		10,748,185	4.800
	Brentwood Associates Private Equity IV, L.P.	Los Angeles	CA	Brentwood		10/04/2007	3		588,655		381,142	1.600
	Brentwood Associates Private Equity V, L.P.	Los Angeles	CA	Brentwood		06/12/2013	3		116,103		7,518,046	0.500
	Bridgepoint Europe V 'B1' L.P.	London	GBR	Bridgepoint		09/03/2014	3		633,936		5,034,275	0.100
	Capital International Private Equity Fund V, L.P.	Los Angeles	CA	Capital International		06/19/2007	3		216,818		6,670,021	2.000
	Capital International Private Equity Fund VI, L.P.	Los Angeles	CA	Capital International		03/24/2011	3		128,918		6,340,034	0.600
	Carlyle Partners V, L.P.	Washington	DC	Carlyle		05/30/2007	3		216		9,674,653	0.300
	Carlyle Partners VI, L.P.	Washington	DC	Carlyle		02/19/2013	3		7,627		425,773	0.100
	Catalyst Fund Limited Partnership III	Toronto	CAN	Catalyst		06/15/2010			268,918			1.300
	CCMP Capital Investors III, L.P.	New York	NY	CCMP Capital Investors		07/02/2014	3		42,955		5,059,064	0.300
	CHAMP IV Trust B	Sydney	AUS	Castle Harlan		02/23/2016	3	952,380			2,676,990	0.300
	Charles River Partnership XIV, LP	Menlo Park	CA	Charles River		02/20/2009	1		70,000		360,000	1.000
	Clearlake Capital Partners III	Wilmington	DE	Clearlake Capital		11/08/2012			29,159		257,868	0.600
	Columbia Capital Equity Partners V (QP), L.P.	Alexandria	VA	Columbia Capital		01/23/2009	1		49,504			0.600
	Cortec Group Fund V, L.P.	New York	NY	Cortec		12/15/2010	3		37,873		1,346,232	2.100

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 Designation	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
	Court Square Capital Partners III, L.P.	New York	NY	Court Square		12/27/2011	3		286,545		9,131,911	1.000
	Crescent Mezzanine Partners VI, L.P.	Los Angeles	CA	Crescent Capital Group		12/27/2011	2		788,533		5,221,308	1.700
	CVC Capital Partners Asia Pacific III L.P.	George Town, Grand Cayman	CYM	CVC		01/17/2008	3		14,135		4,763,557	0.700
	CVC European Equity Partners V (C) L.P.	Channel Islands	GBR	CVC		04/18/2008	3		65,534		3,469,942	0.600
	EIG Energy Fund XIV, L.P.	Los Angeles	CA	EIG		10/05/2007			5,839		161,771	0.300
	EIG Energy Fund XV, L.P.	Los Angeles	CA	EIG		11/30/2010			1,045,000		5,398,690	1.400
	EnCap Energy Capital Fund VIII, L.P.	Houston	TX	EnCap		12/15/2010			272,520		2,125,803	0.300
	EnCap Energy Capital Fund X, L.P.	Houston	TX	EnCap		02/05/2015			737,685		17,412,581	0.300
	EnCap Energy Capital IX	Houston	TX	EnCap		01/04/2013			426,072		5,136,587	0.200
	Equistone Partners Europe Fund V L.P.	London	GBR	Equistone		01/22/2015	3		1,009,425		6,443,673	0.400
	Falcon Mezzanine Partners II, LP	Needham	MA	Falcon		04/12/2005	2		45,463		303,585	7.100
	Falcon Strategic Partners III, LP	Boston	MA	Falcon		10/20/2008	2		33,669		166,631	1.200
	FountainVest China Growth Capital Fund II, L.P.	Shanghai	CHN	FountainVest		12/27/2012	3		450,947		4,337,426	1.100
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Friedman Fleischer & Lowe		12/06/2007	3		250,601		1,839,679	1.700
	Global Infrastructure Partners II-A, LP	New York	NY	Global Infrastructure		09/15/2011			428,784		7,323,162	0.800
	Global Infrastructure Partners, L.P.	New York	NY	Global Infrastructure		10/10/2007			37,318		1,483,533	0.500
	Great Hill Equity Partners V, L.P.	Boston	MA	Great Hill Partners		06/18/2014	1		74,750		6,178,250	1.400
	Green Equity Investors VI, L.P.	Los Angeles	CA	Leonard Green		10/18/2011	3		688,799		5,577,670	0.500
	Gryphon Partners 3.5, L.P.	San Francisco	CA	Gryphon		09/27/2013	3		712,329		3,012,437	2.900
	GSO Capital Opportunities Fund II L.P.	New York	NY	Blackstone		05/09/2011	2		962,475		15,810,279	0.800
	HgCapital 7 A L.P.	Guernsey	GBR	HgCapital		02/28/2013	3		458,395		699,345	0.300
	Hony Capital Fund V, L.P.	Beijing	CHN	Hony Capital		10/19/2011	3		1,323,446		1,424,772	0.600
	Hony Capital Fund VIII (Cayman), L.P.	Beijing	CHN	Hony Capital		03/09/2016	3	706,828			3,293,172	0.200
	ICG North American Private Debt Fund LP	New York	NY	Intermediate Capital Group plc		08/22/2014	2		1,277,780		12,526,060	2.600
	IDG-Accel China Capital Fund II L.P.	Palo Alto	CA	Accel		03/29/2011	1		120,000		180,000	0.800
	IK VII No. I Limited Partnership	Jersey, Channel Islands	GBR	Industri Kapital		11/18/2011	3		1,154,486		724,649	1.000
	Industrial Growth Partners IV, L.P.	San Francisco	CA	Industrial Growth		05/17/2011	3		54,051		3,265,137	2.100
	Landmark Equity Partners XIV, L.P.	Simsbury	CT	Landmark		12/19/2008	3		39,909		758,118	0.500
	Linzor Capital Partners II, L.P.	Santiago	CHL	Linzor		07/23/2010	3		1,183,945		2,314,198	4.400
	Linzor Capital Partners III, L.P.	Santiago	CHL	Linzor		03/16/2016	3	776,504			4,223,496	0.100
	Linzor Capital Partners, L.P.	Santiago	CHL	Linzor		11/21/2006	3		22,975		6,676,727	27.000
	Maranon Mezzanine Fund II, L.P.	Chicago	IL	Maranon		04/30/2013	2		631,314		2,264,862	3.800
	Mid Europa Fund III, LP	London	GBR	Mid Europa Partners LLP		08/17/2007	3		759,768			0.900
	Nautic Partners VII, L.P.	Providence	RI	Nautic		10/20/2014	3		322,946		1,376,426	0.800
	Navis Asia Fund VII, L.P.	Kuala Lumpur	MYS	Navis Capital Partners		09/17/2014	3		2,167,835		12,050,000	1.400
	New Enterprise Associates 14, L.P.	Menlo Park	CA	New Enterprise Associates		04/11/2012	1		240,000		760,000	0.300
	Oak Hill Capital Partners III, L.P.	Fort Worth	TX	Oak Hill		11/02/2007	3		22,046		765,605	0.300
	Odyssey Investment Partners Fund IV, LP	New York	NY	Odyssey Investment Partners		12/23/2008	3		7,504		1,567,366	0.300
	Odyssey Investment Partners Fund V, LP	New York	NY	Odyssey Investment Partners		06/24/2014	3		55,312		8,256,377	0.500
	PAI Europe V-1	Channel Islands	GBR	PAI		08/01/2007	3		1,516		355,847	0.400
	PAI Europe V-1 FCPR	Paris	FRA	PAI		08/01/2007	3		72,325		283,709	0.400
	Patria -- Brazilian Private Equity Fund IV, L.P.	Sao Paulo	BRA	Patria		07/26/2011	3		274,814		4,487,502	0.800
	Patria – Brazilian Private Equity Fund V, L.P.	Sao Paulo	BRA	Patria		05/19/2014	3		247,945		24,275,496	1.400
	Polish Enterprise Fund VII L.P.	Warsaw	POL	Polish Enterprise		05/17/2012	3		10,345		531,672	0.300

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
	Primavera Capital Fund II L.P.	Hong Kong	HKG.	Primavera Capital Group		10/14/2014	3		1,650,268		18,924,234	1.600
	Prudential Capital Partners II, L.P.	Chicago	IL	Prudential		12/09/2004	2		28,581		1,267,938	3.200
	Public Pension Capital, LLC	New York	NY	Public Pension Capital Management		07/10/2014	3		210,793		5,920,135	1.400
	Quantum Energy Partners VI, L.P.	Houston	TX	Quantum		08/07/2014			485,769		12,371,463	0.700
	Redpoint Omega II, L.P.	Menlo Park	CA	Redpoint		10/18/2011	1		247,345		2,162,587	1.100
	Riverstone/Carlyle Global Energy and Power Fund IV, L.P.	New York	NY	Riverstone		05/02/2008			798,539		273,979	0.700
	Sequoia Capital China Venture Fund V, L.P.	Menlo Park	CA	Sequoia Capital		09/16/2014	1		146,667		3,419,998	1.200
	Sequoia Capital U.S. Growth Fund VI, L.P.	Palo Alto	CA	Sequoia Capital		04/03/2014	1		450,000		875,000	0.500
	Sequoia Capital US Venture 2010 Fund, LP	Menlo Park	CA	Sequoia Capital		03/25/2010	1		44,376		4,060,440	0.800
	Silver Lake Partners IV, L.P.	Menlo Park	CA	Silver Lake		09/07/2012	3		979,761		4,055,597	0.100
	SJF Ventures III, L.P.	Durham	NC	Sustainable Jobs Fund		04/25/2013			500,000		1,675,000	5.500
	TCW/Crescent Mezzanine Partners V, L.P.	Los Angeles	CA	TCW		12/14/2007	2		(83,882)		8,052,988	2.300
	The Baring Asia Private Equity Fund VI, L.P.1	Hong Kong	CHN.	Baring		07/25/2014	3		271,815		2,984,948	0.300
	The Resolute Fund II, L.P.	New York	NY	The Jordan Company		05/31/2007	3		13,517		1,639,673	0.400
	The Resolute Fund III, L.P.	New York	NY	The Jordan Company		01/17/2014	3		376,394		8,511,072	0.400
	Tower Square Capital Partners III, L.P.	Springfield	MA	Babson Capital Management		09/29/2008	2		14,053		485,488	1.300
	TPG Asia V, L.P.	Fort Worth	TX	TPG - Asia		12/17/2007	3		79,248		6,123,128	1.200
	TPG Asia VI, L.P.	Fort Worth	TX	TPG - Asia		02/01/2013	3		567,787		8,286,247	0.400
	Trident V, L.P.	Greenwich	CT	Stone Point Capital		02/26/2010	3		149,156		1,683,230	0.800
	Trivest Fund V, L.P.	Coral Gables	FL	Trivest		09/17/2012	3		122,833		1,975,190	0.500
	Wayzata Opportunities Fund III, L.P.	Wayzata	MN	Wayzata		09/11/2012			239,096		1,587,300	0.100
	Yorktown Energy Partners V, L.P.	New York	NY	Yorktown		12/18/2001			1,639		5,105	1.000
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								2,664,211	37,695,314	0	411,309,692	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
	Euro TI Investments LLC	Hartford	CT	Citicorp Life Investments LLC		12/01/2004			14,398		651,866	100.000
	MetLife Renewables Holding, LLC	New York	NY	MetLife Insurance Company U.S.A.		02/05/2010			2,082,854			100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated								0	2,097,252	0	651,866	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	p000254 - 190 Lasalle Associates LLC	Chicago	IL	190 LASALLE ASSOCIATES, LLC		08/19/1987			414,743			50.000
	p000662 - Oakland T12 LLC	San Francisco	CA	OAKLAND T12 LLC		09/05/2007			442,300			50.000
	p000783 - Brookfield Brazil AgriLand Fund 1 LLC	Rio de Janeiro	BRA.	BROOKFIELD BRAZIL LTD		04/10/2010			76,616			25.000
	p000784 - Brookfield Brazil AgriLand Fund 2 LLC	Rio de Janeiro	BRA.	BROOKFIELD BRAZIL LTD		04/10/2010			76,616			25.000
	p000785 - Brookfield Brazil AgriLand Fund 3 LLC	Rio de Janeiro	BRA.	BROOKFIELD BRAZIL LTD		04/10/2010			76,616			25.000
	p000786 - Brookfield Brazil AgriLand Fund 4 LLC	Rio de Janeiro	BRA.	BROOKFIELD BRAZIL LTD		04/10/2010			76,616			25.000
99. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaf								0	1,163,507	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	Metropolitan Connecticut Properties Ventures, LLC	Wilmington	DE	MetLife Insurance Company U.S.A.		04/16/2007			194,737			100.000
	p000653 - Daniel/Metlife Midtown Atlanta Master LLC	Atlanta	GA	MetLife Insurance Company U.S.A.		06/28/2007		(5,000)				100.000
	p000981 - ML SOUTHMORE, LLC	Houston	TX	METLIFE		10/08/2013			2,121,491			24.880
	p000983 - METLIFE CAMINO RAMON MEMBER, LLC	San Francisco	CA	METLIFE		12/20/2013			235,245			21.420
	p001022 - ML-AI METLIFE MEMBER 1, LLC	Chicago	IL	METLIFE		12/20/2013			45,660			11.520
999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affil								(5,000)	2,597,133	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated												
	p000952 - Mortgage Fund IVc, LP	Coral Gables	FL	Bayview Asset Management		12/12/2012			6,400,000		44,800,000	16.000
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated								0	6,400,000	0	44,800,000	XXX

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
Working Capital Finance Investment - Unaffiliated												
BME1PW GE 9	KIMBERLY-CLARK CORPORATION	Irving	TX	CITIGROUP GLOBAL MARKETS INC/	1	03/15/2016		19,953,878				
4199999. Total - Working Capital Finance Investment - Unaffiliated								19,953,878	0	0	0	XXX
4499999. Subtotal - Unaffiliated								22,618,089	68,010,103	0	456,109,692	XXX
4599999. Subtotal - Affiliated								(5,000)	4,696,385	0	651,866	XXX
4699999. Totals								22,613,089	72,706,488	0	456,761,558	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																			
	0000510113 Lone Star IV US and Bermuda - Project Churchill	Luxembourg	LUX	Revolving LOC	01/27/2016	03/31/2016	2,227,251					0		2,227,251	2,163,908	(63,342)		(63,342)	
	0000702713 Prime Finance Warehouse LOC	NEW YORK	NY	Revolving LOC	12/21/2011	03/31/2016	21,005					0		21,005	21,005			0	
0999999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Char. of Mortgage Loans-Unaffiliated							2,248,256	0	0	0	0	0	0	2,248,256	2,184,913	(63,342)	0	(63,342)	0
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Mortgage Loans - Affiliated																			
	TLA Holdings II LLC	Dover	DE	Normal distributions and/or adjustments	05/28/2009	03/31/2016	2,251,825					0		2,251,825	2,297,266		45,441	45,441	
1099999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Mortgage Loans - Affiliated							2,251,825	0	0	0	0	0	0	2,251,825	2,297,266	0	45,441	45,441	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Advent International GPE VI-A Limited Partnership	London	GBR	Normal Distributions and/or adjustments	06/13/2008	03/31/2016	2,003,211					0		2,003,211	2,003,211			0	
	Advent Latin American Private Equity Fund V-D Limited Partnership	Mexico City	MEX	Normal Distributions and/or adjustments	07/23/2009	03/31/2016	99,000					0		99,000	99,000			0	
	AEA Mezzanine Fund II LP	New York	NY	Normal Distributions and/or adjustments	08/28/2008	03/31/2016	18,439					0		18,439	18,439			0	
	AEA Mezzanine Fund III LP	New York	NY	Normal Distributions and/or adjustments	03/15/2013	03/31/2016	72,297					0		72,297	72,297			0	
	Affinity Asia Pacific Fund III (No.2) L.P.	George Town, Grand Cayman	CYM	Normal Distributions and/or adjustments	01/02/2007	03/31/2016	6,269					0		6,269	6,269			0	
	American Securities Partners III, L.P.	New York	NY	Normal Distributions and/or adjustments	03/12/2001	03/31/2016	192,514					0		192,514	192,514			0	
	Aristeia Partners, L.P.	New York	NY	Liquidated	08/01/2008	03/24/2016	1,739,623					0		1,739,623	1,739,623			0	3,261
	Arlington Capital Partners III, L.P.	Chevy Chase	MD	Normal Distributions and/or adjustments	02/02/2010	03/31/2016	230,778					0		230,778	230,778			0	
	ASGI Private Equity Partners QP 1999, L.P.	St. Louis	MO	Normal Distributions and/or adjustments	08/01/1999	03/31/2016	190,349					0		190,349	190,349			0	
	Battery Ventures X, L.P.	Waltham	MA	Normal Distributions and/or adjustments	02/07/2013	03/31/2016	104,122					0		104,122	104,122			0	
	BC European Capital IX-1 LP	St. Peter Port, Guernsey	GBR	Normal Distributions and/or adjustments	11/23/2010	03/31/2016	425,721					0		425,721	425,721			0	
	BDCM Opportunity Fund IV, L.P.	Greenwich	CT	Normal Distributions and/or adjustments	02/04/2015	03/31/2016	4,007					0		4,007	4,007			0	
	Blackstone Strategic Alliance Fund II L.P.	New York	NY	Normal Distributions and/or adjustments	11/23/2010	03/31/2016	571,389					0		571,389	571,389			0	
	BlueTrend Fund L.P.	New York	NY	Liquidated	03/01/2012	01/20/2016		1,079,269				1,079,269		1,079,269			(1,079,269)	(1,079,269)	
	Brevan Howard, LP	George Town, Grand Cayman	CYM	Normal Distributions and/or adjustments	07/01/2008	03/31/2016	10,852,194					0		10,852,194	10,852,194			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
	Brookside Capital Partners Fund II, L.P.	Boston	MA	Normal Distributions and/or adjustments	03/22/2011	03/31/2016	2,642,395					0		2,642,395	2,642,395			0	
	Canaan Equity II L.P. (QP)	Rowayton	CT	Normal Distributions and/or adjustments	10/20/1999	03/31/2016	568,308					0		568,308	568,308			0	
	Capital International Private Equity Fund V, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	06/19/2007	03/31/2016	1,729,066					0		1,729,066	1,729,066			0	
	Capital International Private Equity Fund VI, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	03/24/2011	03/31/2016	58,725					0		58,725	58,725			0	
	Carlyle Partners V, L.P.	Washington	DC	Normal Distributions and/or adjustments	05/30/2007	03/31/2016	3,331,945					0		3,331,945	3,331,945			0	
	CCP IX LP No. 2	London	GBR	Residual Activity	10/21/2008	09/30/2015						0						0	(5,765)
	Clearlake Capital Partners III	Wilmington	DE	Normal Distributions and/or adjustments	11/08/2012	03/31/2016	66,140					0		66,140	66,140			0	
	Columbia Capital Equity Partners V (QP), L.P.	Alexandria	VA	Normal Distributions and/or adjustments	01/23/2009	03/31/2016	792,709					0		792,709	792,709			0	
	Crescent Mezzanine Partners VI, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	12/27/2011	03/31/2016	16,410					0		16,410	16,410			0	
	CVC Capital Partners Asia Pacific III L.P.	George Town, Grand Cayman	CYM	Normal Distributions and/or adjustments	01/17/2008	03/31/2016	487,683					0		487,683	487,683			0	
	CVC European Equity Partners V (C) L.P.	Channel Islands	GBR	Normal Distributions and/or adjustments	04/18/2008	03/31/2016	2,339,086					0		2,339,086	2,339,086			0	
	EIG Energy Fund XIV, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	10/05/2007	03/31/2016	104,598					0		104,598	104,598			0	
	EIG Energy Fund XV, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	11/30/2010	03/31/2016	137,557					0		137,557	137,557			0	
	EnCap Energy Capital Fund VIII, L.P.	Houston	TX	Normal Distributions and/or adjustments	12/15/2010	03/31/2016	141,141					0		141,141	141,141			0	
	EnCap Energy Capital IX	Houston	TX	Normal Distributions and/or adjustments	01/04/2013	03/31/2016	1,412,472					0		1,412,472	1,412,472			0	
	Falcon Mezzanine Partners II, LP	Needham	MA	Normal Distributions and/or adjustments	04/12/2005	03/31/2016	4,612,103					0		4,612,103	4,612,103			0	
	Falcon Strategic Partners III, LP	Boston	MA	Normal Distributions and/or adjustments	10/20/2008	03/31/2016	171,667					0		171,667	171,667			0	
	Focus Ventures II, L.P.	Palo Alto	CA	Normal Distributions and/or adjustments	05/24/2000	03/31/2016	37					0		37	37			0	
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Normal Distributions and/or adjustments	12/06/2007	03/31/2016	98,199					0		98,199	98,199			0	
	Global Infrastructure Partners, L.P.	New York	NY	Normal Distributions and/or adjustments	10/10/2007	03/31/2016	1,884,044					0		1,884,044	1,884,044			0	
	GSO Capital Opportunities Fund II L.P.	New York	NY	Normal Distributions and/or adjustments	05/09/2011	03/31/2016	1,880,300					0		1,880,300	1,880,300			0	
	HgCapital 7 A L.P.	Guernsey	GBR	Normal Distributions and/or adjustments	02/28/2013	03/31/2016	76,058					0		76,058	76,058			0	
	ICG North American Private Debt Fund LP	New York	NY	Normal Distributions and/or adjustments	08/22/2014	03/31/2016	673,173					0		673,173	673,173			0	
	IK VII No. I Limited Partnership	Jersey, Channel Islands	GBR	Normal Distributions and/or adjustments	11/18/2011	03/31/2016	127,939					0		127,939	127,939			0	
	Kohlberg Investors VI, L.P.	Mount Kisco	NY	Normal Distributions and/or adjustments	06/08/2007	03/31/2016	160,969					0		160,969	160,969			0	
	Landmark Equity Partners XIV, L.P.	Simsbury	CT	Normal Distributions and/or adjustments	12/19/2008	03/31/2016	204,173					0		204,173	204,173			0	
	LS Power Equity Partners II, L.P.	Jersey City	NJ	Liquidated	02/28/2007	01/01/2016	7,905,369	109,582				109,582		8,014,951	4,535,390		(3,479,561)	(3,479,561)	
	Maranon Mezzanine Fund II, L.P.	Chicago	IL	Normal Distributions and/or adjustments	04/30/2013	03/31/2016	535,938					0		535,938	535,938			0	
	Menlo Ventures IX, L.P.	Menlo Park	CA	Normal Distributions and/or adjustments	07/10/2000	03/31/2016	154,898					0		154,898	154,898			0	
	Mid Europa Fund III, LP	London	GBR	Normal Distributions and/or adjustments	08/17/2007	03/31/2016	405,674					0		405,674	405,674			0	
	Navis Asia Fund VII, L.P.	Kuala Lumpur	MYS	Normal Distributions and/or adjustments	09/17/2014	03/31/2016	67,835					0		67,835	67,835			0	
	Oak Hill Capital Partners III, L.P.	Fort Worth	TX	Normal Distributions and/or adjustments	11/02/2007	03/31/2016	498,499					0		498,499	498,499			0	
	Oaktree Opportunities Fund VIII, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	12/10/2009	03/31/2016	830,923					0		830,923	830,923			0	
	Oaktree Opportunities Fund VIIIb, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	12/24/2009	03/31/2016	670,000					0		670,000	670,000			0	
	PAI Europe V-1 FCPR	Paris	FRA	Normal Distributions and/or adjustments	08/01/2007	03/31/2016	430,333					0		430,333	430,333			0	
	Partners Group Asia-Pacific 2007, L.P.	Channel Islands	GBR	Normal Distributions and/or adjustments	05/31/2007	03/31/2016	982,087					0		982,087	982,087			0	
	Partners Group Secondary 2006, L.P.	Guernsey	GBR	Normal Distributions and/or adjustments	03/10/2006	03/31/2016	982,691					0		982,691	982,691			0	
	Partners Group Secondary 2008, L.P.	St. Peter Port, Guernsey	GBR	Normal Distributions and/or adjustments	05/09/2008	03/31/2016	727,781					0		727,781	727,781			0	
	PIMCO BRAVO Fund, L.P.	Newport Beach	CA	Normal Distributions and/or adjustments	05/24/2011	03/31/2016	651,382					0		651,382	651,382			0	
	Private Selections, LLC	New York	NY	Normal Distributions and/or adjustments	02/25/1999	03/31/2016	1,347,546					0		1,347,546	1,347,546			0	
	Prudential Capital Partners II, L.P.	Chicago	IL	Normal Distributions and/or adjustments	12/09/2004	03/31/2016	928,548					0		928,548	928,548			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
	Summit Ventures VI-A, L.P.	Boston	MA.	Normal Distributions and/or adjustments	12/01/2000	03/31/2016	36,742					0		36,742	36,742			0	
	TCW/Crescent Mezzanine Partners V, L.P.	Los Angeles	CA.	Normal Distributions and/or adjustments	12/14/2007	03/31/2016	1,452,953					0		1,452,953	1,452,953			0	
	The Resolute Fund II, L.P.	New York	NY.	Normal Distributions and/or adjustments	05/31/2007	03/31/2016	369,904					0		369,904	369,904			0	
	Tower Square Capital Partners III, L.P.	Springfield	MA.	Normal Distributions and/or adjustments	09/29/2008	03/31/2016	87,449					0		87,449	87,449			0	
	TowerBrook Investors III, L.P.	London	GBR	Normal Distributions and/or adjustments	03/27/2008	03/31/2016	460,155					0		460,155	460,155			0	
	TPG Asia V, L.P.	Fort Worth	TX.	Normal Distributions and/or adjustments	12/17/2007	03/31/2016	4,691,896					0		4,691,896	4,691,896			0	
	Wayzata Opportunities Fund II, L.P.	Wayzata	MN.	Normal Distributions and/or adjustments	10/31/2007	03/31/2016	492,983					0		492,983	492,983			0	
	Welsh, Carson, Anderson & Stowe XI, L.P.	New York	NY.	Normal Distributions and/or adjustments	05/29/2008	03/31/2016	255,634					0		255,634	255,634			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							65,194,030	1,188,851	0	0	0	1,188,851	0	66,382,881	61,824,051	0	(4,558,830)	(4,558,830)	(2,504)
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Euro TI Investments LLC	Hartford	CT.	Normal Distributions and/or adjustments	12/01/2004	03/31/2016	299,521					0		299,521	299,521			0	
	Euro TL Investments LLC	Hartford	CT.	Normal Distributions and/or adjustments	12/01/2004	03/31/2016	42,447					0		42,447	42,447			0	
	MetLife Renewables Holding, LLC	New York	NY.	Normal Distributions and/or adjustments	02/05/2010	03/31/2016	2,082,767					0		2,082,767	2,082,767			0	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							2,424,735	0	0	0	0	0	0	2,424,735	2,424,735	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	p000254 - 190 Lasalle Associates LLC	Chicago	IL.	Residual Activity	08/19/1987	06/01/2006	414,743					0		414,743			(414,743)	(414,743)	
	p000472 - Westminster Fund III L.P.	Lake Forest	IL.	Residual Activity	08/01/1999	03/31/2013						0						0	2,041,177
	p000558 - Tishman Speyer Euro Strategic Office Fund LP	New York	NY.	Normal distributions and/or adjustments	08/01/2003	03/31/2016						0			341,936		341,936	341,936	
	p000622 - CPI Capital Partners Asia Pacific, L.P.	New York	NY.	Normal distributions and/or adjustments	10/31/2006	03/31/2016	1,762,200					0		1,762,200	1,762,200			0	
	p000651 - Morgan Stanley Real Estate Fund VI International T	New York	NY.	Normal distributions and/or adjustments	06/06/2007	03/31/2016	168,386					0		168,386	168,386			0	
	p000652 - Blackstone Real Estate Partners, VI L.P.	New York	NY.	Normal distributions and/or adjustments	06/27/2007	03/31/2016	734,331					0		734,331	734,331			0	
	p000654 - Workforce Housing Fund I 2007, L.P.	Bethesda	MD.	Normal distributions and/or adjustments	06/29/2007	03/31/2016	1,264,030					0		1,264,030	1,264,030			0	
	p000656 - Hines European Development Fund, II,LP - 14000	Houston	TX.	Residual Activity	07/01/2007	12/15/2015	1,357					0	(146,425)	(145,068)			145,068	145,068	
	p000790 - Blackstone Real Estate Partners VI LP (GLIC ROFR)	New York	NY.	Normal distributions and/or adjustments	06/30/2010	03/31/2016	871,740					0		871,740	871,740			0	
	p000904 - Carlyle Europe RE Prtnrs III - 14000	Washington	DC.	Normal distributions and/or adjustments	10/09/2007	03/31/2016	531,234					0		531,234	531,234			0	
	p000905 - Trophy Property Dev LP - 14000	Grand Cayman, Cayman Islands	CYM	Normal distributions and/or adjustments	04/15/2008	03/31/2016	454,058					0		454,058	454,058			0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							6,202,079	0	0	0	0	0	(146,425)	6,055,654	6,127,915	0	72,261	72,261	2,041,177
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	MetLife Property Ventures Canada, ULC	Calgary	ALB	Residual Activity	07/24/2007	12/31/2015						0		-	31,661		31,661	31,661	
	Metropolitan Connecticut Properties Ventures, LLC	Wilmington	DE.	Normal distributions and/or adjustments	04/16/2007	03/31/2016	5,032,837					0		5,032,837	5,250,000		217,163	217,163	
	p000653 - Daniel/Metlife Midtown Atlanta Master LLC.	Atlanta	GA.	Normal distributions and/or adjustments	06/28/2007	03/31/2016	(1,450,000)					0		(1,450,000)	(1,450,000)			0	
	p000910 - Metlife CC Member , LLC	Washington	DC.	Normal distributions and/or adjustments	09/05/2012	03/31/2016	380,488					0		380,488	380,488			0	
	p000977 - MetLife THR Investor, LLC	New York	NY.	Normal distributions and/or adjustments	12/16/2013	03/31/2016	315,144					0		315,144	315,144			0	
	p001179 - MCPP Owners, LLC	Morristown	NJ.	Normal distributions and/or adjustments	10/22/2015	03/31/2016						0					490	490	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							4,278,469	0	0	0	0	0	0	4,278,469	4,527,293	0	249,314	249,314	0
Working Capital Finance Investment - Unaffiliated																			
BME1F1 MN 1	KIMBERLY-CLARK CORPORATION 0.000% 01	Irving	TX.	Redemption 100.0000	10/13/2015	01/11/2016	5,114,331		1,583			1,583		5,115,914	5,115,914			0	
BME1F1 MN 1	KIMBERLY-CLARK CORPORATION 0.000% 01	Irving	TX.	Redemption 100.0000	10/13/2015	01/19/2016	2,853,615		883			883		2,854,498	2,854,498			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
4199999. Total - Working Capital Finance Investment - Unaffiliated							7,967,946	0	2,466	0	0	2,466	0	7,970,412	7,970,412	0	0	0	0
4499999. Subtotal - Unaffiliated							81,612,311	1,188,851	2,466	0	0	1,191,317	(146,425)	82,657,203	78,107,291	(63,342)	(4,486,569)	(4,549,911)	2,038,673
4599999. Subtotal - Affiliated							8,955,029	0	0	0	0	0	0	8,955,029	9,249,294	0	294,755	294,755	0
4699999. Totals							90,567,340	1,188,851	2,466	0	0	1,191,317	(146,425)	91,612,232	87,356,585	(63,342)	(4,191,814)	(4,255,156)	2,038,673

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
38378P E7 9	GOVERNMENT NATIONAL MORTGAGE A 3.000%		03/01/2016	Interest Capitalization		88,033	88,033		1
38379E 2J 0	GOVERNMENT NATIONAL MORTGAGE A 3.000%		03/01/2016	Interest Capitalization		38,248	38,248		1
38379F PC 7	GOVERNMENT NATIONAL MORTGAGE A 3.000%		02/25/2016	CITIGROUP GLOBAL MARKETS INC/		11,371,211	11,040,011		1
38379J NL 1	GOVERNMENT NATIONAL MORTGAGE A 2.500%		03/01/2016	Interest Capitalization		27,831	27,831		1
38379M AB 0	GOVERNMENT NATIONAL MORTGAGE A 3.500%		03/01/2016	Various		30,387	30,387		1
38379M AB 0	GOVERNMENT NATIONAL MORTGAGE A 3.500%		02/22/2016	Various		10,470,337	10,418,246	24,309	1
912810 RP 5	UNITED STATES TREASURY 3.000% 11/15/45		01/22/2016	Various		50,568,812	55,000,000	278,984	1
912810 RP 5	UNITED STATES TREASURY 3.000% 11/15/45		01/22/2016	Various		5,237,570			1
912810 RQ 3	UNITED STATES TREASURY 2.500% 02/15/46		03/17/2016	DEUTSCHE BANK SECURITIES INC		23,968,810	25,000,000	54,945	1
912828 B7 4	UNITED STATES TREASURY 0.625% 02/15/17		01/25/2016	Various		244,755,763	245,000,000	663,298	1
912828 C3 2	UNITED STATES TREASURY 0.750% 03/15/17		02/05/2016	BANK OF AMERICA N.A.		75,090,970	75,000,000	225,618	1
912828 H7 8	UNITED STATES TREASURY 0.500% 01/31/17		01/08/2016	JP MORGAN SECURITIES LTD LDN		74,783,353	75,000,000	167,120	1
912828 J3 5	UNITED STATES TREASURY 0.500% 02/28/17		01/26/2016	Various		174,531,600	175,000,000	340,316	1
912828 J9 2	UNITED STATES TREASURY 0.500% 03/31/17		01/27/2016	Various		99,736,528	100,000,000	163,934	1
912828 K6 6	UNITED STATES TREASURY 0.500% 04/30/17		02/23/2016	JP MORGAN SECURITIES LTD LDN		748,799,828	750,000,000	1,171,016	1
912828 M2 3	UNITED STATES TREASURY 0.468% 10/31/17		01/13/2016	GOLDMAN SACHS & COMPANY		49,934,700	50,000,000	37,956	1
912828 M5 6	UNITED STATES TREASURY 2.250% 11/15/25		03/07/2016	Various		510,112,299	502,000,000	2,238,132	1
912828 N2 2	UNITED STATES TREASURY 1.250% 12/15/18		01/12/2016	SOCIETE GENERALE		15,036,914	15,000,000	14,857	1
912828 N4 8	UNITED STATES TREASURY 1.750% 12/31/20		01/22/2016	SOCIETE GENERALE		25,285,352	25,000,000	24,519	1
912828 N5 5	UNITED STATES TREASURY 1.000% 12/31/17		01/26/2016	Various		335,589,437	335,000,000	141,209	1
912828 N6 3	UNITED STATES TREASURY 1.125% 01/15/19		02/05/2016	Various		531,852,938	530,000,000	275,996	1
912828 N8 9	UNITED STATES TREASURY 1.375% 01/31/21		02/24/2016	Various		655,050,128	650,000,000	343,750	1
912828 N9 7	UNITED STATES TREASURY 0.572% 01/31/18		03/21/2016	Various		275,184,669	275,000,000	138,590	1
912828 P2 0	UNITED STATES TREASURY 0.750% 01/31/18		02/23/2016	Various		695,038,154	695,000,000	306,181	1
912828 P3 8	UNITED STATES TREASURY 1.750% 01/31/23		02/26/2016	Various		203,387,199	200,000,000	259,615	1
912828 P4 6	UNITED STATES TREASURY 1.625% 02/15/26		03/31/2016	Various		1,363,270,839	1,388,000,000	1,054,018	1
912828 P7 9	UNITED STATES TREASURY 1.500% 02/28/23		03/07/2016	Various		197,891,105	200,000,000	40,761	1
912828 P8 7	UNITED STATES TREASURY 1.125% 02/28/21		03/07/2016	NOMURA SECURITIES INTERNATIONA		98,629,106	100,000,000	24,457	1
912828 Q3 7	UNITED STATES TREASURY 1.250% 03/31/21		03/31/2016	WELLS FARGO & CO		62,014,655	62,000,000	2,117	1FE
912828 Q4 5	UNITED STATES TREASURY 0.750% 03/31/18		03/29/2016	Various		200,328,325	200,000,000		1
912828 SJ 0	UNITED STATES TREASURY 0.875% 02/28/17		01/26/2016	HSBC SECURITIES		75,152,344	75,000,000	268,630	1
912828 SY 7	UNITED STATES TREASURY 0.625% 05/31/17		03/24/2016	JP MORGAN SECURITIES LTD LDN		49,933,694	50,000,000	101,605	1
0599999. Total Bonds - U.S Government						6,863,191,139	6,873,642,756	8,361,933	XXX
Bonds - All Other Government									
195325 BN 4	COLOMBIA REPUBLIC OF 4.375% 07/12/21	F	02/10/2016	J.P. MORGAN SEC INC		1,061,280	1,072,000	4,429	2FE
455780 BU 9	INDONESIA REPUBLIC OF 5.125% 01/15/45	F	01/21/2016	CITIGROUP GLOBAL MARKETS INC/		1,790,000	2,000,000	3,132	3FE
48667Q AF 2	KAZMUNAYGAS NATIONAL CO JSC 6.375% 04/	R	01/06/2016	BANK OF AMERICA N.A.		2,059,000	2,000,000	32,583	2FE
699149 AC 4	PARAGUAY REPUBLIC OF 5.000% 04/15/26	R	03/23/2016	BANK OF AMERICA N.A.		999,970	1,000,000		3FE
P3772N HK 1	COLOMBIA REPUBLIC OF 2.625% 03/15/23	F	02/23/2016	J.P. MORGAN SEC INC		5,247,192	5,904,000	69,311	2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
1099999. Total Bonds - All Other Government						11,157,442	11,976,000	109,455	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
544646 XZ 0	LOS ANGELES CALIF UNI SCH DIST 5.750%		01/25/2016	CANTOR FITZGERALD & CO.		309,408	250,000	1,078	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						309,408	250,000	1,078	XXX
Bonds - U.S. Special Revenue and Special Assessment									
01959L AA 0	ALLINA HEALTH SYSTEM 4.805% 11/15/45		03/16/2016	RAYMOND JAMES FINANCIAL INC.		1,418,768	1,300,000	21,863	1FE
01F030 63 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		02/22/2016	Various		512,441,406	500,000,000	541,667	1
01F030 64 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/09/2016	Various		509,531,250	500,000,000	500,000	1
01F030 65 2	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/30/2016	CREDIT SUISSE SECURITIES USA L		255,312,500	250,000,000	229,167	1
01F032 61 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		01/08/2016	BANK OF AMERICA N.A.		51,863,281	50,000,000	58,333	1
01F032 63 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		02/18/2016	Various		523,232,422	500,000,000	631,944	1
01F032 64 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/07/2016	Various		521,406,250	500,000,000	583,333	1
01F032 65 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/15/2016	BANK OF AMERICA N.A.		259,550,781	250,000,000	267,361	1
01F040 62 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		01/04/2016	CREDIT SUISSE SECURITIES USA L		264,414,063	250,000,000	277,778	1
01F040 63 6	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		01/29/2016	CREDIT SUISSE SECURITIES USA L		266,484,375	250,000,000	361,111	1
01F040 64 4	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/09/2016	CREDIT SUISSE SECURITIES USA L		266,054,688	250,000,000	333,333	1
16876A AA 2	CINCINNATI CHILDRENS HOSPITAL 4.268% 0		02/26/2016	RAYMOND JAMES FINANCIAL INC.		2,818,604	2,725,000	34,568	1FE
3128MJ XR 6	FEDERAL HOME LOAN MORTGAGE COR 3.500%		01/29/2016	NOMURA SECURITIES INTERNATIONA		23,975,214	22,940,216	22,303	1
3128MJ XX 3	FEDERAL HOME LOAN MORTGAGE COR 3.500%		02/11/2016	Various		38,537,777	36,709,265	49,256	1
31292S CF 5	FEDERAL HOME LOAN MORTGAGE COR 4.000%		01/15/2016	SOCIETE GENERALE		859,393	808,603	898	1
3130A7 CG 8	FEDERAL HOME LOAN BANKS 1.750% 02/26/2		02/12/2016	BARCLAYS CAPITAL INC.		100,000,000	100,000,000		1
3130A7 GH 2	FEDERAL HOME LOAN BANKS 1.875% 03/15/2		03/01/2016	TD SECURITIES USA LLC		100,000,000	100,000,000		1
31326K B3 0	FEDERAL HOME LOAN MORTGAGE COR 2.826%		12/01/2015	Various		(278,665)	(278,665)		1
31326K HW 0	FEDERAL HOME LOAN MORTGAGE COR 2.648%		02/03/2016	CITIGROUP GLOBAL MARKETS INC/		15,177,981	14,763,338	24,976	1
3132HP R2 2	FEDERAL HOME LOAN MORTGAGE COR 3.000%		03/10/2016	BANK OF AMERICA N.A.		61,805,202	60,565,502	60,566	1
3132QV ME 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/23/2016	NOMURA SECURITIES INTERNATIONA		41,904,759	40,160,296	46,854	1
3132QW TZ 2	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/04/2016	JP MORGAN SECURITIES LTD LDN		5,888,515	5,624,850	7,109	1
31335A NJ 3	FEDERAL HOME LOAN MORTGAGE COR 3.500%		01/28/2016	JP MORGAN SECURITIES LTD LDN		53,196,873	50,849,076	49,437	1
3136A4 LJ 6	FANNIE MAE FNMA_12-19 3.500% 01/01/42		03/23/2016	STEPHENS INC		2,382,479	2,306,787	6,280	1
3136A4 ZE 2	FANNIE MAE FNMA_12-25 5.000% 03/01/42		01/20/2016	CREDIT SUISSE SECURITIES USA L		3,374,933		51,723	1
3136A7 CL 4	FANNIE MAE FNMA_12-68 3.500% 07/01/42		03/01/2016	Interest Capitalization		65,171	65,171		1
3136AA PN 9	FANNIE MAE FNMA_12-132 3.000% 12/01/32		01/25/2016	KGS - ALPHA CAPITAL MARKETS		3,989,726		60,349	1
3136AB MK 6	FANNIE MAE FNMA_12-14 3.000% 01/01/33		01/26/2016	KGS - ALPHA CAPITAL MARKETS		2,217,049		35,072	1
3136AB YU 1	FANNIE MAE FNMA_13-1 3.000% 02/01/43		03/23/2016	CITIGROUP GLOBAL MARKETS INC/		9,717,174	10,024,164	23,390	1
3136AC QW 4	FANNIE MAE FNMA_13-21 3.000% 03/01/43		03/01/2016	Interest Capitalization		33,558	33,558		1
3136AC YH 8	FANNIE MAE FNMA_13-18 2.500% 10/01/27		01/27/2016	BANK OF AMERICA N.A.		1,339,931			1
3136AD S3 4	FANNIE MAE FNMA_13-41 3.500% 05/01/43		03/01/2016	Interest Capitalization		191,282	191,282		1
3136AE RY 5	FANNIE MAE FNMA_13-55 3.000% 12/01/32		01/14/2016	CITIGROUP GLOBAL MARKETS INC/		2,883,819		37,658	1
3136AG C2 6	FANNIE MAE FNMA_13-101 3.000% 10/01/33		02/24/2016	NOMURA SECURITIES INTERNATIONA		15,588,281	15,000,000	35,000	1
3136AL D6 5	FANNIE MAE FNMA_14 3.000% 12/01/44		03/01/2016	Interest Capitalization		22,803	22,803		1

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3136AM TK 5	GS_S8806_RP 3.000% 03/01/45		03/01/2016	Interest Capitalization		72,376	72,376		1
3136AN GA 9	FANNIE MAE FNMA_15-22 3.000% 04/01/45		02/26/2016	CITIGROUP GLOBAL MARKETS INC/		5,396,851	5,328,579	444	1
3136AP PE 6	FANNIE MAE FNMA_15-46 3.000% 06/01/33		01/04/2016	BANK OF AMERICA N.A.		4,670,207		22,107	1
3136AP R7 9	FANNIE MAE FNMA_15-61 3.500% 08/01/45		03/22/2016	NOMURA SECURITIES INTERNATIONA		14,231,123	13,692,000	35,942	1
3136AP ZR 6	FANNIE MAE FNMA_15-57 3.500% 08/01/35		01/06/2016	CITIGROUP GLOBAL MARKETS INC/		6,357,470		33,075	1
3136AQ 3E 8	FANNIE MAE FNMA_16-4 3.000% 02/01/46		02/26/2016	CITIGROUP GLOBAL MARKETS INC/		11,128,049	10,893,165	908	1
3136AQ 5N 6	FANNIE MAE FNMA_16-9 3.000% 11/07/45		02/01/2016	JP MORGAN SECURITIES LTD LDN		15,360,938	15,000,000	35,000	1
3136AQ JF 8	FANNIE MAE FNMA_15-86 3.500% 11/01/45		03/28/2016	WELLS FARGO & CO		3,096,720	2,992,000	8,727	1
3136AQ KE 9	FANNIE MAE FNMA_15-83 3.500% 11/01/45		02/23/2016	Various		19,886,582	19,027,377	46,247	1
3136AQ KE 9	FANNIE MAE FNMA_15-83 3.500% 11/01/45		03/01/2016	Various		55,496	55,496		1
3136AQ R7 7	FANNIE MAE FNMA_15-93 3.500% 01/01/46		03/21/2016	KEYBANC CAPITAL MARKETS INC		5,128,790	5,015,932	11,216	1
3136AR E2 0	FANNIE MAE FNMA_16-18 3.000% 04/01/46		03/04/2016	CITIGROUP GLOBAL MARKETS INC/		4,691,730	5,020,410	12,551	1
3137A3 4X 4	FREDDIE MAC FHLMC_3763 4.000% 11/01/40		03/01/2016	Interest Capitalization		129,135	129,135		1
3137AJ PJ 7	FREDDIE MAC FHLMC_3972 4.000% 12/01/41		03/01/2016	Interest Capitalization		66,921	66,921		1
3137AL XC 8	FREDDIE MAC FHLMC_3996 3.500% 02/01/42		03/01/2016	Interest Capitalization		109,455	109,455		1
3137AR M2 9	FREDDIE MAC FHLMC_4057 3.500% 06/01/42		03/01/2016	Interest Capitalization		173,256	173,256		1
3137B2 AS 9	FREDDIE MAC FHLMC_4199 3.500% 05/01/43		03/31/2016	GOLDMAN SACHS & COMPANY		2,394,915	2,246,110	873	1
3137B9 FW 0	FEDERAL HOME LOAN MORTGAGE COR 3.000%		03/01/2016	Interest Capitalization		101,076	101,076		1
3137BD UD 6	FHLMC_4385 3.000% 07/01/41		02/16/2016	CITIGROUP GLOBAL MARKETS INC/		13,310,994	13,044,000	19,566	1
3137BF VP 3	FREDDIE MAC FHLMC_4417 3.500% 12/01/44		03/21/2016	GOLDMAN SACHS & COMPANY		4,112,315	3,901,396	8,724	1
3137BF XR 7	FEDERAL HOME LOAN MORTGAGE COR 3.000%		03/01/2016	Interest Capitalization		54,097	54,097		1
3137BF YN 5	FEDERAL HOME LOAN MORTGAGE COR 3.000%		03/01/2016	Interest Capitalization		38,641	38,641		1
3137BG 5F 2	FREDDIE MAC FHLMC_4425 2.500% 01/01/45		02/26/2016	CITIGROUP GLOBAL MARKETS INC/		5,681,330	5,895,025	409	1
3137BG GR 4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2016	Interest Capitalization		94,957	94,957		1
3137BG LE 7	FREDDIE MAC FHLMC_4435 3.500% 02/01/45		03/30/2016	CITIGROUP GLOBAL MARKETS INC/		2,002,370	1,967,327	574	1
3137BG LJ 6	FREDDIE MAC FHR_4438 3.000% 02/01/45		03/01/2016	Interest Capitalization		38,544	38,544		1
3137BG SL 4	FEDERAL HOME LOAN MORTGAGE COR 3.000%		02/25/2016	MIZUHO SECURITIES USA INC		16,060,740	15,578,772		1
3137BG VY 2	FREDIE MAC FHLMC_4447 3.000% 03/01/35		02/24/2016	JP MORGAN SECURITIES LTD LDN		13,580,871	13,153,386	30,691	1
3137BH C4 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2016	Interest Capitalization		50,253	50,253		1
3137BH F2 8	FEDERAL HOME LOAN MORTGAGE COR 3.000%		03/14/2016	GOLDMAN SACHS & COMPANY		1,009,531	1,000,000	1,333	1
3137BH RH 2	FEDERAL HOME LOAN MORTGAGE COR 3.000%		03/15/2016	JP MORGAN SECURITIES LTD LDN		1,006,328	1,000,000	1,417	1
3137BJ JA 2	FEDERAL HOME LOAN MORTGAGE COR 3.000%		02/25/2016	NOMURA SECURITIES INTERNATIONA		18,312,618	17,755,000		1
3137BK LV 0	FREDDIE MAC FHLMC_4493 3.000% 07/01/45		02/24/2016	GOLDMAN SACHS & COMPANY		6,613,750	6,500,000	15,167	1
3137BK TB 6	FREDDIE MAC FHLMC_4491 3.000% 01/01/42		03/14/2016	JP MORGAN SECURITIES LTD LDN		5,401,856	5,380,000	7,173	1
3137BL 4T 2	FREDDIE MAC FHLMC_4498 3.500% 08/01/45		03/08/2016	JP MORGAN SECURITIES LTD LDN		20,246,116	20,328,702	19,764	1
3137BM 2Z 8	FREDDIE MAC FHLMC_4526 3.500% 11/01/45		03/01/2016	Various		26,731	26,731		1
3137BM 2Z 8	FREDDIE MAC FHLMC_4526 3.500% 11/01/45		02/23/2016	Various		9,568,777	9,164,947	22,276	1
3137BM CT 1	FREDDIE MAC FHLMC_4541 3.500% 12/01/45		02/23/2016	Various		3,399,529	3,260,939	7,926	1
3137BM CT 1	FREDDIE MAC FHLMC_4541 3.500% 12/01/45		03/01/2016	Various		9,511	9,511		1

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
3137BM M8 6	FREDDIC MAC FHLMC_4546 3.500% 01/01/31		01/14/2016	CANTOR FITZGERALD & CO.		2,627,958		50,313	1
3137BM TN 6	FREDDIE MAC FHLMC_4548 3.500% 01/01/46		03/29/2016	JEFFERIES & COMPANY INC.		5,375,281	5,231,417		1
3137G0 AY 5	FREDDIE MAC STRUCTURED AGENCY 4.033% 0		01/28/2016	JP MORGAN SECURITIES LTD LDN.		161,487	180,000	161	1
3137GA MD 6	FREDDIE MAC FHLMC3736 4.000% 10/01/40		03/01/2016	Interest Capitalization		473,051	473,051		1
3138EQ KP 6	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		01/07/2016	JP MORGAN SECURITIES LTD LDN.		98,998,565	95,534,959	111,457	1
3138EQ N4 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		01/05/2016	BANK OF AMERICA N.A.		26,792,718	25,859,357	30,169	1
3138EQ NN 8	FEDERAL NATIONAL MORTGAGE ASSO 2.679%		01/21/2016	BANK OF AMERICA N.A.		9,398,338	9,152,368	16,352	1
3138EQ W5 7	FEDERAL NATIONAL MORTGAGE ASSO 2.692%		01/28/2016	BANK OF AMERICA N.A.		3,028,925	2,946,963	5,068	1
3138EQ WK 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		02/08/2016	CITIGROUP GLOBAL MARKETS INC/		64,194,498	60,965,245	59,272	1
3138EQ YK 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		02/24/2016	JEFFERIES & COMPANY INC.		47,306,096	44,813,353	121,992	1
3138WC PV 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		02/23/2016	KEYBANC CAPITAL MARKETS INC.		1,148,388	1,096,068	1,385	1
3138WE 2E 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		01/05/2016	BANK OF AMERICA N.A.		16,452,676	15,877,130	18,523	1
3138WE VY 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		02/10/2016	BARCLAYS CAPITAL INC.		5,901,039	5,615,441	7,097	1
3138WF 2X 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		02/09/2016	BARCLAYS CAPITAL INC.		32,445,678	30,788,397	29,933	1
3138WF 2Z 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		01/22/2016	JP MORGAN SECURITIES LTD LDN.		41,138,736	39,508,990	38,412	1
3138WF 3F 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/03/2016	JP MORGAN SECURITIES LTD LDN.		124,366,345	118,836,724	150,196	1
3138WF 3G 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		01/26/2016	NOMURA SECURITIES INTERNATIONA		20,679,057	19,816,720	53,946	1
3138WF BX 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		02/09/2016	BANK OF AMERICA N.A.		9,039,476	8,574,573	8,336	1
3138WF LC 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		01/11/2016	Various		92,495,786	89,134,391	103,990	1
3138WF U7 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		01/06/2016	MORGAN STANLEY & CO.		26,526,696	25,569,825	29,831	1
3138WF Y5 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		01/22/2016	JP MORGAN SECURITIES LTD LDN.		5,416,558	5,199,636	5,055	1
3138WG E3 4	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/10/2016	WELLS FARGO & CO.		12,302,343	11,999,999	13,000	1
3138WG E4 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		01/12/2016	RBC DOMINION SECURITIES INC.		12,455,910	11,964,254	11,632	1
3138WG HA 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/04/2016	JP MORGAN SECURITIES LTD LDN.		10,429,060	9,957,628	12,585	1
3138WG LA 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		02/04/2016	BANK OF AMERICA N.A.		44,528,245	42,439,429	41,261	1
3138WG M2 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/23/2016	JP MORGAN SECURITIES LTD LDN.		8,523,410	7,978,620	10,638	1
3138WG MC 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/23/2016	DAIWA CAPITAL MARKETS AMERICA		35,480,566	33,973,013	39,635	1
3138WG SD 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/10/2016	WELLS FARGO & CO.		51,259,766	50,000,000	54,167	1
3138WG SS 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/04/2016	BARCLAYS CAPITAL INC.		27,202,097	25,968,589	32,821	1
3138WG YN 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/28/2016	Various		73,210,938	70,000,000	81,667	1
3138WP HJ 6	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/08/2016	JP MORGAN SECURITIES LTD LDN.		28,384,823	27,089,601	34,238	1
3138YW H4 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		01/21/2016	JP MORGAN SECURITIES LTD LDN.		43,346,221	41,547,973	40,394	1
3138YW JR 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/10/2016	WELLS FARGO & CO.		2,050,390	2,000,000	2,167	1
3138YY DN 0	FEDERAL NATIONAL MORTGAGE ASSO 2.505%		02/03/2016	MIZUHO SECURITIES USA INC.		12,240,964	11,939,674	19,108	1
31396E Z5 8	FHLMC_3062 5.500% 11/01/35		03/01/2016	Interest Capitalization		240,212	240,212		1
31398V LQ 7	FREDDIE MAC FHLMC_3656 5.000% 01/01/38		03/01/2016	Interest Capitalization		144,122	144,122		1
3140E8 NJ 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		02/09/2016	NOMURA SECURITIES INTERNATIONA		6,391,423	6,078,476	5,910	1
3140E9 KE 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/10/2016	WELLS FARGO & CO.		13,327,539	13,000,000	14,083	1
3140EU 6G 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		02/11/2016	JP MORGAN SECURITIES LTD LDN.		13,122,983	12,454,525	15,741	1
3140EU GT 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/24/2016	JP MORGAN SECURITIES LTD LDN.		73,381,711	70,137,836	81,827	1

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3140EW SQ 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/23/2016	NOMURA SECURITIES INTERNATIONA		36,036,498	34,474,378	40,220	1
3140EY NF 4	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/10/2016	WELLS FARGO & CO.		19,478,711	19,000,000	20,583	1
3140EY Y5 4	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/10/2016	WELLS FARGO & CO.		2,050,391	2,000,000	2,167	1
3140EY ZT 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/10/2016	WELLS FARGO & CO.		2,050,391	2,000,000	2,167	1
3140F0 PH 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/10/2016	WELLS FARGO & CO.		153,779,297	150,000,000	162,500	1
31418A JX 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/22/2016	CREDIT SUISSE SECURITIES USA L		46,883,231	44,891,185	52,373	1
47770V AZ 3	JOBSOHIO BEVERAGE SYSTEM 4.532% 01/01/		02/08/2016	CITIGROUP GLOBAL MARKETS INC/		4,748,542	4,245,000	21,376	1FE
485424 NF 8	STATE OF KANSAS DEPARTMENT OF 4.596% 9/1		02/26/2016	CITIGROUP GLOBAL MARKETS INC/		1,814,480	1,600,000	204	1FE
544652 6E 5	LOS ANGELES CALIF WASTEWTR SYS 5.713%		03/17/2016	CANTOR FITZGERALD & CO.		5,303,448	4,300,000	75,745	1FE
592041 WJ 2	METROPOLITAN GOVT NASHVILLE & 4.053% 0		03/18/2016	JP MORGAN SECURITIES LTD LDN		3,475,000	3,475,000		1FE
60636A MQ 3	MISSOURI ST HEALTH&EDL FACS AU 3.651%		02/19/2016	WELLS FARGO & CO.		10,000,000	10,000,000		1FE
668444 AC 6	NORTHWESTERN UNIVERSITY 4.643% 12/01/4		02/24/2016	Various		6,383,055	5,520,000	38,981	1FE
677632 MV 0	OHIO STATE UNIVERSITY 4.91% 6/1/2040 4		02/04/2016	CANTOR FITZGERALD & CO.		443,501	375,000	3,478	1FE
740816 AL 7	HARVARD UNIVERSITY President and Fellows		01/22/2016	MORGAN STANLEY & CO.		299,898	300,000	3,498	1FE
898361 AQ 3	AMHERST COLLEGE 4.100% 11/01/45		02/05/2016	RBC DOMINION SECURITIES INC.		7,379,820	7,000,000	43,050	1FE
914713 N9 9	UNIVERSITY OF NORTH CAROLINA-C 2.779%		02/24/2016	BANK OF AMERICA N.A.		9,986,900	10,000,000		1FE
915137 5F 6	UNIVERSITY OF TEXAS SYSTEM 5.134% 8/15/2		02/09/2016	CANTOR FITZGERALD & CO.		2,103,597	1,695,000	42,785	1FE
91514A DE 2	UNIVERSITY OF TEXAS SYSTEM 3.852% 08/1		01/07/2016	BANK OF AMERICA N.A.		7,500,000	7,500,000		1FE
96926G AC 7	WILLIAM MARSH RICE UNIVERSITY 3.574% 0		02/10/2016	Various		9,138,662	9,040,000	81,372	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						5,561,918,089	5,333,480,884	6,636,300	XXX
Bonds - Industrial and Miscellaneous									
00164V AD 5	AMC NETWORKS INC 5.000% 04/01/24		03/23/2016	BANK OF AMERICA N.A.		500,000	500,000		3FE
00175L AA 0	AMERICAN MONEY MANAGEMENT CORP 2.069%	R	01/12/2016	CITIGROUP GLOBAL MARKETS INC/		4,955,000	5,000,000	19,911	1FE
00182E AZ 2	AUSTRALIA AND NEW ZEALAND BANK 2.750%	F	01/27/2016	CITIGROUP GLOBAL MARKETS INC/		14,034,967	14,050,000		1FE
00206R CX 8	AT&T INC 5.875% 10/01/19		03/21/2016	Tax Free Exchange		1,993,780	2,000,000		2FE
00206R CY 6	AT&T INC 5.200% 03/15/20		03/21/2016	Tax Free Exchange		2,071,271	2,050,000		2FE
00206R DA 7	AT&T INC 5.000% 03/01/21		03/21/2016	Tax Free Exchange		18,821,495	18,000,000		2FE
00206R DG 4	AT&T INC 6.375% 03/01/41		03/21/2016	Tax Free Exchange		4,997,512	5,000,000		2FE
00507V A* 0	ACTIVISION BLIZZARD INC 10/13/2		03/18/2016	BANK OF AMERICA N.A.		1,574,749	1,574,749		2FE
007036 CC 8	ADJUSTABLE RATE MORTGAGE TRUST 1.593%		03/03/2016	MORGAN STANLEY & CO.		1,800,440	1,957,000	1,041	1AM
00724F AC 5	ADOBE SYST INC 3.250% 02/01/25		01/14/2016	STIFEL NICOLAUS		850,622	855,000	13,045	2FE
010392 FP 8	ALABAMA POWER CO 4.300% 01/02/46		01/08/2016	BARCLAYS CAPITAL INC.		1,728,412	1,740,000		1FE
02005A EJ 3	ALLY MASTER OWNER TRUST 0.836% 06/17/1		01/28/2016	Various		4,984,609	5,000,000	2,018	1FE
02007C AC 6	ALLY AUTO RECEIVABLES TRUST AL 0.936%		02/23/2016	BANK OF AMERICA N.A.		7,001,641	7,000,000	1,809	1FE
02149Q AD 2	COUNTRYWIDE ALTERNATIVE LOAN T 0.683%		01/08/2016	BANK OF AMERICA N.A.		213,103	269,325	80	1FM
02209S AM 5	ALTRIA GROUP INC 4.250% 08/09/42		02/05/2016	CITIGROUP GLOBAL MARKETS INC/		1,286,148	1,375,000	162	1FE
02582J EZ 9	AMERICAN EXPRESS CREDIT ACCOUN 1.701%		03/10/2016	BANK OF AMERICA N.A.		3,583,800	3,520,000		1FE
02582J HA 1	AMERICAN EXPRESS CREDIT ACCOUN 0.726%		02/24/2016	Various		37,513,711	37,500,000	6,764	1FE
026874 DH 7	AMERICAN INTERNATIONAL GROUP I 3.900%		03/17/2016	US BANCORP		999,500	1,000,000		2FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
03027X AH 3	AMERICAN TOWER CORP 3.300% 02/15/21		01/08/2016	CITIGROUP GLOBAL MARKETS INC/		9,985,300	10,000,000		2FE
03027X AJ 9	AMERICAN TOWER CORP 4.400% 02/15/26		01/08/2016	CITIGROUP GLOBAL MARKETS INC/		1,630,308	1,635,000		2FE
03065V AF 4	AMERICREDIT AUTOMOBILE RECEIVA 3.500%		01/12/2016	DEUTSCHE BANK SECURITIES INC		9,999,828	10,000,000		1FE
032511 BN 6	ANADARKO PETROLEUM CORPORATION 5.500%		03/14/2016	BANK OF AMERICA N.A		1,993,800	2,000,000		3FE
035242 AN 6	ANHEUSER-BUSCH INBEV FINANCE I 4.900%		01/13/2016	BANK OF AMERICA N.A		1,995,300	2,000,000		1FE
03674X AF 3	ANTERO RESOURCES CORP 5.625% 06/01/23		03/08/2016	Tax Free Exchange		2,000,000	2,000,000		3FE
04544T AA 9	ASSET BACKED SECURITIES CORP H 0.633%		03/03/2016	CITIGROUP GLOBAL MARKETS INC/		6,985,896	10,716,619	2,271	1AM
05367D BR 7	AFG_04-13 1.338% 07/11/26		03/11/2016	Interest Capitalization		134,331	134,331		5*
05367D BS 5	AFG_03-13 1.538% 07/11/26		03/11/2016	Interest Capitalization		25,467	25,467		5*
05367D BT 3	AFG_03-13 2.438% 07/11/26		03/11/2016	Interest Capitalization		8,481	8,481		5*
05367D BY 2	AFG_03-13 1.538% 06/11/25		03/11/2016	Interest Capitalization		295,175	295,175		5*
05367D BZ 9	AFG_03-15 2.638% 06/11/25		03/11/2016	Interest Capitalization		34,417	34,417		5*
053807 AQ 6	AVNET INC AVNET INC 5.875% 6/15/2020 5		02/09/2016	BARCLAYS CAPITAL INC		3,452,212	3,114,000	28,967	2FE
05522R BG 2	BANK OF AMERICA CREDIT CARD TR 0.506%		02/22/2016	CITIGROUP GLOBAL MARKETS INC/		5,628,682	5,645,000	706	1FE
05522R CR 7	BANK OF AMERICA CREDIT CARD TR 0.706%		02/23/2016	Various		2,575,604	2,575,000	359	1FE
05522R CS 5	BANK OF AMERICA CREDIT CARD TR 0.726%		03/02/2016	Various		8,584,793	8,580,000	2,669	1FE
05522R CT 3	BANK OF AMERICA CREDIT CARD TR 0.766%		03/29/2016	BANK OF AMERICA N.A		1,401,039	1,400,000	507	1FE
05532E CB 9	BCAP LLC TRUST BCAP_09-RR10 2.881% 03/		12/16/2015	CREDIT SUISSE SECURITIES USA L		4		44	1FM
055451 AU 2	BHP BILLITON FINANCE USA LTD 3.850% 09	F	03/24/2016	SEA PORT GROUP LLC		5,099,000	5,000,000		1FE
06054A AX 7	BANC OF AMERICA COMMERCIAL MOR 3.705%		03/02/2016	METLIFE 0BS 10273		7,295,217	7,000,000	1,441	1FM
06054A BB 4	BANC OF AMERICA COMMERCIAL MOR 3.989%		03/02/2016	METLIFE 0BS 10273		3,050,426	2,920,000	647	1FM
06738E AN 5	BARCLAYS PLC 4.375% 01/12/26	F	01/05/2016	BARCLAYS CAPITAL INC		2,064,874	2,075,000		2FE
07274E AG 8	BAYER US FINANCE LLC 3.375% 10/08/24		03/11/2016	CREDIT SUISSE SECURITIES USA L		2,059,740	2,000,000	29,625	1FE
073879 2U 1	BEAR STEARNS ASSET BACKED SECU 0.793%		02/02/2016	MIZUHO SECURITIES USA INC		3,382,248	3,422,894	823	1FM
07389U AR 0	BEAR STEARNS ASSET BACKED SECU 0.573%		01/13/2016	BANK OF AMERICA N.A		507,933	624,188	214	4AM
084670 BR 8	BERKSHIRE HATHAWAY INC 2.750% 03/15/23		03/08/2016	BANK OF AMERICA N.A		4,427,923	4,440,000		1FE
09062X AE 3	BIOGEN IDEC INC 3.625% 09/15/22		01/21/2016	Various		16,909,890	16,600,000	218,467	2FE
099724 AJ 5	BORGWARNER INC 3.375% 03/15/25		01/14/2016	CANTOR FITZGERALD & CO		410,190	430,000	5,039	2FE
10103D AA 4	BOSTON MED CTR 4.519% 07/01/26		03/21/2016	MORGAN STANLEY & CO		2,668,380	2,668,380		2Z
110122 AU 2	BRISTOL-MYERS SQUIBB CO 3.250% 08/01/4		01/28/2016	JEFFERIES & COMPANY INC		552,025	625,000	56	1FE
1248EP BP 7	CCO HOLDINGS LLC 5.875% 04/01/24		02/04/2016	DEUTSCHE BANK SECURITIES INC		3,500,000	3,500,000		4FE
12519@ AA 5	CED ALAMO 7 LLC 4.210% 06/30/41		02/18/2016	BARCLAYS CAPITAL INC		2,300,000	2,300,000		2Z
12532L AA 3	CGGS COMMERCIAL MORTGAGE TRUST 2.757%		03/21/2016	CITIGROUP GLOBAL MARKETS INC/		8,999,933	9,000,000	19,988	1FE
12543D AU 4	CHS/COMMUNITY HEALTH SYSTEMS I 5.125%		02/09/2016	BANK OF AMERICA N.A		1,950,000	2,000,000	3,132	3FE
12543D AV 2	CHS/COMMUNITY HEALTH SYSTEMS I 6.875%		01/21/2016	Various		1,709,375	2,000,000	66,554	4FE
12592B AD 6	CNH CAPITAL LLC 3.875% 07/16/18		11/19/2015	Tax Free Exchange		(15,392)			3FE
12592K BE 3	COMM MORTGAGE TRUST COMM14-UBS 4.193%		01/26/2016	DEUTSCHE BANK SECURITIES INC		2,635,566	2,500,000	8,037	1FM
12593F BD 5	COMM MORTGAGE TRUST COMM_15-LC 3.708%		02/19/2016	BANK OF AMERICA N.A		10,417,188	10,000,000	23,690	1FM
12593G AH 5	COMM MORTGAGE TRUST COMM_15-PC 4.290%		03/02/2016	METLIFE 0BS 10273		13,148,898	12,600,000	3,003	1FM
12593J BF 2	COMM MORTGAGE TRUST COMM_15-CR 3.696%		02/04/2016	Various		20,792,969	20,000,000	16,427	1FM

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

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
12593J BF 2	COMM MORTGAGE TRUST COMM_15-CR 3.696%		03/02/2016	Various		2,074,843	2,000,000	411	1FM
12594B AC 6	CNH EQUIPMENT TRUST CNH_16-A 0.956% 07		02/10/2016	CITIGROUP GLOBAL MARKETS INC/		12,000,000	12,000,000		1FE
12594C BF 6	COMM MORTGAGE TRUST COMM_16-DC 3.612%		03/03/2016	DEUTSCHE BANK SECURITIES INC		65,914,993	64,000,000	100,400	1FE
12624P AJ 4	COMM MORTGAGE TRUST COMM_12-CR 3.416%		03/02/2016	METLIFE 0BS 10273		40,775,338	39,886,000	7,569	1FM
12624X AM 0	COMM MORTGAGE TRUST COMM13-CR6 3.147%		03/02/2016	METLIFE 0BS 10273		1,001,639	1,000,000	175	1FM
12634N AT 5	CSAIL COMMERCIAL MORTGAGE TRUS 3.504%		02/08/2016	CREDIT SUISSE SECURITIES USA L		25,527,344	25,000,000	24,333	1FM
12635W AA 5	COMM MORTGAGE TRUST COMM_16-78 3.545%		02/19/2016	DEUTSCHE BANK SECURITIES INC		8,239,375	8,000,000	7,090	1FE
12635W AE 7	COMM MORTGAGE TRUST COMM_16-78 3.959%		02/19/2016	DEUTSCHE BANK SECURITIES INC		6,175,676	6,000,000	5,939	1FE
12635W AG 2	COMM MORTGAGE TRUST COMM_16-78 3.959%		02/19/2016	DEUTSCHE BANK SECURITIES INC		4,008,283	4,000,000	3,959	1FE
12636F BJ 1	COMM MORTGAGE TRUST COMM_15-LC 3.632%		01/07/2016	DEUTSCHE BANK SECURITIES INC		10,339,844	10,000,000	11,532	1FM
12636L BC 3	CSAIL COMMERCIAL MORTGAGE TRUS 4.000%		01/26/2016	CREDIT SUISSE SECURITIES USA L		1,292,647	1,255,000	1,081	1FE
12650V BJ 7	CREDIT SUISSE MORTGAGE TRUST C 1.048%		11/16/2015	CREDIT SUISSE SECURITIES USA L		(411,840)	(425,125)	(1,024)	1FE
126673 NF 5	COUNTRYWIDE ASSET-BACKED CERTI 5.206%		01/26/2016	AMHERST PIERPONT SECURITIES LL		1,437,059	1,564,146	6,317	1FM
126694 M9 6	COUNTRYWIDE HOME LOANS CWHL_06 0.633%		02/03/2016	KGS - ALPHA CAPITAL MARKETS		602,065	781,902	163	1FM
126694 WE 4	COUNTRYWIDE HOME LOANS CWHL_06 2.653%		03/10/2016	CITIGROUP GLOBAL MARKETS INC/		12,128,008	13,965,320	14,410	1FM
13975N AH 6	CAPITAL AUTO RECEIVABLES ASSET 1.132%		03/09/2016	DEUTSCHE BANK SECURITIES INC		14,200,000	14,200,000		1FE
14041N DG 3	CAPITAL ONE MULTI-ASSET EXECUT 0.486%		03/29/2016	Various		13,074,598	13,100,000	1,158	1FE
14041N DL 2	CAPITAL ONE MULTI-ASSET EXECUT 0.516%		02/22/2016	Various		3,094,441	3,100,000	465	1FE
14041N DT 5	CAPITAL ONE MULTI-ASSET EXECUT 0.476%		03/30/2016	Various		5,576,828	5,600,000	973	1FE
14042E 3Y 4	CAPITAL ONE NA 2.950% 07/23/21		02/11/2016	CITIGROUP GLOBAL MARKETS INC/		4,977,300	5,000,000	9,833	2FE
143127 AJ 7	CARMAX AUTO OWNER TRUST CARMX_ 0.716%		03/15/2016	WELLS FARGO & CO		2,819,048	2,819,819	168	1FE
14313Y AE 8	CARMAX AUTO OWNER TRUST CARMX_ 2.820%		01/26/2016	BARCLAYS CAPITAL INC		6,999,031	7,000,000		1FE
14313Y AF 5	CARMAX AUTO OWNER TRUST CARMX_ 3.270%		01/26/2016	BARCLAYS CAPITAL INC		1,999,947	2,000,000		1FE
14313Y AH 1	CARMAX AUTO OWNER TRUST CARMX_ 1.086%		02/23/2016	Various		10,502,109	10,500,000	1,201	1FE
144528 AC 0	CARRINGTON MORTGAGE LOAN TRUST 0.583%		03/11/2016	CITIGROUP GLOBAL MARKETS INC/		19,498,500	30,950,000	10,073	1FM
150326 AA 4	CEDAR FUNDING LTD CEDF_14-3A 2.148% 05	R	01/21/2016	CITIGROUP GLOBAL MARKETS INC/		1,989,375	2,000,000	7,071	1FE
151020 AU 8	CELGENE CORPORATION 5.000% 08/15/45		01/22/2016	Various		1,243,233	1,250,000	28,542	2FE
156700 AZ 9	CENTURYLINK INC 5.625% 04/01/25		02/04/2016	BANK OF AMERICA N.A.		588,000	700,000	14,000	3FE
156700 BA 3	CENTURYLINK INC 7.500% 04/01/24		03/22/2016	JP MORGAN SECURITIES LTD LDN		300,000	300,000		3FE
161571 BQ 6	CHASE ISSUANCE TRUST CHAIT_07- 0.486%		02/11/2016	WELLS FARGO & CO		1,197,750	1,200,000	16	1FE
161571 FT 6	CHASE ISSUANCE TRUST 0.696% 12/16/19		03/29/2016	BANK OF AMERICA N.A.		5,999,063	6,000,000	1,973	1FE
161571 GL 2	CHASE ISSUANCE TRUST CHAIT_14- 0.636%		01/29/2016	RBC DOMINION SECURITIES INC		2,000,156	2,000,000	660	1FE
161571 GR 9	CHASE ISSUANCE TRUST 0.686% 11/15/18		02/24/2016	JP MORGAN SECURITIES LTD LDN		46,502,500	46,500,000	8,100	1FE
17305E DK 8	CITIBANK CREDIT CARD ISSUANCE CCCIT 2006		01/29/2016	SOCIETE GENERALE		38,931,445	39,000,000	30,983	1FE
17305E EF 8	CITIBANK CREDIT CARD ISSUANCE 1.582% 0		03/10/2016	BANK OF AMERICA N.A.		5,887,906	5,800,000	5,358	1FE
17305E FP 5	CITIBANK CREDIT CARD ISSUANCE 0.641% 0		01/29/2016	SOCIETE GENERALE		50,355,000	50,355,000	20,059	1FE
17305E FT 7	CITIBANK CREDIT CARD ISSUANCE 0.632% 0		02/23/2016	CITIGROUP GLOBAL MARKETS INC/		3,734,416	3,735,000	131	1FE
17305E FV 2	CITIBANK CREDIT CARD ISSUANCE 0.682% 1		02/04/2016	BARCLAYS CAPITAL INC		15,000,000	15,000,000	2,781	1FE
17322A AF 9	CITIGROUP COMMERCIAL MORTGAGE 4.345% 0		03/29/2016	ISSUING COMPANY		4,033,145	3,939,365		1FM
17322A AG 7	CGCMT_14-GC19 4.805% 03/01/47		03/29/2016	ISSUING COMPANY		3,081,867	3,030,317		1FM

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
17322A AH 5	CITIGROUP COMMERCIAL MORTGAGE 4.900% 0		03/29/2016	ISSUING COMPANY		3,048,024	3,030,317		1FM
17323Y AD 1	CITIGROUP COMMERCIAL MORTGAGE 3.762% 0		02/05/2016	GOLDMAN SACHS & COMPANY		2,617,773	2,500,000	2,351	1FM
17324D AU 8	CITIGROUP COMMERCIAL MORTGAGE 3.717%		01/08/2016	BANK OF AMERICA N.A.		6,377,281	6,200,000	7,682	1FM
17324K AP 3	CITIGROUP COMMERCIAL MORTGAGE 3.818% 1		01/07/2016	Various		5,178,906	5,000,000	5,409	1FM
17324T AE 9	CITIGROUP COMMERCIAL MORTGAGE 3.616% 0		02/03/2016	CITIGROUP GLOBAL MARKETS INC/		56,134,063	54,500,000	87,588	1FE
18883# AA 8	TCW 02/06/20		02/18/2016	JP MORGAN SECURITIES LTD LDN		926,163	941,462		3FE
20902@ AD 7	CONSOLIDATED COMMUNICATIONS IN		03/17/2016	MORGAN STANLEY & CO		992,500	1,000,000		3FE
21244* AA 0	CONVATEC INC 06/04/20		01/06/2016	CITIGROUP GLOBAL MARKETS INC/		987,519	997,494		4FE
21685W CJ 4	COOPERATIEVE CENTRALE RAIFFEIS RABOBANK	F	01/26/2016	SEA PORT GROUP LLC		524,052	450,000	4,266	1FE
225433 AC 5	CREDIT SUISSE GROUP FUNDING GU 3.750%	R	01/15/2016	Tax Free Exchange		3,396,363	3,505,000		2FE
225433 AF 8	CREDIT SUISSE GROUP FUNDING GU 4.875%	R	02/03/2016	Various		723,934	725,000	8,149	2FE
225433 AF 8	CREDIT SUISSE GROUP FUNDING GU 4.875%	R	01/15/2016	Various		1,775,638	1,790,000		2FE
23312L AS 7	DEUTSCHE BANK COMMERCIAL MORTG 3.445%		03/31/2016	DEUTSCHE BANK SECURITIES INC		10,299,913	10,000,000	17,225	1FE
247361 *A 8	DELTA AIR LINES 10/18/18		03/14/2016	Various		3,995,625	4,000,000		2FE
25157T AA 2	DEUTSCHE MORTGAGE SECURITIES I 4.235%		06/08/2015	CITIGROUP GLOBAL MARKETS INC/			(1,530,656)		1FM
25470X AL 9	DISH DBS CORP 5.000% 03/15/23		02/03/2016	Various		1,491,875	1,750,000	30,903	3FE
268270 AD 7	E.CL S.A. 4.500% 01/29/25	R	01/08/2016	BARCLAYS BANK PLC - LNBR		7,462,500	7,500,000	153,750	2FE
29364W AW 8	ENTERGY LOUISIANA LLC 3.250% 04/01/28		03/17/2016	BARCLAYS CAPITAL INC		3,999,600	4,000,000		1FE
29425A AD 5	CITIGROUP COMMERCIAL MORTGAGE 3.778% 0		02/09/2016	Various		1,576,055	1,500,000	1,732	1FM
29425A AD 5	CITIGROUP COMMERCIAL MORTGAGE 3.778% 0		03/02/2016	Various		52,404,875	50,000,000	10,494	1FM
30162A AC 2	EXELIS INC 5.550% 10/01/21		01/11/2016	JEFFERIES & COMPANY INC		5,527,450	5,000,000	79,396	2FE
30231G AT 9	EXXON MOBIL CORP 3.043% 03/01/26		03/09/2016	Various		22,077,700	22,060,000	9,298	1FE
30255Q AA 9	FLNG LIQUEFACTION 2 LLC 12/31/2		03/24/2016	No Broker		159,623	159,623		2FE
31428X AY 2	FEDEX CORP 4.000% 01/15/24		01/19/2016	STIFEL NICOLAUS		781,077	740,000	576	2FE
31677A AB 0	FIFTH THIRD BANK OHIO 3.850% 03/15/26		03/10/2016	DEUTSCHE BANK SECURITIES INC		6,138,916	6,145,000		2FE
33938E AU 1	FLEXTRONICS INTERNATIONAL LTD 4.750% 0	F	01/26/2016	SEA PORT GROUP LLC		1,358,381	1,395,000	8,099	2FE
34528Q CW 2	FORD CREDIT FLOORPLAN MASTER O 0.906%		02/24/2016	BANK OF AMERICA N.A.		2,999,648	3,000,000	976	1FE
34528Q DF 8	FORD CREDIT FLOORPLAN MASTER O 0.836%		02/10/2016	Various		4,995,898	5,000,000	1,101	1FE
34531A AC 8	FORD CREDIT AUTO LEASE TRUST F 0.956%		03/15/2016	CITIGROUP GLOBAL MARKETS INC/		6,000,000	6,000,000		1FE
34531P AC 5	FORD CREDIT AUTO OWNER TRUST F 0.836%		02/23/2016	BANK OF AMERICA N.A.		4,502,461	4,500,000	1,038	1FE
36164N FH 3	GE CAP INTL FDG CO MEDIUM TERM 4.418%	F	01/06/2016	BANK OF AMERICA N.A.		21,185,725	20,500,000	188,685	1FE
36164Y AA 9	GCP APPLIED TECHNOLOGIES INC 9.500% 02		01/22/2016	GOLDMAN SACHS & COMPANY		5,000,000	5,000,000		4FE
36198E AY 1	GS MORTGAGE SECURITIES TRUST G 4.068%		02/24/2016	GOLDMAN SACHS & COMPANY		3,741,875	4,000,000	12,657	1FM
36250G AP 0	GS MORTGAGE SECURITIES TRUST G 3.382%		02/05/2016	GOLDMAN SACHS & COMPANY		12,099,310	11,915,000	10,074	1FM
36250P AD 7	GS MORTGAGE SECURITIES TRUST G 3.764%		02/04/2016	CITIGROUP GLOBAL MARKETS INC/		10,467,969	10,000,000	8,364	1FM
36250U AC 8	GM FINANCIAL AUTOMOBILE LEASIN 1.432%		02/18/2016	JP MORGAN SECURITIES LTD LDN		3,650,000	3,650,000		1FE
36250V AD 4	GS MORTGAGE SECURITIES TRUST G 3.506%		02/05/2016	GOLDMAN SACHS & COMPANY		10,696,213	10,425,000	9,138	1FM
36251E AA 7	GSMSC RESECURITIZATION TRUST G 0.635%		03/21/2016	Interest Capitalization					2AM
36252A AC 0	GS MORTGAGE SECURITIES TRUST G 3.734%		01/06/2016	BANK OF AMERICA N.A.		6,170,625	6,000,000	6,223	1FM

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
370334 BT 0	GENERAL MILLS INC 3.650% 02/15/24		03/09/2016	ROBERT W. BAIRD & CO.		5,260,450	5,000,000	14,701	2FE
375558 AX 1	GILEAD SCIENCES INC 4.800% 04/01/44		01/05/2016	HILLTOP SECURITIES INC.		3,079,470	3,000,000	38,800	1FE
38013G AH 2	GM FINANCIAL AUTOMOBILE LEASIN 0.852%		03/09/2016	Various		6,910,577	6,915,059	3,267	1FE
40637C A* 1	HALMA PLC 2.530% 01/06/21	F	01/06/2016	RBS SECURITIES INC.		15,000,000	15,000,000		2
41242* BB 7	HARDWOOD FUNDING LLC 3.420% 06/07/26		02/29/2016	JP MORGAN SECURITIES LTD LDN		760,000	760,000		1FE
41242* BC 5	HARDWOOD FUNDING LLC 3.520% 06/07/28		02/29/2016	JP MORGAN SECURITIES LTD LDN		450,000	450,000		1FE
41242* BD 3	HARDWOOD FUNDING LLC 3.670% 06/07/31		02/29/2016	JP MORGAN SECURITIES LTD LDN		2,550,000	2,550,000		1FE
42210F AF 1	HEADWATERS INC 03/11/22		03/10/2016	DEUTSCHE BANK SECURITIES INC.		1,251,563	1,250,000		3FE
42251# AU 8	HE BUTT GROCERY COMPANY CO 3.540% 03/3		03/30/2016	JP MORGAN SECURITIES LTD LDN		1,900,000	1,900,000		1Z
42251# AV 6	HE BUTT GROCERY COMPANY CO 3.670% 03/3		03/30/2016	JP MORGAN SECURITIES LTD LDN		3,800,000	3,800,000		1Z
42251# AW 4	HE BUTT GROCERY COMPANY CO 3.800% 03/3		03/30/2016	JP MORGAN SECURITIES LTD LDN		700,000	700,000		1Z
42251# AX 2	HE BUTT GROCERY COMPANY CO 4.030% 03/3		03/30/2016	JP MORGAN SECURITIES LTD LDN		600,000	600,000		1Z
423074 AV 5	HJ HEINZ CO 5.200% 07/15/45		01/14/2016	BARCLAYS CAPITAL INC.		519,760	500,000	361	2FE
437076 BM 3	Home Depot Inc 3.000% 04/01/26		02/03/2016	JP MORGAN SECURITIES LTD LDN		9,935,600	10,000,000		1FE
44106M AV 4	HOSPITALITY PPTYS TRST 5.250% 02/15/26		01/29/2016	BANK OF AMERICA N.A.		1,366,610	1,400,000		2FE
44929@ AK 0	INVESCO CORE REAL ESTATE USA L 3.760%		01/05/2016	BANK OF AMERICA N.A.		1,800,000	1,800,000		1Z
44969C AT 7	IMS HEALTH INCORPORATED 03/17/2		03/08/2016	BANK OF AMERICA N.A.		977,500	1,000,000		3FE
449786 AY 8	ING BANK NV 5.800% 09/25/23	F	02/09/2016	SEA PORT GROUP LLC		10,609,000	10,000,000	220,722	2FE
45138L BE 2	IDAHO POWER COMPANY 4.050% 03/01/46		03/07/2016	WELLS FARGO & CO.		9,974,200	10,000,000		1FE
45687A AL 6	INGERSOLL-RAND GLOBAL HOLDING 2.875% 0	R	01/21/2016	GOLDMAN SACHS & COMPANY		5,074,850	5,000,000	4,392	2FE
464287 24 2	ISHARES IBOXX INVESTMENT GRADE		01/14/2016	WALLACHBETH CAPITAL LLC		49,999,818			2
46590J AW 7	JPMBB COMMERCIAL MORTGAGE SECU 3.598%		01/06/2016	JP MORGAN SECURITIES LTD LDN		1,163,875	1,145,000	1,144	1FM
46611D AA 3	JBS INVESTMENTS GMBH 7.750% 10/28/20	F	02/29/2016	CITIGROUP GLOBAL MARKETS INC/		6,785,540	7,000,000	186,274	3FE
46625H JX 9	JPMORGAN CHASE&CO 3.625% 05/13/24		01/21/2016	JP MORGAN SECURITIES LTD LDN		452,840	450,000	3,308	1FE
46629H AA 4	JP MORGAN MORTGAGE ACQUISITION 0.563%		02/25/2016	MORGAN STANLEY & CO.		5,347,872	5,495,566	432	1FM
46643T BF 8	JPMBB COMMERCIAL MORTGAGE SECU 3.951%		03/02/2016	METLIFE 0BS 10273		2,389,340	2,500,000	549	1FM
46644U BA 5	JPMBB COMMERCIAL MORTGAGE SECU 3.910%		02/17/2016	JP MORGAN SECURITIES LTD LDN		15,705,078	15,000,000	28,133	1FM
46644Y AU 4	JPMBB COMMERCIAL MORTGAGE SECU 3.801%		02/03/2016	BARCLAYS CAPITAL INC.		1,567,031	1,500,000	1,109	1FM
46645L AY 3	JPMBB COMMERCIAL MORTGAGE SECU 3.576%		02/23/2016	JP MORGAN SECURITIES LTD LDN		29,894,273	29,000,000	40,330	1FE
46645L BD 8	JPMBB COMMERCIAL MORTGAGE SECU 3.970%		02/23/2016	JP MORGAN SECURITIES LTD LDN		5,664,978	5,500,000	8,492	1FE
478160 BU 7	JOHNSON&JOHNSON 3.550% 03/01/36		02/25/2016	JP MORGAN SECURITIES LTD LDN		24,470,850	24,600,000		1FE
478160 BY 9	JOHNSON&JOHNSON 2.450% 03/01/26		02/25/2016	JP MORGAN SECURITIES LTD LDN		8,238,368	8,250,000		1FE
49989A AB 5	KOC HOLDING AS 5.250% 03/15/23	F	03/09/2016	CITIGROUP GLOBAL MARKETS INC/		693,945	700,000		2FE
50076Q AE 6	KRAFT FOODS GROUP INC KRAFT FOODS INC 5%		01/22/2016	MITSUBISHI UFJ SECURITIES USA		503,555	500,000	3,681	2FE
501044 CS 8	KROGER CO THE 3.850% 08/01/23		01/07/2016	Various		1,561,070	1,500,000	25,827	2FE
501044 DB 4	KROGER CO THE 2.600% 02/01/21		01/08/2016	BANK OF AMERICA N.A.		6,990,760	7,000,000		2FE
501044 DC 2	KROGER CO THE 3.500% 02/01/26		01/08/2016	US BANCORP		1,247,038	1,250,000		2FE
50219P AA 4	LSTAR SECURITIES INVESTMENT TR 2.423%		01/21/2016	BANK OF AMERICA N.A.		9,346,793	9,586,000		1Z
50540R AP 7	LABORATORY CORPORATION OF AMER 3.200%		01/20/2016	MITSUBISHI UFJ SECURITIES USA		9,944,700	10,000,000	154,667	2FE
513075 BJ 9	LAMAR MEDIA CORP. 5.750% 02/01/26		01/25/2016	JP MORGAN SECURITIES LTD LDN		800,000	800,000		3FE

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

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527298 BL 6	LEVEL 3 FINANCING INC 5.250% 03/15/26		03/08/2016	CITIGROUP GLOBAL MARKETS INC/		3,200,000	3,200,000		4FE
53621@ AE 6	LION INDUSTRIAL TRUST 3.990% 03/31/26		03/31/2016	BANK OF AMERICA N.A.		1,200,000	1,200,000		2Z
54226G AB 5	LONE STAR FUNDS 08/05/17		01/22/2016	No Broker		996,664	996,664		1Z
55336V AH 3	MPLX LP 4.875% 06/01/25		12/22/2015	Tax Free Exchange		(122,870)		(14,415)	2FE
556227 AA 4	MADISON AVENUE TRUST MAD_15-11 3.482%		03/02/2016	METLIFE 0BS 10273		25,856,200	25,000,000	4,836	1FM
559222 AR 5	MAGNA INTL INC. 4.150% 10/01/25	G	01/13/2016	SEA PORT GROUP LLC		1,479,979	1,430,000	19,122	1FE
561233 AC 1	MALLINCKRODT INTERNATIONAL FIN 5.500%	F	02/05/2016	Various		1,800,000	2,000,000	34,986	4FE
570535 AP 9	MARKEL CORP 5% 3/30/2043 5.000% 03/30/		02/01/2016	BARCLAYS CAPITAL INC		939,670	920,000	15,844	2FE
571748 AZ 5	MARSH&MCLENNAN COMPANIES INC 3.750% 03		03/18/2016	CANTOR FITZGERALD & CO		5,091,250	5,000,000	4,688	1FE
578454 AC 4	MAYO CLINIC ROCHESTER MN 4.000% 11/15/		02/05/2016	RBC DOMINION SECURITIES INC		860,181	855,000	8,075	1FE
578454 AD 2	MAYO CLINIC ROCHESTER MN 4.128% 11/15/		03/10/2016	BANK OF AMERICA N.A.		15,000,000	15,000,000		1FE
58013M EY 6	MCDONALDS CORPORATION 3.700% 01/30/26		01/22/2016	BARCLAYS CAPITAL INC		747,068	750,000	3,700	2FE
58772P AC 2	MERCEDES-BENZ AUTO RECEIVABLES 0.706%		02/11/2016	Various		17,003,281	17,000,000	8,674	1FE
59023W AC 2	MERRILL LYNCH MORTGAGE INVESTO 0.743%		03/28/2016	RAYMOND JAMES FINANCIAL INC		2,035,000	2,200,000	272	1FM
61691A BL 6	MORGAN STANLEY CAPITAL I TRUST 3.809%		01/11/2016	KGS - ALPHA CAPITAL MARKETS		5,898,609	5,700,000	7,840	1FM
61746B DZ 6	Morgan Stanley 3.875% 01/27/26		02/11/2016	GOLDMAN SACHS & COMPANY		10,198,600	10,000,000	21,528	1FE
61762M BV 2	MORGAN STANLEY BAML TRUST MSBA 3.966%		03/29/2016	CITIGROUP GLOBAL MARKETS INC/		451,475	415,000		1FM
61764X BJ 3	MSBAM_15-C21 3.338% 03/01/48		03/02/2016	METLIFE 0BS 10273		10,140,047	10,034,000	1,861	1FM
61766L BR 9	MORGAN STANLEY BAML TRUST MSBA 3.473%		02/12/2016	BANK OF AMERICA N.A.		44,437,804	44,000,000	95,979	1FE
61766L BS 7	MORGAN STANLEY BAML TRUST MSBA 3.753%		02/12/2016	BANK OF AMERICA N.A.		75,103,064	72,920,000	172,286	1FE
63254A AP 3	NATIONAL AUSTRALIA BANK LIMITE 3.375%	F	01/06/2016	CITIGROUP GLOBAL MARKETS INC/		3,507,710	3,535,000		1FE
64110L AL 0	NETFLIX INC 5.875% 02/15/25		02/09/2016	Tax Free Exchange		6,000,000	6,000,000		4FE
64352V MW 8	NEW CENTURY HOME EQUITY LOAN T 0.983%		03/21/2016	VINCENT CHESLEY & CO		1,505,000	2,000,000	1,533	1FM
651229 AP 1	NEWELL RUBBERMAID INC 2.875% 12/01/19		01/27/2016	BARCLAYS CAPITAL INC		9,272,445	9,500,000	42,885	2FE
651229 AX 4	NEWELL RUBBERMAID INC 5.375% 04/01/36		03/18/2016	GOLDMAN SACHS & COMPANY		5,000,000	5,000,000		2FE
65478U AC 3	NISSAN AUTO RECEIVABLES OWNER 0.786% 0		02/23/2016	BANK OF AMERICA N.A.		20,165,293	20,165,000	863	1FE
65537K AB 6	NOMURA HOME EQUITY LOAN INC NH 0.593%		03/09/2016	CREDIT SUISSE SECURITIES USA L		3,472,051	4,949,026	1,474	1FM
65540X AY 3	NOMURA RESECURITIZATION TRUST 0.573% 0		03/08/2016	MORGAN STANLEY & CO		2,756,507	2,950,107	715	1AM
666807 BH 4	NORTHROP GRUMMAN CORP 4.750% 06/01/43		01/21/2016	SEA PORT GROUP LLC		719,921	675,000	4,898	2FE
67019@ AC 0	NSG HOLDINGS 12/11/19		01/21/2016	BNP PARIBAS		3,346,105	3,405,704		3FE
67590B AA 8	OCT16_13-1A 1.740% 07/17/25	R	02/04/2016	CITIGROUP GLOBAL MARKETS INC/		970,000	1,000,000	1,015	1FE
693475 AL 9	PNC FINANCIAL SERVICES GROUP I PNC FINAN		02/03/2016	ROBERT W. BAIRD & CO		6,675,678	6,629,000	30,481	1FE
718172 AT 6	PHILIP MORRIS INTERNATIONAL IN 2.500%		03/21/2016	CITIGROUP GLOBAL MARKETS INC/		2,318,283	2,270,000	5,044	1FE
718172 BT 5	PHILIP MORRIS INTERNATIONAL IN 2.750%		02/18/2016	GOLDMAN SACHS & COMPANY		5,207,738	5,250,000		1FE
72347N AP 5	PINNACLE FOODS FINANCE LLC 01/1		01/28/2016	BANK OF AMERICA N.A.		3,985,000	4,000,000		3FE
740189 AM 7	PRECISION CASTPARTS CORP 3.250% 06/15/		01/12/2016	CREDIT SUISSE SECURITIES USA L		4,044,400	4,000,000	10,833	1FE
74170* AJ 8	Prime Prop Fnd 3.750% 01/05/26		01/05/2016	NATIXIS SECURITIES AMERICAS LL		8,800,000	8,800,000		1Z
74170* AK 5	Prime Prop Fnd 3.850% 01/05/28		01/05/2016	NATIXIS SECURITIES AMERICAS LL		4,200,000	4,200,000		1Z
74170* AL 3	Prime Prop Fnd 3.580% 03/29/26		03/29/2016	DIRECT		900,000	900,000		1Z

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74170* AM 1	Prime Prop Fnd 3.680% 03/29/28		03/29/2016	DIRECT		3,900,000	3,900,000		1Z
74251V AF 9	PRINCIPAL FINANCIAL GROUP INC 4.625% 0		01/28/2016	BARCLAYS CAPITAL INC		583,362	595,000	10,472	2FE
74465@ AB 7	PRISA II 4.420% 02/17/26		02/17/2016	JP MORGAN SECURITIES LTD LDN		2,700,000	2,700,000		2Z
74465@ AC 5	PRISA II 4.510% 02/17/27		02/17/2016	JP MORGAN SECURITIES LTD LDN		6,900,000	6,900,000		2Z
745867 AW 1	PULTE HOMES INC 5.500% 03/01/26		02/25/2016	CITIGROUP GLOBAL MARKETS INC/		6,000,000	6,000,000		3FE
74923T AA 3	WELLS FARGO COMMERCIAL MORTGAG 0.593%		01/08/2016	BANK OF AMERICA N.A.		96,333	122,231	32	1FM
74981H AA 8	RACE POINT CLO LTD RACEP_15-9A 2.132%	R	01/11/2016	BARCLAYS CAPITAL INC		1,983,500	2,000,000	9,254	1FE
74986@ AT 8	RREEF AMERICA REIT II INC 3.730% 01/05		01/05/2016	WELLS FARGO & CO		3,600,000	3,600,000		1Z
74986@ AU 5	RREEF AMERICA REIT II INC 3.830% 01/05		01/05/2016	WELLS FARGO & CO		5,700,000	5,700,000		1Z
74986@ AW 1	RREEF AMERICA REIT II INC 3.950% 01/05		01/05/2016	WELLS FARGO & CO		9,900,000	9,900,000		1Z
759470 AQ 0	RELIANCE INDUSTRIES LIMITED 4.125% 01/	F	03/18/2016	AUSTRALIA NEW ZEALAND BANKING		510,280	500,000	3,151	2FE
761713 BB 1	REYNOLDS AMERICAN INC 5.850% 08/15/45		02/05/2016	CITIGROUP GLOBAL MARKETS INC/		1,135,110	1,000,000	28,438	2FE
77714T AB 7	ROSE ROCK MIDSTREAM LP 5.625% 11/15/23		01/12/2016	Tax Free Exchange		2,461,178	2,500,000		4FE
780082 AD 5	ROYAL BANK OF CANADA 4.650% 01/27/26	A	01/22/2016	RBC DOMINION SECURITIES INC		14,229,484	14,260,000		1FE
78514R AD 7	CARRINGTON MORTGAGE LOAN TRUST 0.913%		03/08/2016	JP MORGAN SECURITIES LTD LDN		2,299,633	2,370,756	905	1FM
785592 AM 8	SABINE PASS LIQUEFACTION LLC 5.625% 03		01/14/2016	Tax Free Exchange		8,995,682	9,000,000		3FE
80284B AC 8	SANTANDER DRIVE AUTO RECEIVABL 0.886%		02/10/2016	LLOYDS SECURITIES		3,020,248	3,021,192		1FE
80285E AC 1	SANTANDER DRIVE AUTO RECEIVABL 1.186%		02/10/2016	CITIGROUP GLOBAL MARKETS INC/		20,000,000	20,000,000		1FE
80285E AF 4	SANTANDER DRIVE AUTO RECEIVABL 3.230%		02/10/2016	CITIGROUP GLOBAL MARKETS INC/		4,999,080	5,000,000		1FE
82011@ AD 5	SHARYLAND DISTRIBUTION TRANS 3.860% 01		01/14/2016	WELLS FARGO & CO		4,100,000	4,100,000		2Z
82652X AA 4	SIERRA RECEIVABLES FUNDING COM 3.080%		03/15/2016	DEUTSCHE BANK SECURITIES INC		9,998,183	10,000,000		1FE
82825# AA 5	SILVER STATE SOLAR POWER SOUTH		01/28/2016	No Broker		3,909,476	3,953,958		2Z
828807 CW 5	SIMON PROPERTY GROUP LP 3.300% 01/15/2		01/08/2016	MORGAN STANLEY & CO		9,940,100	10,000,000		1FE
828807 CX 3	SIMON PROPERTY GROUP LP 2.500% 07/15/2		01/08/2016	BANK OF AMERICA N.A.		14,987,700	15,000,000		1FE
832696 AM 0	JM SMUCKER CO/THE 4.250% 03/15/35		01/21/2016	JEFFERIES & COMPANY INC		740,775	750,000	11,599	2FE
84762L AU 9	SPECTRUM BRANDS INC 5.750% 07/15/25		02/11/2016	Tax Free Exchange		5,000,000	5,000,000		4FE
84762N BD 2	SPECTRUM BRANDS INC 06/16/22	O	03/18/2016	DEUTSCHE BANK AG LONDON		560,341	564,575		3FE
855244 AG 4	STARBUCKS CORP 2.700% 06/15/22		01/27/2016	SEA PORT GROUP LLC		1,120,647	1,100,000	3,795	1FE
86361H AA 2	STRUCTURED ASSET MORTGAGE INVE 0.643%		03/07/2016	JP MORGAN SECURITIES LTD LDN		5,005,118	6,649,479	1,435	1FM
863667 AJ 0	STRYKER CORPORATION 4.625% 03/15/46		03/03/2016	BANK OF AMERICA N.A.		17,800,920	18,000,000		2FE
863667 AN 1	STRYKER CORPORATION 3.500% 03/15/26		03/03/2016	JP MORGAN SECURITIES LTD LDN		6,283,761	6,325,000		2FE
87305Q CL 3	TTX COMPANY 2.250% 02/01/19		01/12/2016	WELLS FARGO & CO		14,980,650	15,000,000		1FE
87612B AT 9	TARGA RESOURCES PARTNERS LP 5.000% 01/		01/22/2016	Tax Free Exchange		1,629,856	1,629,856		3FE
878091 BD 8	TEACHERS INSURANCE AND ANNUITY 4.900%		01/27/2016	SEA PORT GROUP LLC		278,176	270,000	4,998	1
883556 BH 4	THERMO FISHER SCIENTIFIC INC 3.300% 02		01/20/2016	Various		8,631,870	8,500,000	124,667	2FE
89237K AC 7	TOYOTA AUTO RECEIVABLES OWNER 0.756% 0		02/23/2016	BANK OF AMERICA N.A.		24,000,000	24,000,000		1FE
89469A AC 8	TREEHOUSE FOODS INC 6.000% 02/15/24		01/21/2016	BANK OF AMERICA N.A.		4,000,000	4,000,000		3FE
900734 A# 1	TUSCARORA GAS TRANSMISSION CO 3.820% 0		03/14/2016	Interest Capitalization		9,824	9,824		2
902118 BT 4	TYCO INTERNATIONAL FINANCE SA 5.125% 0	F	01/21/2016	JEFFERIES & COMPANY INC		532,510	500,000	9,396	1FE
90270Y AJ 8	UBS-BARCLAYS COMMERCIAL MORTGA UBSBB 201		03/02/2016	METLIFE 0BS 10273		1,922,639	2,000,000	404	1FM

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927804 FU 3	VIRGINIA ELECTRIC AND POWER CO 3.150%		01/12/2016	GOLDMAN SACHS & COMPANY		2,854,743	2,855,000		1FE
92826C AD 4	VISA INC 3.150% 12/14/25		03/09/2016	CITIGROUP GLOBAL MARKETS INC/		5,150,100	5,000,000	39,375	1FE
92890F AY 2	WF-RBS COMMERCIAL MORTGAGE TRU 4.378%		03/02/2016	Various		1,096,340	1,100,000	268	1FM
92890F AY 2	WF-RBS COMMERCIAL MORTGAGE TRU 4.378%		01/21/2016	Various		2,070,000	2,000,000	6,081	1FM
92914N AA 9	VOYA CLO LTD VOYA_15-1A 2.100% 04/18/2	R	02/11/2016	CITIGROUP GLOBAL MARKETS INC/		981,875	1,000,000	1,691	1FE
92915C AC 8	VOYA CLO LTD VOYA_16-1A 2.821% 01/20/2	R	01/22/2016	JP MORGAN SECURITIES LTD LDN		1,980,400	2,000,000		1FE
92938V AS 4	WF-RBS COMMERCIAL MORTGAGE TRU 4.271%		02/24/2016	ISSUING COMPANY		6,491,249	6,382,504	17,416	1FM
92938V AT 2	WF-RBS COMMERCIAL MORTGAGE TRU 4.723%		02/24/2016	ISSUING COMPANY		6,739,337	6,623,258	19,986	1FM
92938V AU 9	WF-RBS COMMERCIAL MORTGAGE TRU 4.646%		02/24/2016	ISSUING COMPANY		3,457,483	3,492,238	10,366	1FM
92939K AE 8	WF-RBS COMMERCIAL MORTGAGE TRU 3.607%		03/10/2016	BANK OF AMERICA N.A.		6,546,094	6,300,000	8,837	1FM
94989A AW 5	WELLS FARGO COMMERCIAL MORTGAG 3.808%		03/02/2016	METLIFE 0BS 10273		3,080,145	3,000,000	635	1FM
94989A AZ 8	WELLS FARGO COMMERCIAL MORTGAG 3.959%		03/02/2016	METLIFE 0BS 10273		1,435,083	1,500,000	330	1FM
94989J AZ 9	WELLS FARGO COMMERCIAL MORTGAG 3.540%		02/08/2016	Various		6,988,063	6,800,000	6,687	1FM
94989J AZ 9	WELLS FARGO COMMERCIAL MORTGAG 3.540%		03/02/2016	Various		10,248,805	10,000,000	1,967	1FM
94989J BB 1	WELLS FARGO COMMERCIAL MORTGAG 3.872%		03/02/2016	METLIFE 0BS 10273		13,119,296	12,750,000	2,743	1FM
94989T AZ 7	WELLS FARGO COMMERCIAL MORTGAG 0.000%		03/02/2016	METLIFE 0BS 10273		42,000,656	40,000,000		1FM
94989V AD 1	WELLS FARGO COMMERCIAL MORTGAG 3.855%		03/02/2016	METLIFE 0BS 10273		4,125,546	4,000,000	857	1FM
94989V AF 6	WELLS FARGO COMMERCIAL MORTGAG 4.220%		03/02/2016	METLIFE 0BS 10273		2,086,032	2,000,000	469	1FM
94989Y AZ 6	WELLS FARGO COMMERCIAL MORTGAG 3.560%		02/03/2016	WELLS FARGO & CO.		51,497,500	50,000,000	84,056	1FE
95000L AZ 6	WELLS FARGO COMMERCIAL MORTGAG 3.495%		03/18/2016	WELLS FARGO & CO.		20,598,700	20,000,000	57,100	1FE
95040Q AC 8	HEALTH CARE REIT INC 4.250% 04/01/26		02/23/2016	WELLS FARGO & CO.		14,884,050	15,000,000		2FE
96221Q AG 8	WF-RBS COMMERCIAL MORTGAGE TRU Bonds Cor		10/27/2015	Tax Free Exchange		(4,830)		(3,719)	1FM
96221Q AJ 2	WF-RBS COMMERCIAL MORTGAGE TRU Bonds Cor		10/27/2015	Tax Free Exchange		(4,760)		(4,106)	1FM
96221Q AK 9	WF-RBS COMMERCIAL MORTGAGE TRU Bonds Cor		10/27/2015	Tax Free Exchange		(2,380)		(2,053)	1FM
966387 AQ 5	WHITING PETROLEUM CORP 6.500% 10/01/18		03/18/2016	ISSUING COMPANY		785,250	900,000		5Z
966387 AR 3	WHITING PETROLEUM CORP 5.000% 03/15/19		03/18/2016	ISSUING COMPANY		1,513,488	1,715,000		5Z
976656 CE 6	WISCONSIN ELECTRIC POWER COMPA 3.650%		01/26/2016	JEFFERIES & COMPANY INC.		949,760	1,000,000	4,461	1FE
000000 00 0	SPCM SA 2.875% 06/15/23	D	01/11/2016	MIZUHO INTERNATIONAL PLC LONDO		1,845,715	1,935,726	4,329	3FE
000000 00 0	NORDEA BANK AB 2.375% 06/02/22	D	02/09/2016	ROYAL BANK OF CANADA EUROPE LT		1,990,379	1,976,425	32,576	1FE
000000 00 0	STEINHOFF FINANCE HOLDING GMBH 1.250%	D	02/03/2016	OAKTREE CAPITAL		627,392	657,010	3,954	2Z
000000 00 0	BALL CORP 4.375% 12/15/23	O	01/14/2016	CITIGROUP GLOBAL MARKETS LIMIT		964,758	949,331	3,923	3FE
000000 00 0	EQUINIX INC 11/20/22	O	02/29/2016	BANK OF AMERICA SEC. LTD - LON		976,739	975,520		3FE
000000 00 0	PORTMAN ESTATE FUND 22 3.490% 03/05/33	D	03/07/2016	DIRECT		7,430,115	7,430,115		1Z
000000 00 0	PORTMAN ESTATE FUND 26 3.490% 03/05/33	D	03/07/2016	DIRECT		1,061,445	1,061,445		1Z
000000 00 0	PORTMAN ESTATE FUND 22 3.370% 03/05/28	D	03/07/2016	DIRECT		1,815,071	1,815,071		1Z
000000 00 0	PORTMAN ESTATE FUND 26 3.370% 03/05/28	D	03/07/2016	DIRECT		307,819	307,819		1Z
000000 00 0	TRANSMISSION FINANCE DAC 2.823% 02/08/	O	02/05/2016	DIRECT		7,898,965	7,898,965		2Z
000000 00 0	TRANSMISSION FINANCE DAC 2.900% 02/08/	O	02/05/2016	DIRECT		12,984,600	12,984,600		2FE
000000 00 0	TRANSMISSION FINANCE DAC 2.970% 02/08/	O	02/05/2016	DIRECT		12,984,600	12,984,600		2FE
000000 00 0	DAIRY CREST GROUP PLC 3.340% 03/23/26	D	03/23/2016	RABOBANK LONDON		1,735,020	1,735,020		2Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
000000 00 0	ACTION HOLDING BV 02/25/22	D	02/25/2016	Tax Free Exchange		1,192,917	1,134,701		4Z
000000 00 0	GREEN MOUNTAIN COFFEE ROASTERS		03/07/2016	JP MORGAN SECURITIES LTD LDN		980,000	1,000,000		3FE
000000 00 0	GRAND CITY PROPERTIES SA 0.250% 03/02/	D	02/24/2016	OAKTREE CAPITAL		446,804	440,880		2FE
000000 00 0	CALIBER HOLDINGS INC 11/20/19	R	03/16/2016	Antares Holdings LP		3,191,440	3,206,000		4Z
000000 00 0	XYLEM INC/NY 2.250% 03/11/23	O	03/04/2016	CITIGROUP GLOBAL MARKETS LIMIT		6,487,377	6,559,200		2FE
000000 00 0	KAR AUCTION SERVICES INC 03/04/		03/16/2016	JP MORGAN SECURITIES LTD LDN		990,000	1,000,000		3FE
000000 00 0	FLUOR CORPORATION 1.750% 03/21/23	O	03/15/2016	Various		5,551,838	5,544,286		1FE
000000 00 0	REMGRO JERSEY GBP LTD 2.625% 03/22/21	D	03/21/2016	OAKTREE CAPITAL		286,042	284,970	10	3Z
000000 00 0	THAMES WATER UTILITIES LTD 03/3	O	03/30/2016	No Broker		19,215,840	19,215,840		2FE
000000 00 0	TWAIN NOTE ISSUER 8 LLC 0.000% 04/01/2		03/23/2016	DIRECT		2,448,205	244,821		1Z
BRSJV3 ZU 4	BUZZI UNICEM SPA 1.375% 07/17/19	D	01/15/2016	OAKTREE CAPITAL		997,070	876,160	66	3Z
BRT0DG GL 6	CITIGROUP COMMERCIAL MORTGAGE 0.000% 0		03/29/2016	CITIGROUP GLOBAL MARKETS INC/		6,179,604	6,000,000		2Z
F1840# AA 0	CHANEL SAS 1.839% 03/30/26	D	02/29/2016	GOLDMAN SACHS & COMPANY		9,856,800	9,856,800		1Z
G1696# BK 1	BUNZL FINANCE PLC 3.560% 03/22/25	D	03/22/2016	DIRECT		11,636,250	11,636,250		2Z
G2694N AG 4	DEBENHAMS PLC 5.250% 07/15/21	D	01/19/2016	BANK OF AMERICA SEC. LTD - LON		1,049,102	1,070,513	937	3FE
G8654# AA 9	TR PROPERTY INVESTMENT TRUST P 1.920%	D	02/10/2016	ING CAPITAL MARKETS LLC		9,126,025	9,126,025		1Z
G8654# AB 7	TR PROPERTY INVESTMENT TRUST P 3.590%	D	02/10/2016	ING CAPITAL MARKETS LLC		2,294,250	2,294,250		1Z
G8762Z AD 8	TESCO CORPORATE TREASURY SERVI 2.500%	D	01/14/2016	SOCIETE GENERALE - LONDON		534,647	602,147	8,267	3FE
G9006@ AC 0	TRANSMISSION FINANCE DAC 2.563% 02/08/	O	02/05/2016	DIRECT		2,272,305	2,272,305		2FE
G97745 AB 2	WORLDPAY FINANCE PLC 3.750% 11/15/22	D	01/19/2016	Various		1,668,280	1,646,117	11,976	3FE
G9T75S QN 4	VODAFONE GROUP PLC 0.000% 11/26/20	D	11/19/2015	OAKTREE CAPITAL		925,959	917,700		2FE
L0426@ AA 9	AWAS FINANCE LUXEMBOURG 2012 07	R	02/22/2016	RBC DOMINION SECURITIES INC		1,985,000	2,000,000		3FE
N02597 2L 0	ABN AMRO BANK NV 1.000% 04/16/25	D	11/19/2015	OAKTREE CAPITAL		(925,959)	(917,700)		1FE
N5945L AN 5	NXP BV 11/05/20	F	03/21/2016	Various		2,995,000	3,000,000		2FE
N72482 AB 3	QIAGEN N.V. 0.875% 03/19/21	F	01/15/2016	OAKTREE CAPITAL		212,000	200,000	588	2
Q9326# AD 8	UNIVERSITY OF MELBOURNE 4.360% 02/17/4	F	02/17/2016	NATIONAL AUSTRALIA BANK LIMITE		3,500,000	3,500,000		1Z
W9125A QQ 9	SVENSKA HANDELSBANKEN AB 2.375% 01/18/	D	02/09/2016	BANCO SANTANDER SA		4,330,958	4,312,200	6,716	1FE
3899999. Total Bonds - Industrial and Miscellaneous						2,203,278,532	2,146,541,119	3,225,111	XXX
8399997. Total Bonds - Part 3						14,639,854,610	14,365,890,759	18,333,877	XXX
8399999. Total Bonds						14,639,854,610	14,365,890,759	18,333,877	XXX
Common Stocks - Industrial and Miscellaneous									
01609W 10 2	ALIBABA GROUP HOLDING LTD_F061	F	03/03/2016	PARTNERSHIP DISTRIBUTION	6,121.000	434,713	XXX		L
29786A 10 6	ETSY INC Etsy US Equity		01/08/2016	PARTNERSHIP DISTRIBUTION	8,879.000	74,406	XXX		V
31338@ 10 6	FEDERAL HOME LOAN BANK OF PITT		03/22/2016	ISSUING COMPANY	60,000.000	6,000,000	XXX		A
74736L 10 9	Q2 HOLDINGS INC		03/14/2016	PARTNERSHIP DISTRIBUTION	3,942.000	85,620	XXX		L
94419L 10 1	WAYFAIR INC		03/03/2016	PARTNERSHIP DISTRIBUTION	2,832.000	128,658	XXX		L
9099999. Total Common Stocks - Industrial and Miscellaneous						6,723,397	XXX	0	XXX
Common Stocks - Mutual Funds									
413838 10 3	OAKMARK FUND OAKMARK FUND-CLASS I		02/01/2016	Various	1,333.100	83,732	XXX		L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
413838 20 2	OAKMARK INTERNATIONAL FUND Oakmark Inter		02/01/2016	Various	1,804.927	38,319	XXX		L
9299999. Total Common Stocks - Mutual Funds						122,051	XXX	0	XXX
9799997. Total Common Stocks - Part 3						6,845,448	XXX	0	XXX
9799999. Total Common Stocks						6,845,448	XXX	0	XXX
9899999. Total Preferred and Common Stocks						6,845,448	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						14,646,700,058	XXX	18,333,877	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
233244 AH 5	US DEPT OF TRANSPORTATION 5.594% 12/07	.	03/07/2016.	Redemption 100.0000		156,858	156,858	146,788	158,898		(2,040)		(2,040)		156,858			0	1,465	12/07/2021	1
31399B 8H 5	GINNIE MAE I 7.430% 01/08/23	.	03/01/2016.	Paydown		642	642	645	640		2		2		642			0	8	01/08/2023	1
31599A F9 5	GINNIE MAE I 7.460% 05/01/21	.	03/01/2016.	Paydown		167	167	172	168		(1)		(1)		167			0	2	05/01/2021	1
36179Q Y7 0	GOVERNMENT NATIONAL MORTGAGE A 3.000%	.	03/01/2016.	Paydown		1,104,008	1,104,008	1,150,951	1,144,425		(40,417)		(40,417)		1,104,008			0	5,674	01/20/2045	1
36179R BX 6	GOVERNMENT NATIONAL MORTGAGE A 3.500%	.	02/01/2016.	Various		54,571,007	51,869,123	54,995,269	54,800,060		(86,278)		(86,278)		54,713,784		(142,777)	(142,777)	350,123	04/20/2045	1
36179R F9 5	GOVERNMENT NATIONAL MORTGAGE A 3.500%	.	03/23/2016.	Various		50,813,806	48,407,857	50,393,335	50,325,304		(120,526)		(120,526)		50,204,778		609,027	609,027	506,694	06/20/2045	1
36179R LP 2	GOVERNMENT NATIONAL MORTGAGE A 3.500%	.	03/23/2016.	Various		15,379,625	14,650,806	15,300,936	15,286,534		(39,130)		(39,130)		15,247,404		132,221	132,221	153,433	08/20/2045	1
36179R LQ 0	GOVERNMENT NATIONAL MORTGAGE A 4.000%	.	03/01/2016.	Various		25,354,331	23,773,080	25,379,620	25,331,500		(75,883)		(75,883)		25,255,617		98,714	98,714	210,869	08/20/2045	1
36179R S8 3	GOVERNMENT NATIONAL MORTGAGE A 3.000%	.	03/01/2016.	Paydown		255,739	255,739	259,695	259,688		(3,949)		(3,949)		255,739			0	1,439	11/20/2045	1
36200J AM 2	GINNIE MAE I 6.000% 03/15/33	.	03/01/2016.	Paydown		56,537	56,537	58,481	57,983		(1,446)		(1,446)		56,537			0	677	03/15/2033	1
36200Q K3 7	GINNIE MAE I 6.500% 03/15/32	.	03/01/2016.	Paydown		313	313	318	316		(3)		(3)		313			0	3	03/15/2032	1
36200S TX 8	GINNIE MAE I 6.500% 10/15/31	.	03/01/2016.	Paydown		2,444	2,444	2,479	2,469		(26)		(26)		2,444			0	27	10/15/2031	1
36201F UX 3	GINNIE MAE I GNMA I 7.000% 582098 7.00	.	03/01/2016.	Paydown		363	363	365	364		(1)		(1)		363			0	4	04/15/2032	1
36201F XG 7	GINNIE MAE I 6.500% 06/15/32	.	03/01/2016.	Paydown		1,692	1,692	1,717	1,709		(17)		(17)		1,692			0	18	06/15/2032	1
36201L TN 4	GINNIE MAE I 6.500% 04/15/32	.	03/01/2016.	Paydown		4,219	4,219	4,280	4,262		(43)		(43)		4,219			0	46	04/15/2032	1
36202C 2H 5	GOVERNMENT NATIONAL MORTGAGE A 6.000%	.	03/01/2016.	Paydown		11,927	11,927	11,495	11,636		291		291		11,927			0	146	04/20/2028	1
36202C 2W 2	GOVERNMENT NATIONAL MORTGAGE A 6.000%	.	03/01/2016.	Paydown		3,356	3,356	3,237	3,275		81		81		3,356			0	28	05/20/2028	1
36202E 6E 4	GOVERNMENT NATIONAL MORTGAGE A GNMA II 5	.	03/01/2016.	Paydown		622,302	622,302	632,220	630,660		(8,357)		(8,357)		622,302			0	5,015	06/20/2039	1
36202E S9 1	GOVERNMENT NATIONAL MORTGAGE A 5.500%	.	03/01/2016.	Paydown		9,107	9,107	9,218	9,199		(92)		(92)		9,107			0	82	05/20/2038	1
36202E VP 1	GOVERNMENT NATIONAL MORTGAGE A 6.000%	.	03/01/2016.	Paydown		23,143	23,143	23,081	23,081		61		61		23,143			0	219	08/20/2038	1
36202S BC 1	GINNIE MAE I 6.000% 01/15/33	.	03/01/2016.	Paydown		2,945	2,945	3,047	3,021		(76)		(76)		2,945			0	15	01/15/2033	1
36203B J5 4	GINNIE MAE I 7.000% 12/15/22	.	03/01/2016.	Paydown		209	209	202	205		4		4		209			0	2	12/15/2022	1
36203C KE 1	GINNIE MAE I 7.500% 11/15/23	.	03/01/2016.	Paydown		143	143	144	143		(1)		(1)		143			0	2	11/15/2023	1
36203C LK 6	GINNIE MAE I 7.000% 01/15/24	.	03/01/2016.	Paydown		170	170	168	169		1		1		170			0	2	01/15/2024	1
36203C NC 2	GINNIE MAE I 7.000% 09/15/23	.	03/01/2016.	Paydown		75	75	73	74		1		1		75			0	1	09/15/2023	1
36203C SF 0	GINNIE MAE I 6.500% 05/15/23	.	03/01/2016.	Paydown		1,030	1,030	993	1,010		20		20		1,030			0	11	05/15/2023	1
36203C VH 2	GINNIE MAE I 7.000% 11/15/23	.	03/01/2016.	Paydown		26	26	25	26		1		1		26			0		11/15/2023	1
36203D FQ 8	GINNIE MAE I 7.000% 09/15/23	.	03/01/2016.	Paydown		9	9	9	9				0		9			0		09/15/2023	1
36203D GU 8	GINNIE MAE I 7.000% 12/15/23	.	03/01/2016.	Paydown		36	36	34	35		1		1		36			0		12/15/2023	1
36203E 6N 3	GINNIE MAE I 6.500% 08/15/23	.	03/01/2016.	Paydown		596	596	574	584		12		12		596			0	6	08/15/2023	1
36203F YQ 2	GINNIE MAE I 6.500% 08/15/23	.	03/01/2016.	Paydown		81	81	78	79		2		2		81			0	1	08/15/2023	1
36203G 5B 5	GINNIE MAE I 7.000% 08/15/23	.	03/01/2016.	Paydown		21	21	21	21				0		21			0		08/15/2023	1
36203H G3 9	GINNIE MAE I 7.000% 07/15/23	.	03/01/2016.	Paydown		50	50	49	50		1		1		50			0	1	07/15/2023	1
36203H RN 3	GINNIE MAE I 7.000% 09/15/23	.	03/01/2016.	Paydown		66	66	64	65		1		1		66			0	1	09/15/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
36203J XE 2	GINNIE MAE I 7.000% 08/15/23		03/01/2016	Paydown		22	22	21	22				0		22			0		08/15/2023	1
36203K 2G 8	GINNIE MAE I 7.000% 06/15/23		03/01/2016	Paydown		60	60	58	59		1		1		60			0	1	06/15/2023	1
36203K HQ 0	GINNIE MAE I 7.000% 12/15/23		03/01/2016	Paydown		260	260	252	256		5		5		260			0	3	12/15/2023	1
36203K K6 0	GINNIE MAE I 7.000% 01/15/24		03/01/2016	Paydown		26	26	26	26				0		26			0		01/15/2024	1
36203L RC 8	GINNIE MAE I 7.000% 07/15/23		03/01/2016	Paydown		43	43	41	42		1		1		43			0		07/15/2023	1
36203M B9 0	GINNIE MAE I 7.000% 05/15/24		03/01/2016	Paydown		30	30	30	30				0		30			0		05/15/2024	1
36203P AY 9	GINNIE MAE I 7.000% 12/15/23		03/01/2016	Paydown		532	532	525	528		4		4		532			0	4	12/15/2023	1
36203Q FH 9	GINNIE MAE I 7.000% 08/15/23		03/01/2016	Paydown		26	26	25	25				0		26			0		08/15/2023	1
36203Q JS 1	GINNIE MAE I 7.000% 05/15/24		03/01/2016	Paydown		94	94	93	93		1		1		94			0	1	05/15/2024	1
36203R MW 6	GINNIE MAE I 6.500% 05/15/23		03/01/2016	Paydown		453	453	437	444		9		9		453			0	5	05/15/2023	1
36203R YD 5	GINNIE MAE I 7.500% 05/15/23		03/01/2016	Paydown		47	47	48	47				0		47			0	1	05/15/2023	1
36203S 4K 0	GINNIE MAE I 7.000% 08/15/23		03/01/2016	Paydown		90	90	87	88		2		2		90			0	1	08/15/2023	1
36203S XB 8	GINNIE MAE I 7.000% 09/15/23		03/01/2016	Paydown		29	29	28	28		1		1		29			0		09/15/2023	1
36203T HT 5	GINNIE MAE I 7.000% 07/15/23		03/01/2016	Paydown		32	32	31	31		1		1		32			0		07/15/2023	1
36203T NB 7	GINNIE MAE I 7.000% 09/15/23		03/01/2016	Paydown		60	60	58	59		1		1		60			0	1	09/15/2023	1
36203U CN 0	GINNIE MAE I 7.500% 09/15/23		03/01/2016	Paydown		88	88	89	89				0		88			0	1	09/15/2023	1
36203U H6 2	GINNIE MAE I 7.000% 12/15/23		03/01/2016	Paydown		18	18	17	17				0		18			0		12/15/2023	1
36203V DE 7	GINNIE MAE I 7.000% 11/15/23		03/01/2016	Paydown		23	23	22	23				0		23			0		11/15/2023	1
36203V U3 2	GINNIE MAE I 7.000% 07/15/23		03/01/2016	Paydown		56	56	55	55		1		1		56			0	1	07/15/2023	1
36203V U5 7	GINNIE MAE I 7.000% 07/15/23		03/01/2016	Paydown		67	67	65	66		1		1		67			0	1	07/15/2023	1
36203V W9 7	GINNIE MAE I 7.000% 02/15/24		03/01/2016	Paydown		20	20	20	20				0		20			0		02/15/2024	1
36203W 2E 7	GINNIE MAE I 7.000% 02/15/22		03/01/2016	Paydown		193	193	186	190		4		4		193			0	2	02/15/2022	1
36203W 2J 6	GINNIE MAE I 7.000% 03/15/22		03/01/2016	Paydown		17	17	17	17				0		17			0		03/15/2022	1
36203W 3C 0	GINNIE MAE I 7.000% 08/15/23		03/01/2016	Paydown		14	14	14	14				0		14			0		08/15/2023	1
36203W PX 0	GINNIE MAE I 7.000% 06/15/24		03/01/2016	Paydown		52	52	51	51				0		52			0	1	06/15/2024	1
36203W QV 3	GINNIE MAE I 7.000% 09/15/23		03/01/2016	Paydown		15	15	14	15				0		15			0		09/15/2023	1
36203Y ER 1	GINNIE MAE I 7.000% 09/15/23		03/01/2016	Paydown		24	24	23	23				0		24			0		09/15/2023	1
36203Y JN 5	GINNIE MAE I 7.000% 08/15/23		03/01/2016	Paydown		1,455	1,455	1,406	1,429		26		26		1,455			0	9	08/15/2023	1
36204A PF 6	GINNIE MAE I 7.000% 08/15/23		03/01/2016	Paydown		67	67	65	66		1		1		67			0	1	08/15/2023	1
36204A PV 1	GINNIE MAE I 7.000% 08/15/23		03/01/2016	Paydown		19	19	18	19				0		19			0		08/15/2023	1
36204A PZ 2	GINNIE MAE I 6.500% 09/15/23		02/01/2016	Paydown		2,976	2,976	2,868	2,916		60		60		2,976			0	32	09/15/2023	1
36204A UY 9	GINNIE MAE I 7.000% 09/15/23		03/01/2016	Paydown		24	24	24	24				0		24			0		09/15/2023	1
36204C MV 0	GINNIE MAE I 7.000% 11/15/23		03/01/2016	Paydown		73	73	70	72		1		1		73			0	1	11/15/2023	1
36204C MZ 1	GINNIE MAE I 7.000% 02/15/24		03/01/2016	Paydown		8	8	8	8				0		8			0		02/15/2024	1
36204D LL 1	GINNIE MAE I 7.000% 02/15/24		03/01/2016	Paydown		172	172	170	171		1		1		172			0	2	02/15/2024	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
36204F VF 8	GINNIE MAE I 7.000% 10/15/23		03/01/2016.	Paydown		4	4	4	4				0		4			0		10/15/2023	1
36204F VG 6	GINNIE MAE I 7.000% 11/15/23		03/01/2016.	Paydown		73	73	70	72		2		2		73			0	1	11/15/2023	1
36204G GL 0	GINNIE MAE I 7.000% 10/15/23		03/01/2016.	Paydown		9	9	9	9				0		9			0		10/15/2023	1
36204G GM 8	GINNIE MAE I 7.000% 10/15/23		03/01/2016.	Paydown		6	6	6	6				0		6			0		10/15/2023	1
36204G ZK 1	GINNIE MAE I 7.000% 12/15/23		03/01/2016.	Paydown		127	127	123	125		2		2		127			0	2	12/15/2023	1
36204H 6E 5	GINNIE MAE I 7.000% 10/15/23		03/01/2016.	Paydown		19	19	18	18				0		19			0		10/15/2023	1
36204J N6 9	GINNIE MAE I 7.000% 02/15/24		03/01/2016.	Paydown		28	28	27	28				0		28			0		02/15/2024	1
36204L VC 2	GINNIE MAE I 7.000% 04/15/22		03/01/2016.	Paydown		158	158	152	155		3		3		158			0	2	04/15/2022	1
36204L X3 0	GINNIE MAE I 7.000% 11/15/23		03/01/2016.	Paydown		31	31	30	31		1		1		31			0		11/15/2023	1
36204M MB 2	GINNIE MAE I 7.000% 12/15/23		03/01/2016.	Paydown		21	21	20	21				0		21			0		12/15/2023	1
36204P JU 7	GINNIE MAE I 7.000% 11/15/23		03/01/2016.	Paydown		1,968	1,968	1,902	1,932		36		36		1,968			0	34	11/15/2023	1
36204R N8 7	GINNIE MAE I 7.500% 09/15/25		03/01/2016.	Paydown		70	70	68	69		1		1		70			0	1	09/15/2025	1
36204W QL 4	GINNIE MAE I 7.000% 01/15/24		03/01/2016.	Paydown		2	2	2	2				0		2			0		01/15/2024	1
36204Y AY 9	GINNIE MAE I 7.000% 08/15/25		03/01/2016.	Paydown		142	142	141	141		1		1		142			0	2	08/15/2025	1
36205A 5H 3	GINNIE MAE I 7.000% 05/15/24		03/01/2016.	Paydown		5	5	5	5				0		5			0		05/15/2024	1
36205A NF 7	GINNIE MAE I 7.000% 09/15/25		03/01/2016.	Paydown		584	584	576	579		5		5		584			0	7	09/15/2025	1
36205B HR 6	GINNIE MAE I 7.000% 05/15/24		03/01/2016.	Paydown		70	70	69	70		1		1		70			0	1	05/15/2024	1
36205C 6H 8	GINNIE MAE I 7.000% 09/15/25		03/01/2016.	Paydown		7	7	7	7				0		7			0		09/15/2025	1
36205D AZ 1	GINNIE MAE I 7.000% 09/15/25		03/01/2016.	Paydown		15	15	15	15				0		15			0		09/15/2025	1
36205F Z7 1	GINNIE MAE I 7.000% 09/15/25		03/01/2016.	Paydown		308	308	304	305		3		3		308			0	4	09/15/2025	1
36205M FZ 6	GINNIE MAE I 7.000% 09/15/25		03/01/2016.	Paydown		1,029	1,029	1,015	1,020		9		9		1,029			0	12	09/15/2025	1
36205P Y4 7	GINNIE MAE I 7.000% 09/15/25		03/01/2016.	Paydown		210	210	207	208		2		2		210			0	2	09/15/2025	1
36205Q 4W 6	GINNIE MAE I 7.000% 07/15/25		03/01/2016.	Paydown		24	24	24	24				0		24			0		07/15/2025	1
36205R AJ 6	GINNIE MAE I 7.000% 09/15/25		03/01/2016.	Paydown		312	312	308	309		3		3		312			0	4	09/15/2025	1
36205R L4 7	GINNIE MAE I 7.000% 09/15/25		03/01/2016.	Paydown		197	197	195	196		2		2		197			0	2	09/15/2025	1
36205R L6 2	GINNIE MAE I 7.000% 09/15/25		03/01/2016.	Paydown		579	579	572	574		5		5		579			0	7	09/15/2025	1
36205R TF 4	GINNIE MAE I 7.000% 08/15/25		03/01/2016.	Paydown		70	70	69	69		1		1		70			0	1	08/15/2025	1
36205T BU 6	GINNIE MAE I 7.000% 09/15/25		01/01/2016.	Paydown		13,794	13,794	13,609	13,677		117		117		13,794			0	80	09/15/2025	1
36206A PL 1	GINNIE MAE I 7.500% 11/15/25		03/01/2016.	Paydown		94	94	92	93		1		1		94			0	1	11/15/2025	1
36206B WG 2	GINNIE MAE I 7.000% 09/15/25		03/01/2016.	Paydown		42	42	41	41				0		42			0		09/15/2025	1
36206E 3P 8	GINNIE MAE I 7.000% 09/15/25		03/01/2016.	Paydown		43	43	42	42				0		43			0	1	09/15/2025	1
36206E CP 8	GINNIE MAE I 7.000% 09/15/25		03/01/2016.	Paydown		38	38	38	38				0		38			0		09/15/2025	1
36206E FZ 3	GINNIE MAE I 7.000% 09/15/25		03/01/2016.	Paydown		322	322	318	319		3		3		322			0	4	09/15/2025	1
36206F LU 4	GINNIE MAE I 7.000% 09/15/25		03/01/2016.	Paydown		56	56	55	55				0		56			0	1	09/15/2025	1
36206F RC 8	GINNIE MAE I 7.000% 08/15/25		03/01/2016.	Paydown		122	122	120	121		1		1		122			0	1	08/15/2025	1
36206F RJ 3	GINNIE MAE I 7.000% 08/15/25		03/01/2016.	Paydown		925	925	913	917		8		8		925			0	11	08/15/2025	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
36206F SE 3	GINNIE MAE I 7.000% 09/15/25	.	03/01/2016.	Paydown		48	48	47	47				0		48			0	1	09/15/2025	1
36206J FA 7	GINNIE MAE I 7.000% 09/15/25	.	02/01/2016.	Paydown		789	789	778	782		7		7		789			0	9	09/15/2025	1
36206J FS 8	GINNIE MAE I 7.000% 08/15/25	.	03/01/2016.	Paydown		22	22	21	21				0		22			0		08/15/2025	1
36206J YG 3	GINNIE MAE I 7.000% 08/15/25	.	03/01/2016.	Paydown		120	120	118	119		1		1		120			0	1	08/15/2025	1
36206K BY 6	GINNIE MAE I 7.000% 09/15/25	.	03/01/2016.	Paydown		319	319	315	316		3		3		319			0	4	09/15/2025	1
36206K GY 1	GINNIE MAE I 7.000% 08/15/25	.	03/01/2016.	Paydown		63	63	62	63		1		1		63			0	1	08/15/2025	1
36206K HA 2	GINNIE MAE I 7.000% 09/15/25	.	03/01/2016.	Paydown		25	25	25	25				0		25			0		09/15/2025	1
36206L AJ 8	GINNIE MAE I 7.000% 08/15/25	.	03/01/2016.	Paydown		30	30	30	30				0		30			0		08/15/2025	1
36206L BY 4	GINNIE MAE I 7.000% 09/15/25	.	03/01/2016.	Paydown		249	249	245	247		2		2		249			0	3	09/15/2025	1
36206L CQ 0	GINNIE MAE I 7.000% 09/15/25	.	03/01/2016.	Paydown		212	212	209	210		2		2		212			0	2	09/15/2025	1
36206L DA 4	GINNIE MAE I 7.000% 09/15/25	.	03/01/2016.	Paydown		202	202	199	200		2		2		202			0	2	09/15/2025	1
36206L PU 7	GINNIE MAE I 7.000% 08/15/25	.	03/01/2016.	Paydown		14	14	14	14				0		14			0		08/15/2025	1
36206L SJ 9	GINNIE MAE I 7.000% 09/15/25	.	03/01/2016.	Paydown		84	84	82	83		1		1		84			0	1	09/15/2025	1
36206M PP 6	GINNIE MAE I 7.000% 08/15/25	.	03/01/2016.	Paydown		67	67	66	67		1		1		67			0	1	08/15/2025	1
36206M PQ 4	GINNIE MAE I 7.000% 09/15/25	.	03/01/2016.	Paydown		97	97	96	96		1		1		97			0	1	09/15/2025	1
36206N C4 5	GINNIE MAE I 7.000% 09/15/25	.	03/01/2016.	Paydown		36	36	36	36				0		36			0		09/15/2025	1
36206P AF 7	GINNIE MAE I 7.500% 12/15/25	.	03/01/2016.	Paydown		32	32	31	31				0		32			0		12/15/2025	1
36206P PG 9	GINNIE MAE I 7.500% 01/15/26	.	03/01/2016.	Paydown		38	38	37	37		1		1		38			0		01/15/2026	1
36206P WY 2	GINNIE MAE I 7.000% 09/15/25	.	03/01/2016.	Paydown		147	147	145	145		1		1		147			0	2	09/15/2025	1
36206Q K2 3	GINNIE MAE I 7.500% 06/15/26	.	03/01/2016.	Paydown		78	78	76	77		1		1		78			0	1	06/15/2026	1
36206R FW 1	GINNIE MAE I 7.000% 09/15/25	.	03/01/2016.	Paydown		5	5	5	5				0		5			0		09/15/2025	1
36206S JX 3	GINNIE MAE I 7.000% 09/15/25	.	03/01/2016.	Paydown		10	10	10	10				0		10			0		09/15/2025	1
36206S TU 8	GINNIE MAE I 7.500% 06/15/26	.	03/01/2016.	Paydown		76	76	74	74		1		1		76			0	1	06/15/2026	1
36206U NA 3	GINNIE MAE I 7.500% 02/15/26	.	03/01/2016.	Paydown		421	421	415	417		4		4		421			0	5	02/15/2026	1
36206U W6 2	GINNIE MAE I 7.500% 05/15/26	.	03/01/2016.	Paydown		28	28	27	27				0		28			0		05/15/2026	1
36206W Z4 0	GINNIE MAE I 7.500% 06/15/26	.	03/01/2016.	Paydown		54	54	53	54		1		1		54			0	1	06/15/2026	1
36207A K3 5	GINNIE MAE I 7.500% 06/15/26	.	03/01/2016.	Paydown		60	60	59	59		1		1		60			0	1	06/15/2026	1
36207L H3 5	GINNIE MAE I 7.000% 03/15/31	.	03/01/2016.	Paydown		27	27	28	27				0		27			0		03/15/2031	1
36210R G6 1	GINNIE MAE I 6.000% 11/15/31	.	03/01/2016.	Paydown		16,363	16,363	16,455	16,421		(57)		(57)		16,363			0	83	11/15/2031	1
36212V BT 5	GINNIE MAE I 7.000% 12/15/30	.	03/01/2016.	Paydown		5,862	5,862	5,959	5,927		(65)		(65)		5,862			0	68	12/15/2030	1
36213C J5 0	GINNIE MAE I GNMA I 7.000% 550284 7.00	.	03/01/2016.	Paydown		35	35	35	35				0		35			0		08/15/2031	1
36213E W6 9	GINNIE MAE I 6.500% 03/15/32	.	03/01/2016.	Paydown		2,226	2,226	2,259	2,249		(23)		(23)		2,226			0	24	03/15/2032	1
36213F H5 5	GINNIE MAE I 6.000% 12/15/32	.	03/01/2016.	Paydown		613	613	616	615		(2)		(2)		613			0	6	12/15/2032	1
36213F K9 3	GINNIE MAE I 6.000% 01/15/33	.	03/01/2016.	Paydown		101,653	101,653	105,195	104,305		(2,652)		(2,652)		101,653			0	1,250	01/15/2033	1
362161 MC 2	GINNIE MAE I 7.000% 05/15/23	.	03/01/2016.	Paydown		33	33	31	32		1		1		33			0		05/15/2023	1

Statement as of March 31, 2016 of the **MetLife Insurance Company USA**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
362162 AB 5	GINNIE MAE I 9.000% 10/15/19	.	03/01/2016.	Paydown		1,641	1,641	1,584	1,620		21		21		1,641			0	32	10/15/2019	1
362164 NQ 4	GOVERNMENT NATIONAL MORTGAGE A 8.500%	.	03/01/2016.	Paydown		1,010	1,010	1,057	1,010				0		1,010			0	14	12/20/2016	1
362165 BJ 0	GINNIE MAE I 8.000% 02/15/17	.	01/01/2016.	Paydown		445	445	460	445				0		445			0	3	02/15/2017	1
362166 UT 5	GINNIE MAE I 9.000% 10/15/16	.	03/01/2016.	Paydown		89	89	87	88				0		89			0	1	10/15/2016	1
362166 X3 9	GINNIE MAE I 8.500% 03/15/17	.	03/01/2016.	Paydown		55	55	56	55				0		55			0	1	03/15/2017	1
362167 2R 8	GINNIE MAE I 8.500% 12/15/16	.	03/01/2016.	Paydown		216	216	203	214		2		2		216			0	3	12/15/2016	1
362169 EN 0	GINNIE MAE I 10.500% 12/15/19	.	03/01/2016.	Paydown		571	571	587	575		(4)		(4)		571			0	10	12/15/2019	1
36216L PW 1	GINNIE MAE I 9.500% 03/15/19	.	03/01/2016.	Paydown		64	64	62	63		1		1		64			0	1	03/15/2019	1
36216N LE 1	GINNIE MAE I 8.500% 08/15/16	.	03/01/2016.	Paydown		385	385	357	382		3		3		385			0	5	08/15/2016	1
36216N WS 8	GINNIE MAE I 8.500% 07/15/16	.	03/01/2016.	Paydown		94	94	97	94				0		94			0	1	07/15/2016	1
36216Q WT 9	GINNIE MAE I 8.500% 03/15/17	.	03/01/2016.	Paydown		187	187	193	187				0		187			0	3	03/15/2017	1
36216W W9 0	GINNIE MAE I 8.500% 12/15/16	.	03/01/2016.	Paydown		107	107	100	106		1		1		107			0	2	12/15/2016	1
362171 UN 8	GINNIE MAE I 8.000% 04/15/17	.	03/01/2016.	Paydown		227	227	240	228		(1)		(1)		227			0	3	04/15/2017	1
362172 WA 2	GINNIE MAE I 8.000% 03/15/17	.	03/01/2016.	Paydown		193	193	204	193		(1)		(1)		193			0	3	03/15/2017	1
362172 WY 0	GINNIE MAE I 8.000% 05/15/17	.	03/01/2016.	Paydown		54	54	52	53				0		54			0	1	05/15/2017	1
362177 CT 2	GINNIE MAE I 8.000% 05/15/17	.	03/01/2016.	Paydown		50	50	52	50				0		50			0	1	05/15/2017	1
36217A XB 1	GINNIE MAE I 8.500% 02/15/17	.	03/01/2016.	Paydown		139	139	143	139				0		139			0	2	02/15/2017	1
36217A ZY 9	GINNIE MAE I 8.000% 10/15/16	.	03/01/2016.	Paydown		139	139	133	138		1		1		139			0	2	10/15/2016	1
36217D 3L 6	GINNIE MAE I 8.500% 12/15/16	.	03/01/2016.	Paydown		41	41	39	41				0		41			0	1	12/15/2016	1
36217F U2 3	GINNIE MAE I 8.500% 12/15/16	.	03/01/2016.	Paydown		160	160	149	158		1		1		160			0	2	12/15/2016	1
36217L H5 8	GINNIE MAE I 9.500% 01/15/20	.	03/01/2016.	Paydown		1,811	1,811	1,912	1,838		(27)		(27)		1,811			0	29	01/15/2020	1
36217R EZ 2	GINNIE MAE I 9.000% 10/15/19	.	03/01/2016.	Paydown		487	487	478	483		4		4		487			0	7	10/15/2019	1
36217S BY 6	GINNIE MAE I 8.000% 03/15/17	.	03/01/2016.	Paydown		275	275	264	273		2		2		275			0	4	03/15/2017	1
36217S Q9 5	GINNIE MAE I 8.000% 05/15/17	.	03/01/2016.	Paydown		1,137	1,137	1,092	1,129		9		9		1,137			0	21	05/15/2017	1
36217T CF 4	GINNIE MAE I 8.000% 05/15/17	.	03/01/2016.	Paydown		119	119	114	118		1		1		119			0	2	05/15/2017	1
36217T KD 0	GINNIE MAE I 8.000% 04/15/17	.	03/01/2016.	Paydown		259	259	248	257		2		2		259			0	3	04/15/2017	1
36217U GT 7	GINNIE MAE I 8.000% 03/15/17	.	03/01/2016.	Paydown		320	320	307	318		2		2		320			0	4	03/15/2017	1
36217U RD 0	GINNIE MAE I 8.000% 05/15/17	.	03/01/2016.	Paydown		246	246	254	246				0		246			0	3	05/15/2017	1
36218K 6H 5	GINNIE MAE I 9.000% 07/15/17	.	03/01/2016.	Paydown		235	235	242	236				0		235			0	3	07/15/2017	1
36218M DZ 3	GINNIE MAE I 9.500% 11/15/19	.	03/01/2016.	Paydown		100	100	100	100				0		100			0	2	11/15/2019	1
362193 DH 4	GINNIE MAE I 10.500% 03/15/19	.	03/01/2016.	Paydown		54	54	56	54				0		54			0	1	03/15/2019	1
362195 5Y 1	GINNIE MAE I 10.500% 11/15/18	.	03/01/2016.	Paydown		911	911	938	916		(5)		(5)		911			0	16	11/15/2018	1
362195 PT 0	GINNIE MAE I 9.000% 02/15/20	.	03/01/2016.	Paydown		961	961	955	957		4		4		961			0	14	02/15/2020	1
362198 DC 4	GINNIE MAE I 9.500% 05/15/19	.	03/01/2016.	Paydown		39	39	37	38		1		1		39			0	1	05/15/2019	1
36219F 3J 4	GINNIE MAE I 10.500% 08/15/18	.	03/01/2016.	Paydown		231	231	238	232		(1)		(1)		231			0	6	08/15/2018	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36219G QA 6	GINNIE MAE I 9.000% 05/15/18		03/01/2016	Paydown		1,506	1,506	1,478	1,496		10		10		1,506			0	23	05/15/2018	1
36219P XR 1	GINNIE MAE I 9.000% 05/15/18		03/01/2016	Paydown		1,374	1,374	1,326	1,360		14		14		1,374			0	21	05/15/2018	1
36219S TF 6	GINNIE MAE I 9.500% 02/15/20		03/01/2016	Paydown		344	344	339	342		2		2		344			0	5	02/15/2020	1
36219V ST 0	GINNIE MAE I 10.500% 12/15/18		03/01/2016	Paydown		120	120	123	121		(1)		(1)		120			0	2	12/15/2018	1
36219W NB 2	GINNIE MAE I 10.500% 07/15/19		03/01/2016	Paydown		184	184	190	186		(1)		(1)		184			0	3	07/15/2019	1
36219W ZS 2	GINNIE MAE I 9.500% 01/15/19		03/01/2016	Paydown		585	585	562	577		7		7		585			0	9	01/15/2019	1
36219Y SP 2	GINNIE MAE I 10.500% 01/15/19		03/01/2016	Paydown		534	534	551	537		(4)		(4)		534			0	9	01/15/2019	1
362200 GT 8	GINNIE MAE I 9.500% 07/15/20		03/01/2016	Paydown		6	6	6	6				0		6			0		07/15/2020	1
362201 4W 2	GINNIE MAE I 9.500% 12/15/20		03/01/2016	Paydown		11	11	12	11				0		11			0		12/15/2020	1
362206 5P 5	GINNIE MAE I 9.500% 03/15/21		03/01/2016	Paydown		13	13	13	13				0		13			0		03/15/2021	1
36220A AQ 8	GINNIE MAE I 9.000% 11/15/19		03/01/2016	Paydown		625	625	604	617		8		8		625			0	9	11/15/2019	1
36220B 6N 8	GINNIE MAE I 10.500% 06/15/19		03/01/2016	Paydown		34	34	35	34				0		34			0	1	06/15/2019	1
36220E UR 6	GINNIE MAE I 9.500% 09/15/19		03/01/2016	Paydown		29	29	30	29				0		29			0		09/15/2019	1
36220F AB 0	GINNIE MAE I 9.500% 10/15/19		03/01/2016	Paydown		281	281	288	282		(1)		(1)		281			0	6	10/15/2019	1
36220F BM 5	GINNIE MAE I 10.500% 07/15/19		03/01/2016	Paydown		20	20	21	20				0		20			0		07/15/2019	1
36220H PV 6	GINNIE MAE I 9.500% 08/15/19		03/01/2016	Paydown		322	322	322	322				0		322			0	5	08/15/2019	1
36220H SJ 0	GINNIE MAE I 9.500% 08/15/19		03/01/2016	Paydown		39	39	42	40		(1)		(1)		39			0	1	08/15/2019	1
36220J QZ 2	GINNIE MAE I 9.000% 12/15/19		03/01/2016	Paydown		1,181	1,181	1,166	1,174		7		7		1,181			0	18	12/15/2019	1
36220J R8 1	GINNIE MAE I 9.000% 01/15/20		03/01/2016	Paydown		136	136	139	136		(1)		(1)		136			0	2	01/15/2020	1
36220K T6 0	GINNIE MAE I 9.500% 11/15/19		01/01/2016	Paydown		3,029	3,029	3,006	3,014		15		15		3,029			0	24	11/15/2019	1
36220L Z3 8	GINNIE MAE I 9.000% 09/15/19		03/01/2016	Paydown		743	743	729	737		6		6		743			0	11	09/15/2019	1
36220N AT 4	GINNIE MAE I 9.500% 12/15/19		03/01/2016	Paydown		124	124	131	126		(2)		(2)		124			0	1	12/15/2019	1
36220P D6 6	GINNIE MAE I 9.000% 02/15/20		03/01/2016	Paydown		335	335	333	334		1		1		335			0	5	02/15/2020	1
36220P GK 2	GINNIE MAE I 9.500% 04/15/20		03/01/2016	Paydown		5	5	5	5				0		5			0		04/15/2020	1
36220U A9 2	GINNIE MAE I 9.000% 04/15/20		03/01/2016	Paydown		39	39	38	39		1		1		39			0	1	04/15/2020	1
36220V C2 3	GINNIE MAE I 8.500% 04/15/20		03/01/2016	Paydown		177	177	165	172		4		4		177			0	3	04/15/2020	1
36220V LZ 0	GINNIE MAE I 9.000% 06/15/20		03/01/2016	Paydown		491	491	475	485		7		7		491			0	7	06/15/2020	1
36220V R9 2	GINNIE MAE I 9.500% 05/15/20		03/01/2016	Paydown		57	57	61	58		(1)		(1)		57			0	1	05/15/2020	1
36220Y 6P 3	GINNIE MAE I 9.500% 10/15/20		03/01/2016	Paydown		14	14	14	14				0		14			0		10/15/2020	1
36220Y YT 4	GINNIE MAE I 9.500% 09/15/20		03/01/2016	Paydown		112	112	118	114		(2)		(2)		112			0	2	09/15/2020	1
36223D 6X 9	GINNIE MAE I 8.500% 06/15/21		03/01/2016	Paydown		72	72	74	73		(1)		(1)		72			0	1	06/15/2021	1
36223F MW 8	GINNIE MAE I 8.500% 11/15/21		03/01/2016	Paydown		24	24	22	23		1		1		24			0		11/15/2021	1
36223G UA 5	GINNIE MAE I 9.500% 07/15/21		03/01/2016	Paydown		54	54	57	55		(1)		(1)		54			0	1	07/15/2021	1
36223H EH 6	GINNIE MAE I 8.500% 07/15/21		03/01/2016	Paydown		22	22	21	22		1		1		22			0		07/15/2021	1
36223J AH 6	GINNIE MAE I 9.500% 08/15/21		03/01/2016	Paydown		28	28	29	28		(1)		(1)		28			0		08/15/2021	1
36223J DR 1	GINNIE MAE I 9.500% 07/15/21		03/01/2016	Paydown		241	241	253	245		(4)		(4)		241			0	4	07/15/2021	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
36223M GE 0	GINNIE MAE I 8.500% 09/15/21	.	03/01/2016.	Paydown		203	203	209	205		(2)		(2)		203			0	3	09/15/2021	1
36223M XL 5	GINNIE MAE I 8.500% 12/15/21	.	03/01/2016.	Paydown		46	46	48	47		(1)		(1)		46			0	1	12/15/2021	1
36223N CH 5	GINNIE MAE I 8.500% 11/15/21	.	03/01/2016.	Paydown		95	95	89	92		3		3		95			0	1	11/15/2021	1
36223Q RW 9	GINNIE MAE I 8.500% 11/15/21	.	03/01/2016.	Paydown		402	402	376	391		12		12		402			0	6	11/15/2021	1
36223R ZU 2	GINNIE MAE I 8.500% 01/15/22	.	03/01/2016.	Paydown		29	29	30	29				0		29			0		01/15/2022	1
36223S AD 5	GINNIE MAE I 8.500% 05/15/22	.	03/01/2016.	Paydown		316	316	325	320		(4)		(4)		316			0	4	05/15/2022	1
36223U JK 5	GINNIE MAE I 8.500% 11/15/21	.	03/01/2016.	Paydown		86	86	80	83		2		2		86			0	1	11/15/2021	1
36223W 4N 1	GINNIE MAE I 8.500% 02/15/22	.	03/01/2016.	Paydown		545	545	561	552		(6)		(6)		545			0	8	02/15/2022	1
36223Y 5B 2	GINNIE MAE I 8.500% 04/15/22	.	03/01/2016.	Paydown		407	407	419	412		(5)		(5)		407			0	6	04/15/2022	1
36223Y QM 5	GINNIE MAE I 7.000% 08/15/23	.	03/01/2016.	Paydown		62	62	60	61		1		1		62			0	1	08/15/2023	1
36224A J2 8	GINNIE MAE I 8.500% 05/15/22	.	03/01/2016.	Paydown		318	318	328	322		(4)		(4)		318			0	4	05/15/2022	1
36224A UP 4	GINNIE MAE I 7.000% 07/15/23	.	03/01/2016.	Paydown		229	229	220	224		5		5		229			0	3	07/15/2023	1
36224C UP 0	GINNIE MAE I 8.500% 05/15/22	.	03/01/2016.	Paydown		43	43	45	44		(1)		(1)		43			0	1	05/15/2022	1
36224D R6 4	GINNIE MAE I 9.500% 04/15/22	.	03/01/2016.	Paydown		17	17	18	18				0		17			0		04/15/2022	1
36224D XG 5	GINNIE MAE I 7.000% 12/15/23	.	03/01/2016.	Paydown		12	12	11	11				0		12			0		12/15/2023	1
36224H FS 0	GINNIE MAE I 8.500% 05/15/22	.	03/01/2016.	Paydown		178	178	183	180		(2)		(2)		178			0	3	05/15/2022	1
36224H V6 0	GINNIE MAE I 9.500% 05/15/22	.	03/01/2016.	Paydown		76	76	80	78		(1)		(1)		76			0	1	05/15/2022	1
36224L NW 3	GINNIE MAE I 7.000% 08/15/23	.	03/01/2016.	Paydown		20	20	19	19				0		20			0		08/15/2023	1
36224L S3 2	GINNIE MAE I 7.000% 12/15/22	.	03/01/2016.	Paydown		267	267	258	262		5		5		267			0	3	12/15/2022	1
36224M 7D 1	GINNIE MAE I 7.000% 06/15/23	.	03/01/2016.	Paydown		60	60	58	59		1		1		60			0	1	06/15/2023	1
36224P 2M 9	GINNIE MAE I 7.500% 08/15/25	.	03/01/2016.	Paydown		61	61	59	60		1		1		61			0	1	08/15/2025	1
36224P 6L 7	GINNIE MAE I 7.000% 01/15/23	.	03/01/2016.	Paydown		80	80	77	78		2		2		80			0	1	01/15/2023	1
36224P WH 7	GINNIE MAE I 7.000% 06/15/23	.	03/01/2016.	Paydown		12	12	12	12				0		12			0		06/15/2023	1
36224T MU 1	GINNIE MAE I 7.500% 03/15/23	.	03/01/2016.	Paydown		212	212	214	213		(1)		(1)		212			0	3	03/15/2023	1
36224U J5 7	GINNIE MAE I 7.000% 07/15/23	.	03/01/2016.	Paydown		7	7	7	7				0		7			0		07/15/2023	1
36224W RM 7	GINNIE MAE I 7.500% 05/15/23	.	03/01/2016.	Paydown		85	85	86	86				0		85			0	1	05/15/2023	1
36224X PY 1	GINNIE MAE I 7.000% 02/15/23	.	03/01/2016.	Paydown		17	17	16	17				0		17			0		02/15/2023	1
36224Y YS 2	GINNIE MAE I 7.500% 03/15/23	.	03/01/2016.	Paydown		29	29	29	29				0		29			0		03/15/2023	1
36225A GM 6	GINNIE MAE I 7.000% 07/15/25	.	03/01/2016.	Paydown		445	445	439	441		4		4		445			0	5	07/15/2025	1
36225B ND 6	GINNIE MAE I 6.500% 05/15/31	.	03/01/2016.	Paydown		79,598	79,598	80,954	80,656		(1,058)		(1,058)		79,598			0	814	05/15/2031	1
36225C C9 5	GOVERNMENT NATIONAL MORTGAGE A 1.875%	.	03/01/2016.	Paydown		830	830	842	830				0		830			0	3	06/01/2027	1
36225C DM 5	GOVERNMENT NATIONAL MORTGAGE A 1.875%	.	03/01/2016.	Paydown		464	464	471	464				0		464			0	1	07/01/2027	1
36241K HR 2	GINNIE MAE I 6.000% 06/15/20	.	03/01/2016.	Paydown		253,246	253,246	255,462	253,834		(588)		(588)		253,246			0	2,348	06/15/2020	1
36241K LQ 9	GINNIE MAE I 5.500% 01/15/37	.	03/01/2016.	Paydown		60,956	60,956	61,394	61,336		(380)		(380)		60,956			0	483	01/15/2037	1
36292C BU 7	GINNIE MAE I 6.000% 07/15/35	.	03/01/2016.	Paydown		9,264	9,264	9,216	9,220		44		44		9,264			0	94	07/15/2035	1

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1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in 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)
36292L EX 8	GINNIE MAE I 6.000% 06/15/36		03/01/2016.	Paydown		24,496	24,496	24,880	24,817		(322)		(322)		24,496			0	282	06/15/2036	1
36296D YU 6	GINNIE MAE I 5.500% 05/15/38		03/01/2016.	Paydown		244,943	244,943	247,622	247,156		(2,213)		(2,213)		244,943			0	1,743	05/15/2038	1
38374C CC 3	GOVERNMENT NATIONAL MORTGAGE A 5.500%		03/01/2016.	Paydown		766,652	766,652	708,901	745,163		21,489		21,489		766,652			0	7,060	09/01/2033	1
38374C YN 5	GOVERNMENT NATIONAL MORTGAGE A 5.500%		03/01/2016.	Paydown		165,087	165,087	157,328	161,837		3,251		3,251		165,087			0	1,456	10/01/2033	1
38374F X5 8	GNMA_04-21 5.000% 04/01/34		03/01/2016.	Paydown		557,460	557,460	524,186	538,324		19,136		19,136		557,460			0	4,870	04/01/2034	1
38374M MC 0	GOVERNMENT NATIONAL MORTGAGE A 5.500%		03/01/2016.	Paydown		657,734	657,734	583,996	630,077		27,656		27,656		657,734			0	5,788	12/01/2035	1
38375J XK 6	GOVERNMENT NATIONAL MORTGAGE A 5.500%		03/01/2016.	Paydown		1,400,957	1,400,957	1,398,658	1,398,658		2,298		2,298		1,400,957			0	13,308	04/01/2037	1
38377U N2 0	GOVERNMENT NATION GNMA_11-62 3.000% 01		03/01/2016.	Paydown		1,136,612	1,136,612	1,163,607	1,146,533		(9,921)		(9,921)		1,136,612			0	5,257	01/01/2040	1
38378E WQ 2	GOVERNMENT NATIONAL MORTGAGE A 5.500%		03/01/2016.	Paydown				35,357	33,025		(33,025)		(33,025)					0	1,199	04/01/2042	1
38378F AP 5	GOVERNMENT NATIONAL MORTGAGE A 3.500%		03/01/2016.	Paydown				168,453	158,937		(158,937)		(158,937)					0	4,210	01/01/2043	1
38378J L2 6	GNMA_13-34 4.500% 03/01/43		03/01/2016.	Paydown				399,050	369,080		(369,080)		(369,080)					0	14,093	03/01/2043	1
38379D LJ 1	GOVERNMENT NATIONAL MORTGAGE A 4.500%		03/01/2016.	Paydown				175,917	168,978		(168,978)		(168,978)					0	7,602	10/01/2043	1
38379G L2 1	GNMA_14-15 5.000% 10/01/44		03/02/2016.	Various		8,529,868		10,823,757	10,276,924		(545,761)		(545,761)		9,731,163		(1,201,296)	(1,201,296)	435,077	10/01/2044	1
38379H FW 0	GOVERNMENT NATIONAL MORTGAGE A 4.000%		03/01/2016.	Paydown				62,368	58,760		(58,760)		(58,760)					0	2,257	03/01/2044	1
38379H FZ 3	GOVERNMENT NATIONAL MORTGAGE A 4.000%		03/02/2016.	Various		4,175,160		5,200,259	4,942,201		(267,726)		(267,726)		4,674,475		(499,315)	(499,315)	174,075	12/01/2044	1
38379P AB 3	GOVERNMENT NATIONAL MORTGAGE A 3.000%		03/01/2016.	Paydown				102,325	99,294		(99,294)		(99,294)					0	3,633	10/01/2039	1
3837H2 GK 9	GOVERNMENT NATIONAL MORTGAGE A 6.500%		03/01/2016.	Paydown		160,626	160,626	149,613	157,801		2,825		2,825		160,626			0	1,712	05/01/2029	1
83162C HG 1	SMALL BUSINESS ADMINISTRATION 7.100% 0		02/01/2016.	Paydown		12,401	12,401	12,401	12,401				0		12,401			0	440	02/01/2017	1
83162C TV 5	SMALL BUSINESS ADMINISTRATION SBAP 2011-		02/01/2016.	Paydown		605,788	605,788	605,788	605,788				0		605,788			0	13,570	02/01/2031	1
83162C TX 1	SMALL BUSINESS ADMINISTRATION 4.090% 0		03/01/2016.	Paydown		83,268	83,268	83,268	83,268				0		83,268			0	1,778	03/01/2031	1
911760 KE 5	VENDEE MORTGAGE TRUST VENDE_97 7.500%		03/01/2016.	Paydown		108,531	108,531	106,692	107,992		538		538		108,531			0	1,362	02/01/2027	1
91203* 9S 5	FHA PROJECT LOAN 7.620% 04/07/25		03/01/2016.	Paydown		12,971	12,971	12,673	12,807		164		164		12,971			0	307	04/07/2025	1
912803 DZ 3	UNITED STATES TREASURY 0.000% 11/15/42		01/07/2016.	GOLDMAN SACHS & COMPANY		32,834,757	74,312,000	33,500,597	33,842,804		19,267		19,267		33,862,071		(1,027,313)	(1,027,313)		11/15/2042	1
912803 EC 3	UNITED STATES TREASURY 0.000% 05/15/43		01/05/2016.	BANK OF AMERICA N.A.		24,574,350	57,500,000	27,146,325	27,782,862		10,256		10,256		27,793,118		(3,218,768)	(3,218,768)		05/15/2043	1
912810 DV 7	UNITED STATES TREASURY 9.250% 02/15/16		02/15/2016.	Maturity		350,000	350,000	516,212	352,005		(2,005)		(2,005)		350,000			0	8,094	02/15/2016	1
912810 QZ 4	UNITED STATES TREASURY T 3 1/8 02/15/43		03/31/2016.	Various							(4,684)		(4,684)					0			1
912810 RP 5	UNITED STATES TREASURY 3.000% 11/15/45		03/29/2016.	Various		15,660,733	9,317,693	14,555,263			(2,125)		(2,125)		14,555,263		1,105,470	1,105,470		11/15/2045	1
912810 RQ 3	UNITED STATES TREASURY 2.500% 02/15/46		03/29/2016.	Various		1,898,765	705	1,898,765			(0)		(0)		1,898,765			0		02/15/2046	1
912810 RQ 3	UNITED STATES TREASURY 2.500% 02/15/46		03/29/2016.	Various							(1,899,470)		(1,899,470)					0		02/15/2046	1
912828 A9 1	UNITED STATES TREASURY 0.750% 01/15/17		03/28/2016.	JP MORGAN SECURITIES LTD LDN.		170,152,394	170,000,000	169,966,356	169,965,056		8,155		8,155		169,973,211		179,183	179,183	894,643	01/15/2017	1
912828 B4 1	UNITED STATES TREASURY 0.375% 01/31/16		01/31/2016.	Various		70,002,284	70,000,000	70,030,218	70,002,211		(1,743)		(1,743)		70,000,468		1,816	1,816	124,219	01/31/2016	1
912828 B7 4	UNITED STATES TREASURY 0.625% 02/15/17		03/23/2016.	JEFFERIES & COMPANY INC.		19,995,273	20,000,000	19,986,759			1,998		1,998		19,988,757		6,516	6,516	75,549	02/15/2017	1
912828 B8 2	UNITED STATES TREASURY 0.250% 02/29/16		02/23/2016.	Various		310,005,389	310,000,000	310,105,112	310,015,080		(5,685)		(5,685)		310,009,395		(4,005)	(4,005)	327,335	02/29/2016	1
912828 C3 2	UNITED STATES TREASURY 0.750% 03/15/17		03/02/2016.	JP MORGAN SECURITIES LTD LDN.		75,005,709	75,000,000	75,090,970			(5,173)		(5,173)		75,085,798		(80,088)	(80,088)	261,161	03/15/2017	1
912828 C4 0	UNITED STATES TREASURY 0.375% 03/31/16		03/31/2016.	Maturity		5,000,000	5,000,000	5,007,627	5,001,631		(1,631)		(1,631)		5,000,000			0	9,375	03/31/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
912828 D9 8	UNITED STATES TREASURY 1.000% 09/15/17	.	03/11/2016.	JP MORGAN SECURITIES LTD LDN.		100,144,331	100,000,000	99,783,794	99,876,189		13,847		13,847		99,890,037		254,295	254,295	489,011	09/15/2017	1
912828 EW 6	UNITED STATES TREASURY 4.500% 02/15/16	.	02/15/2016.	Maturity		2,900,000	2,900,000	2,842,453	2,899,081		919		919		2,900,000			0	65,250	02/15/2016	1
912828 F4 7	UNITED STATES TREASURY 0.500% 09/30/16	.	02/26/2016.	BARCLAYS CAPITAL INC.		49,986,228	50,000,000	50,033,303	50,021,836		(4,712)		(4,712)		50,017,124		(30,896)	(30,896)	103,825	09/30/2016	1
912828 F8 8	UNITED STATES TREASURY 0.375% 10/31/16	.	02/29/2016.	JP MORGAN SECURITIES LTD LDN.		374,365,461	375,000,000	374,675,455	374,769,661		29,243		29,243		374,798,904		(433,443)	(433,443)	375,000	10/31/2016	1
912828 G4 6	UNITED STATES TREASURY 0.500% 11/30/16	.	02/29/2016.	GOLDMAN SACHS & COMPANY		19,984,335	20,000,000	20,012,540	20,010,575		(1,897)		(1,897)		20,008,678		(24,343)	(24,343)	25,137	11/30/2016	1
912828 J3 5	UNITED STATES TREASURY 0.500% 02/28/17	.	03/04/2016.	JP MORGAN SECURITIES LTD LDN.		37,428,148	37,500,000	37,423,903			7,651		7,651		37,431,554		(3,406)	(3,406)	97,317	02/28/2017	1
912828 K6 6	UNITED STATES TREASURY 0.500% 04/30/17	.	03/08/2016.	Various		747,911,109	750,000,000	748,799,828			38,364		38,364		748,838,192		(927,083)	(927,083)	1,315,934	04/30/2017	1
912828 K7 4	UNITED STATES TREASURY 2.000% 08/15/25	.	03/21/2016.	Various		149,286,989	150,000,000	145,429,868	145,490,074		50,562		50,562		145,540,636		3,746,354	3,746,354	1,490,205	08/15/2025	1
912828 M5 6	UNITED STATES TREASURY 2.250% 11/15/25	.	03/21/2016.	Various		474,173,896	461,000,000	469,197,278	160,734,970		(70,309)		(70,309)		469,125,227		5,048,669	5,048,669	3,034,780	11/15/2025	1
912828 M7 2	UNITED STATES TREASURY 0.875% 11/30/17	.	01/12/2016.	NOMURA SECURITIES INTERNATIONA		249,706,531	250,000,000	249,687,500	249,697,384		5,157		5,157		249,702,540		3,991	3,991	262,978	11/30/2017	1
912828 M8 0	UNITED STATES TREASURY 2.000% 11/30/22	.	01/13/2016.	MORGAN STANLEY & CO.		50,441,000	50,000,000	49,601,683	49,601,832		1,938		1,938		49,603,770		837,230	837,230	122,951	11/30/2022	1
912828 M9 8	UNITED STATES TREASURY 1.625% 11/30/20	.	01/06/2016.	RBS SECURITIES INC.		74,821,139	75,000,000	74,689,603	74,691,928		996		996		74,692,925		128,214	128,214	126,537	11/30/2020	1
912828 N5 5	UNITED STATES TREASURY 1.000% 12/31/17	.	03/11/2016.	JP MORGAN SECURITIES LTD LDN.		65,055,729	65,000,000	65,168,585			(11,630)		(11,630)		65,156,955		(101,226)	(101,226)	126,786	12/31/2017	1
912828 N6 3	UNITED STATES TREASURY 1.125% 01/15/19	.	03/30/2016.	Various		407,789,620	405,000,000	406,731,169			(54,748)		(54,748)		406,676,420		1,113,199	1,113,199	617,514	01/15/2019	1FE
912828 N8 9	UNITED STATES TREASURY 1.375% 01/31/21	.	03/29/2016.	Various		650,615,648	650,000,000	655,050,128			(83,696)		(83,696)		654,966,432		(4,350,785)	(4,350,785)	1,138,908	01/31/2021	1
912828 N9 7	UNITED STATES TREASURY 0.572% 01/31/18	.	03/02/2016.	CITIGROUP GLOBAL MARKETS INC/		75,060,845	75,000,000	75,042,935			(1,393)		(1,393)		75,041,542		19,303	19,303	38,302	01/31/2018	1
912828 P2 0	UNITED STATES TREASURY 0.750% 01/31/18	.	03/23/2016.	Various		573,223,459	575,000,000	575,005,102			1,257		1,257		575,006,359		(1,782,900)	(1,782,900)	516,655	01/31/2018	1
912828 P3 8	UNITED STATES TREASURY 1.750% 01/31/23	.	03/30/2016.	CITIGROUP GLOBAL MARKETS INC/		201,250,000	200,000,000	203,387,199			(42,414)		(42,414)		203,344,785		(2,094,785)	(2,094,785)	576,923	01/31/2023	1
912828 P4 6	UNITED STATES TREASURY 1.625% 02/15/26	.	03/29/2016.	Various		740,999,557	760,000,000	750,077,307			44,960		44,960		750,122,266		(9,122,709)	(9,122,709)	982,589	02/15/2026	1
912828 P7 9	UNITED STATES TREASURY 1.500% 02/28/23	.	03/17/2016.	CITIGROUP GLOBAL MARKETS INC/		197,687,020	200,000,000	197,891,105			9,371		9,371		197,900,476		(213,456)	(213,456)	146,739	02/28/2023	1
912828 PS 3	UNITED STATES TREASURY 2.000% 01/31/16	.	01/31/2016.	Maturity		75,000,000	75,000,000	74,138,672	74,985,189		14,811		14,811		75,000,000			0	750,000	01/31/2016	1
912828 Q4 5	UNITED STATES TREASURY 0.750% 03/31/18	.	03/30/2016.	WELLS FARGO & CO.		200,343,750	200,000,000	200,328,325					0		200,328,325		15,425	15,425		03/31/2018	1
912828 TS 9	UNITED STATES TREASURY 0.625% 09/30/17	.	03/23/2016.	JEFFERIES & COMPANY INC.		29,914,393	30,000,000	30,000,060	30,000,059		(1)		(1)		30,000,059		(85,665)	(85,665)	90,164	09/30/2017	1
912828 UG 3	UNITED STATES TREASURY 0.375% 01/15/16	.	01/15/2016.	Maturity		55,000,000	55,000,000	55,071,406	55,002,527		(2,527)		(2,527)		55,000,000			0	103,125	01/15/2016	1
912828 UM 0	UNITED STATES TREASURY 0.375% 02/15/16	.	02/15/2016.	Various		300,005,759	300,000,000	300,308,844	300,035,203		(27,766)		(27,766)		300,007,437		(1,678)	(1,678)	543,139	02/15/2016	1
912828 XB 1	UNITED STATES TREASURY 2.125% 05/15/25	.	03/17/2016.	GOLDMAN SACHS & COMPANY		1,020,349	1,000,000	980,627	981,636		372		372		982,008		38,342	38,342	7,239	05/15/2025	1
912828 XH 8	UNITED STATES TREASURY 1.625% 06/30/20	.	02/04/2016.	CREDIT SUISSE SECURITIES USA L		100,406,250	100,000,000	99,672,075	99,701,569		6,167		6,167		99,707,736		698,514	698,514	160,714	06/30/2020	1
0599999. Total Bonds - U.S Government						6,897,614,304	6,951,370,571	6,910,562,377	2,576,096,681	0	(3,977,117)	0	(3,977,117)	0	6,908,923,761	0	(11,309,454)	(11,309,454)	16,951,091	XXX	XXX
Bonds - All Other Government																					
25714P BY 3	DOMINICAN REPUBLIC 5.875% 04/18/24	F	01/29/2016.	DEUTSCHE BANK AG LONDON		2,896,890	3,000,000	3,047,500	3,042,000		(426)		(426)		3,041,574		(144,684)	(144,684)	51,406	04/18/2024	4FE
455780 AS 5	INDONESIA REPUBLIC OF 7.500% 01/15/16	F	01/15/2016.	Maturity		14,500,000	14,500,000	14,375,155	14,499,336		664		664		14,500,000			0	543,750	01/15/2016	2FE
486661 AE 1	KAZAKHSTAN REPUBLIC OF 3.875% 10/14/24	R	01/06/2016.	BANK OF AMERICA N.A.		1,877,500	2,000,000	1,967,740	1,971,007		75		75		1,971,083		(93,583)	(93,583)	18,729	10/14/2024	2FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
491798 AF 1	KENYA REPUBLIC OF 5.875% 06/24/19	R	02/10/2016.	BANK OF AMERICA N.A.		930,520	1,000,000	1,000,000	1,000,000				0		1,000,000		(69,480)	(69,480)	8,486	06/24/2019	4FE
69370P AA 9	PERTAMINA PERSERO PT 6.450% 05/30/44	F	01/21/2016.	CITIGROUP GLOBAL MARKETS INC/		1,700,000	2,000,000	2,000,000	2,000,000				0		2,000,000		(300,000)	(300,000)	20,067	05/30/2044	2FE
699149 AA 8	PARAGUAY REPUBLIC OF 4.625% 01/25/23	R	03/23/2016.	BANK OF AMERICA N.A.		2,010,000	2,000,000	2,040,000	2,035,926		(1,058)		(1,058)		2,034,868		(24,868)	(24,868)	62,694	01/25/2023	3FE
70687W AC 6	PENERBANGAN MALAYSIA BERHAD 5.625% 03/	F	03/15/2016.	Maturity		14,685,000	14,685,000	14,665,028	14,684,477		523		523		14,685,000			0	413,016	03/15/2016	1FE
718286 BA 4	PHILIPPINES REPUBLIC OF 8.000% 01/15/1	F	01/15/2016.	Maturity		11,500,000	11,500,000	11,459,429	11,499,830		170		170		11,500,000			0	460,000	01/15/2016	2FE
74815H CB 6	QUEBEC PROVINCE OF	.	03/31/2016.	Various							(21,969)		(21,969)					0			1FE
78307A DG 5	RUSSIAN FEDERATION 4.875% 9/16/2023 4	R	03/01/2016.	CREDIT SUISSE SECURITIES USA L		103,550	100,000	100,750	100,648		(12)		(12)		100,636		2,914	2,914	2,275	09/16/2023	3FE
P7906@ AA 9	PORT AUTHORITY OF TRINIDAD AND 5.540%	F	03/23/2016.	Redemption 100.0000		831,250	831,250	831,250	831,250				0		831,250			0	23,026	03/23/2017	2
1099999. Total Bonds - All Other Government						51,034,710	51,616,250	51,486,852	51,664,474	0	(22,033)	0	(22,033)	0	51,664,411	0	(629,701)	(629,701)	1,603,449	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
01F030 63 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%	.	02/22/2016.	Various		512,441,406	500,000,000	512,441,406					0		512,441,406			0	541,667	03/14/2046	1
01F030 64 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%	.	03/09/2016.	Various		253,914,848	253,914,848	253,914,848					0		253,914,848			0		03/14/2046	1
01F032 61 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	01/08/2016.	BANK OF AMERICA N.A.		51,863,281	50,000,000	51,863,281					0		51,863,281			0	58,333	12/22/2045	1
01F032 63 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	02/18/2016.	Various		523,232,422	500,000,000	523,232,422					0		523,232,422			0	631,944	03/14/2046	1
01F032 64 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%	.	03/09/2016.	Various		258,600,917	258,600,917	258,600,917					0		258,600,917			0		03/14/2046	1
01F040 62 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	.	01/04/2016.	CREDIT SUISSE SECURITIES USA L		264,414,063	250,000,000	264,414,063					0		264,414,063			0	277,778	02/11/2046	1
01F040 63 6	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	.	01/29/2016.	CREDIT SUISSE SECURITIES USA L		266,484,375	250,000,000	266,484,375					0		266,484,375			0	361,111	03/14/2046	1
10620N CK 2	BRAZOS HIGHER EDUCATION AUTHOR BRHEA 201	.	01/25/2016.	Paydown		804,408	804,408	796,274	807,906		(3,498)		(3,498)		804,408			0	2,379	07/25/2029	1FE
254010 AB 7	DIGNITY HEALTH 4.500% 11/01/42	.	03/01/2016.	RBC DOMINION SECURITIES INC.		4,929,400	5,000,000	4,094,616	4,108,580		2,428		2,428		4,111,008		818,392	818,392	76,875	11/01/2042	1FE
31283H 2Q 7	FEDERAL HOME LOAN MORTGAGE COR 6.500%	.	03/01/2016.	Paydown		460	460	459	459		1		1		460			0	5	12/01/2031	1
31283H 2S 3	FEDERAL HOME LOAN MORTGAGE COR FHLMC 7.0	.	03/01/2016.	Paydown		16,461	16,461	16,446	16,442		19		19		16,461			0	210	04/01/2032	1
31283H 2T 1	FEDERAL HOME LOAN MORTGAGE COR FHLMC 7.5	.	03/01/2016.	Paydown		2,786	2,786	2,804	2,798		(12)		(12)		2,786			0	35	08/01/2031	1
31283H FP 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%	.	03/01/2016.	Paydown		1,074	1,074	1,132	1,121		(47)		(47)		1,074			0	14	10/01/2029	1
31283H GE 9	FEDERAL HOME LOAN MORTGAGE COR 7.500%	.	03/01/2016.	Paydown		1,494	1,494	1,575	1,559		(65)		(65)		1,494			0	18	12/01/2029	1
31283H VE 2	FEDERAL HOME LOAN MORTGAGE COR 6.000%	.	03/01/2016.	Paydown		4,697	4,697	4,711	4,706		(9)		(9)		4,697			0	49	03/01/2033	1
31283H VL 6	FEDERAL HOME LOAN MORTGAGE COR 6.000%	.	03/01/2016.	Paydown		1,178	1,178	1,179	1,178		(1)		(1)		1,178			0	10	02/01/2033	1
31287T AQ 8	FEDERAL HOME LOAN MORTGAGE COR 7.000%	.	03/01/2016.	Paydown		354	354	373	370		(16)		(16)		354			0	4	05/01/2032	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
31287U DB 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2016.	Paydown		43	43	45	45		(2)		(2)		43			0	1	06/01/2032	1
31287U DP 4	FEDERAL HOME LOAN MORTGAGE COR 6.500%		03/01/2016.	Paydown		1,222	1,222	1,218	1,218		3		3		1,222			0	13	06/01/2032	1
31288D K5 7	FEDERAL HOME LOAN MORTGAGE COR 5.000%		03/01/2016.	Paydown		3,947	3,947	3,862	3,880		67		67		3,947			0	33	12/01/2032	1
3128F2 AF 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2016.	Paydown		18	18	18	18				0		18			0		08/01/2025	1
3128F2 WL 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2016.	Paydown		55	55	56	56		(1)		(1)		55			0	1	09/01/2025	1
3128FD H8 7	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2016.	Paydown		22	22	23	22		(1)		(1)		22			0		06/01/2026	1
3128FG LS 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2016.	Paydown		30	30	30	30				0		30			0		10/01/2026	1
3128FH YX 4	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2016.	Paydown		36	36	38	38		(1)		(1)		36			0		11/01/2026	1
3128FK SC 0	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2016.	Paydown		161	161	161	161				0		161			0	2	01/01/2027	1
3128FS GN 2	FEDERAL HOME LOAN MORTGAGE COR 7.000%		03/01/2016.	Paydown		65	65	65	65				0		65			0	1	10/01/2027	1
3128FX YS 0	FEDERAL HOME LOAN MORTGAGE COR 7.000%		03/01/2016.	Paydown		56	56	57	57				0		56			0	1	03/01/2028	1
3128GN Q6 8	FEDERAL HOME LOAN MORTGAGE COR 5.500%		03/01/2016.	Paydown		8,607	8,607	8,627	8,607				0		8,607			0	79	10/01/2016	1
3128GN RH 3	FEDERAL HOME LOAN MORTGAGE COR 5.500%		03/01/2016.	Paydown		6,025	6,025	6,039	6,025				0		6,025			0	57	11/01/2016	1
3128GP N4 1	FEDERAL HOME LOAN MORTGAGE COR 5.000%		03/01/2016.	Paydown		4,354	4,354	4,338	4,345		10		10		4,354			0	35	12/01/2016	1
3128GP P3 1	FEDERAL HOME LOAN MORTGAGE COR 5.000%		03/01/2016.	Paydown		3,445	3,445	3,432	3,438		8		8		3,445			0	27	12/01/2016	1
3128GU 6N 7	FEDERAL HOME LOAN MORTGAGE COR 5.000%		03/01/2016.	Paydown		1,791	1,791	1,800	1,791				0		1,791			0	15	08/01/2017	1
3128JR HD 1	FEDERAL HOME LOAN MORTGAGE COR 2.675%		03/01/2016.	Paydown		9,060	9,060	9,108	9,060				0		9,060			0	42	08/01/2033	1
3128KD 4N 2	FEDERAL HOME LOAN MORTGAGE COR 6.500%		03/01/2016.	Paydown		117,912	117,912	120,251	119,959		(2,047)		(2,047)		117,912			0	1,096	08/01/2036	1
3128KD YD 1	FEDERAL HOME LOAN MORTGAGE COR 6.500%		03/01/2016.	Paydown		218,037	218,037	222,364	221,822		(3,785)		(3,785)		218,037			0	1,315	08/01/2036	1
3128KE PJ 6	FEDERAL HOME LOAN MORTGAGE COR 6.500%		03/01/2016.	Paydown		22,981	22,981	23,325	23,253		(272)		(272)		22,981			0	367	09/01/2036	1
3128LB 2V 9	FEDERAL HOME LOAN MORTGAGE COR 6.000%		03/01/2016.	Paydown		1,569	1,569	1,640	1,635		(66)		(66)		1,569			0	16	06/01/2038	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3128M1 AB 5	FEDERAL HOME LOAN MORTGAGE COR FHLMC 5.0		03/01/2016.	Paydown		256,740	256,740	250,197	253,340		3,400		3,400		256,740			0	1,985	08/01/2020	1
3128M4 CP 6	FEDERAL HOME LOAN MORTGAGE COR 5.500%		03/01/2016.	Paydown		71,284	71,284	69,976	70,095		1,189		1,189		71,284			0	688	12/01/2036	1
3128M5 AJ 9	FEDERAL HOME LOAN MORTGAGE COR 5.500%		03/01/2016.	Paydown		5,119	5,119	5,188	5,177		(58)		(58)		5,119			0	40	09/01/2037	1
3128M5 RY 8	FEDERAL HOME LOAN MORTGAGE COR FHLMC 5.5		03/01/2016.	Paydown		125,623	125,623	127,007	126,735		(1,113)		(1,113)		125,623			0	1,306	01/01/2038	1
3128M6 LW 6	FEDERAL HOME LOAN MORTGAGE COR 5.500%		03/01/2016.	Paydown		146,021	146,021	141,892	142,485		3,537		3,537		146,021			0	1,108	08/01/2038	1
3128M6 QA 9	FEDERAL HOME LOAN MORTGAGE COR 6.000%		03/01/2016.	Paydown		88,782	88,782	88,942	88,882		(100)		(100)		88,782			0	775	06/01/2038	1
3128M6 QF 8	FEDERAL HOME LOAN MORTGAGE COR 5.500%		03/01/2016.	Paydown		295,720	295,720	289,667	290,513		5,207		5,207		295,720			0	2,761	08/01/2038	1
3128M7 QY 5	FEDERAL HOME LOAN MORTGAGE COR 5.000%		03/01/2016.	Paydown		58,526	58,526	59,230	59,111		(585)		(585)		58,526			0	431	06/01/2039	1
3128M8 B6 0	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2016.	Paydown		115,277	115,277	120,086	119,920		(4,643)		(4,643)		115,277			0	716	10/01/2040	1
3128M9 RK 0	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2016.	Paydown		523,320	523,320	560,934	557,265		(33,945)		(33,945)		523,320			0	2,594	05/01/2043	1
3128M9 SH 6	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2016.	Paydown		44,905	44,905	47,122	46,932		(2,027)		(2,027)		44,905			0	220	06/01/2043	1
3128M9 U2 6	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2016.	Paydown		72,539	72,539	77,611	77,605		(5,065)		(5,065)		72,539			0	525	10/01/2043	1
3128M9 Z2 1	FEDERAL HOME LOAN MORTGAGE COR 3.000%		03/01/2016.	Paydown		269,791	269,791	265,913	266,127		3,664		3,664		269,791			0	1,218	08/01/2043	1
3128MA D5 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/07/2016.	Various		17,501,817	16,696,936	17,490,040	17,442,398		(35,975)		(35,975)		17,406,422		95,394	95,394	165,817	01/01/2045	1
3128MD ML 4	FEDERAL HOME LOAN MORTGAGE COR 2.500%		03/01/2016.	Paydown		615,968	615,968	621,550	622,046		(6,078)		(6,078)		615,968			0	2,380	02/01/2028	1
3128MJ CS 7	FEDERAL HOME LOAN MORTGAGE COR 5.500%		03/01/2016.	Paydown		111,176	111,176	111,889	111,716		(539)		(539)		111,176			0	764	09/01/2035	1
3128MJ TK 6	FEDERAL HOME LOAN MORTGAGE COR 3.000%		03/01/2016.	Paydown		224,931	224,931	228,516	228,424		(3,493)		(3,493)		224,931			0	912	10/01/2043	1
3128MJ XR 6	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2016.	Paydown		76,526	76,526	79,979			(3,453)		(3,453)		76,526			0	223	01/01/2046	1
3128MJ XX 3	FEDERAL HOME LOAN MORTGAGE COR 3.500%		02/24/2016.	WELLS FARGO & CO.		15,402,339	14,705,000	15,409,232			(2,189)		(2,189)		15,407,043		(4,704)	(4,704)	40,030	02/01/2046	1
3128MM MQ 3	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2016.	Paydown		668,196	668,196	694,297	686,492		(18,296)		(18,296)		668,196			0	3,497	10/01/2025	1
3128MM TX 1	FEDERAL HOME LOAN MORTGAGE COR 3.000%		03/01/2016.	Paydown		180,233	180,233	187,301	187,084		(6,852)		(6,852)		180,233			0	971	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)
3128NC B8 6	FEDERAL HOME LOAN MORTGAGE COR 2.114%		03/01/2016	Paydown		6,062	6,062	6,085	6,062				0		6,062			0	21	02/01/2035	1
3128NG ER 2	FEDERAL HOME LOAN MORTGAGE COR 2.596%		03/01/2016	Paydown		5,816	5,816	5,852	5,816				0		5,816			0	22	09/01/2036	1
3128NH 2A 0	FEDERAL HOME LOAN MORTGAGE COR 2.696%		03/01/2016	Paydown		424	424	427	424				0		424			0	2	06/01/2037	1
3128P7 QG 1	FEDERAL HOME LOAN MORTGAGE COR 4.500%		03/01/2016	Paydown		794,062	794,062	817,760	812,879		(18,817)		(18,817)		794,062			0	6,098	01/01/2031	1
3128PS HR 1	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2016	Paydown		942,879	942,879	972,786	963,676		(20,797)		(20,797)		942,879			0	4,710	09/01/2025	1
3128QS 4A 1	FEDERAL HOME LOAN MORTGAGE COR 2.551%		03/01/2016	Paydown		4,205	4,205	4,210	4,205				0		4,205			0	15	01/01/2037	1
312903 L5 4	FREDDIE MAC FHLMC_159 4.500% 08/16/21		03/15/2016	Paydown		1,246	1,246	957	1,172		74		74		1,246			0	10	08/16/2021	1
312903 VF 1	FREDDIE MAC FHLMC_139 7.000% 03/16/21		03/15/2016	Paydown		2,435	2,435	2,344	2,408		27		27		2,435			0	29	03/16/2021	1
312906 DD 9	FHLMC_1099 7.950% 06/01/21		03/01/2016	Paydown		628	628	657	632		(5)		(5)		628			0	8	06/01/2021	1
312912 AP 3	FREDDIE MAC FHLMC_1367 6.500% 09/01/22		03/01/2016	Paydown		4,960	4,960	4,560	4,847		113		113		4,960			0	53	09/01/2022	1
312914 VY 7	FREDDIE MAC FHLMC_1474 7.000% 02/01/23		03/01/2016	Paydown		2,864	2,864	2,720	2,813		51		51		2,864			0	33	02/01/2023	1
31292G 5P 7	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2016	Paydown		86	86	90	89		(3)		(3)		86			0	1	07/01/2029	1
31292G 5R 3	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2016	Paydown		1,110	1,110	1,170	1,158		(48)		(48)		1,110			0	17	08/01/2029	1
31292G 5W 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2016	Paydown		45	45	47	46		(2)		(2)		45			0	1	09/01/2029	1
31292G 6L 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2016	Paydown		1,886	1,886	1,989	1,968		(82)		(82)		1,886			0	20	10/01/2029	1
31292G 6W 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2016	Paydown		36	36	38	38		(2)		(2)		36			0		09/01/2029	1
31292G 7H 3	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2016	Paydown		948	948	1,000	990		(42)		(42)		948			0	12	12/01/2029	1
31292G QB 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2016	Paydown		277	277	282	280		(3)		(3)		277			0	3	03/01/2026	1
31292G TF 3	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2016	Paydown		320	320	321	320		(1)		(1)		320			0	5	09/01/2027	1
31292H 4K 7	FEDERAL HOME LOAN MORTGAGE COR 6.000%		03/01/2016	Paydown		32,121	32,121	32,361	32,325		(204)		(204)		32,121			0	335	12/01/2033	1
31292H JU 9	FEDERAL HOME LOAN MORTGAGE COR 7.000%		03/01/2016	Paydown		455	455	480	475		(21)		(21)		455			0	5	05/01/2031	1
31292H QR 8	FEDERAL HOME LOAN MORTGAGE COR 6.500%		03/01/2016	Paydown		4,450	4,450	4,444	4,444		6		6		4,450			0	51	06/01/2032	1
31292H QZ 0	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2016	Paydown		8,159	8,159	8,544	8,455		(295)		(295)		8,159			0	62	05/01/2032	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 Desig-nation or Market Indicator (a)
31292H ZL 1	FEDERAL HOME LOAN MORTGAGE COR 4.500%		03/01/2016.	Paydown		409	409	388	392		17		17		409			0	3	10/01/2033	1
31292K 3Z 8	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2016.	Paydown		1,083,807	1,083,807	1,112,257	1,108,335		(24,528)		(24,528)		1,083,807			0	6,778	09/01/2040	1
31292L FS 9	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2016.	Paydown		477,302	477,302	491,696	490,149		(12,847)		(12,847)		477,302			0	2,772	03/01/2042	1
31292L GD 1	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2016.	Paydown		88,451	88,451	90,441	90,217		(1,766)		(1,766)		88,451			0	517	04/01/2042	1
31292L GE 9	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2016.	Paydown		171,998	171,998	175,868	175,431		(3,432)		(3,432)		171,998			0	992	04/01/2042	1
31292L GY 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/07/2016.	Various		33,483,500	32,026,917	33,365,542	33,363,936		(41,894)		(41,894)		33,322,042		161,458	161,458	317,315	03/01/2042	1
31292S CF 5	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2016.	Paydown		24,911	24,911	26,475			(1,565)		(1,565)		24,911			0	83	12/01/2044	1
312938 HR 7	FEDERAL HOME LOAN MORTGAGE COR 5.000%		03/01/2016.	Paydown		1,009,010	1,009,010	1,047,636	1,041,919		(32,908)		(32,908)		1,009,010			0	9,183	12/01/2039	1
31293V EZ 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2016.	Paydown		144	144	151	150		(6)		(6)		144			0	2	08/01/2029	1
31293W PC 8	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2016.	Paydown		211	211	220	219		(8)		(8)		211			0	4	10/01/2029	1
31293Y C3 8	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2016.	Paydown		6	6	7	7				0		6			0		10/01/2029	1
31293Y GV 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2016.	Paydown		113	113	119	117		(5)		(5)		113			0	1	11/01/2029	1
31293Y KK 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2016.	Paydown		7	7	8	8				0		7			0		11/01/2029	1
31293Y Q8 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2016.	Paydown		114	114	120	119		(5)		(5)		114			0	1	12/01/2029	1
312942 CM 5	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2016.	Paydown		424,930	424,930	436,383	434,867		(9,937)		(9,937)		424,930			0	1,669	09/01/2040	1
312942 CU 7	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2016.	Paydown		911,333	911,333	935,896	932,644		(21,311)		(21,311)		911,333			0	5,132	09/01/2040	1
312942 F4 2	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2016.	Paydown		1,058,096	1,058,096	1,085,871	1,082,042		(23,946)		(23,946)		1,058,096			0	6,801	09/01/2040	1
312942 KE 4	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2016.	Paydown		306,014	306,014	314,046	312,939		(6,925)		(6,925)		306,014			0	2,039	09/01/2040	1
312944 PJ 4	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2016.	Paydown		502,202	502,202	530,373	529,455		(27,253)		(27,253)		502,202			0	3,334	12/01/2040	1
312945 DS 4	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2016.	Paydown		1,851,463	1,851,463	1,827,741	1,830,220		21,242		21,242		1,851,463			0	11,548	01/01/2041	1
312945 F2 9	FEDERAL HOME LOAN MORTGAGE COR 4.500%		03/01/2016.	Paydown		947,714	947,714	968,446	965,574		(17,860)		(17,860)		947,714			0	6,301	01/01/2041	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
31295W AL 2	FEDERAL HOME LOAN MORTGAGE COR 9.000%		03/01/2016	Paydown		690	690	736	709		(19)		(19)		690			0	10	03/01/2020	1
31296Q BF 6	FEDERAL HOME LOAN MORTGAGE COR 4.500%		03/01/2016	Paydown		2,020	2,020	1,912	1,935		86		86		2,020			0	16	11/01/2033	1
31296T NR 1	FEDERAL HOME LOAN MORTGAGE COR 6.000%		03/01/2016	Paydown		15,242	15,242	15,616	15,532		(290)		(290)		15,242			0	81	02/01/2034	1
31296T UP 7	FEDERAL HOME LOAN MORTGAGE COR 4.500%		03/01/2016	Paydown		472	472	447	452		19		19		472			0	4	02/01/2034	1
31296W EY 9	FEDERAL HOME LOAN MORTGAGE COR 4.500%		03/01/2016	Paydown		237,644	237,644	225,407	227,886		9,758		9,758		237,644			0	2,073	03/01/2034	1
31296W RW 9	FEDERAL HOME LOAN MORTGAGE COR 5.000%		03/01/2016	Paydown		498	498	488	490		8		8		498			0	4	04/01/2034	1
31298N PJ 8	FEDERAL HOME LOAN MORTGAGE COR 6.500%		03/01/2016	Paydown		54	54	55	55		(1)		(1)		54			0	1	06/01/2031	1
31298P 5N 6	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2016	Paydown		2,979	2,979	3,119	3,092		(114)		(114)		2,979			0	37	06/01/2031	1
31300L 3B 9	FEDERAL HOME LOAN MORTGAGE COR 2.493%		02/03/2016	Various		11,661,634	11,353,067	11,773,486	11,773,486		(7,252)		(7,252)		11,766,234		(104,599)	(104,599)	64,663	08/01/2042	1
31300M HJ 5	FEDERAL HOME LOAN MORTGAGE COR 2.721%		03/01/2016	Paydown		245,655	245,655	253,101	255,075		(9,420)		(9,420)		245,655			0	1,100	02/01/2044	1
31300M VP 5	FEDERAL HOME LOAN MORTGAGE COR 2.786%		03/01/2016	Paydown		466,204	466,204	482,175	482,083		(15,879)		(15,879)		466,204			0	2,038	01/01/2045	1
31326H 2Z 6	FEDERAL HOME LOAN MORTGAGE COR 2.511%		03/01/2016	Paydown		82,231	82,231	84,885	88,955		(6,723)		(6,723)		82,231			0	339	12/01/2044	1
31326K B3 0	FEDERAL HOME LOAN MORTGAGE COR 2.826%		03/01/2016	Paydown		92,422	92,422	94,631			(2,209)		(2,209)		92,422			0	549	10/01/2045	1
31326K HW 0	FEDERAL HOME LOAN MORTGAGE COR 2.648%		03/01/2016	Paydown		28,492	28,492	29,292			(800)		(800)		28,492			0	63	10/01/2045	1
3132GM BB 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2016	Paydown		91,896	91,896	95,055	94,708		(2,812)		(2,812)		91,896			0	503	01/01/2042	1
3132GR 6V 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2016	Paydown		530,594	530,594	546,511	544,801		(14,208)		(14,208)		530,594			0	2,968	03/01/2042	1
3132HM K7 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/23/2016	Various		52,917,011	50,767,282	53,067,675	53,044,927		(72,716)		(72,716)		52,972,210		(55,199)	(55,199)	497,994	09/01/2042	1
3132J8 WP 1	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2016	Paydown		128,718	128,718	132,398	132,398		(3,681)		(3,681)		128,718			0	723	04/01/2043	1
3132L7 CW 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2016	Paydown		557,556	557,556	576,308	576,011		(18,455)		(18,455)		557,556			0	3,471	09/01/2045	1
3132M8 RN 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2016	Paydown		1,522,039	1,522,039	1,566,035	1,562,214		(40,175)		(40,175)		1,522,039			0	9,974	08/01/2044	1
3132MA TV 3	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/08/2016	Various		9,965,278	9,493,142	9,801,669	9,794,303		(8,053)		(8,053)		9,786,249		179,028	179,028	94,858	11/01/2044	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
3132QL 5R 0	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/03/2016	Various		22,394,812	21,335,967	22,356,093	22,294,823		(49,705)		(49,705)		22,245,119		149,694	149,694	212,035	01/01/2045	1
3132QP MF 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2016	Paydown		86,451	86,451	90,530	90,368		(3,917)		(3,917)		86,451			0	504	05/01/2045	1
3132QQ TV 4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/08/2016	Various		15,589,515	14,849,393	15,331,998	15,315,313		(15,350)		(15,350)		15,299,964		289,551	289,551	147,935	06/01/2045	1
3132QS B6 4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2016	Paydown		89,223	89,223	92,457	92,390		(3,168)		(3,168)		89,223			0	406	08/01/2045	1
3132QT AH 9	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/23/2016	Various		8,438,945	7,934,864	8,454,350	8,444,102		(27,236)		(27,236)		8,416,866		22,079	22,079	89,274	09/01/2045	1
3132QT HS 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2016	Paydown		27,707	27,707	28,880	28,868		(1,161)		(1,161)		27,707			0	156	10/01/2045	1
31331N WY 6	FEDERAL FARM CREDIT BANKS 6.270% 01/26		01/26/2016	Maturity		1,000,000	1,000,000	884,250	999,257		743		743		1,000,000			0	15,675	01/26/2016	1
31335A BF 4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2016	Paydown		498,243	498,243	517,394	517,027		(18,784)		(18,784)		498,243			0	2,832	01/01/2044	1
31335A D2 1	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2016	Paydown		100,352	100,352	103,735	103,668		(3,315)		(3,315)		100,352			0	588	07/01/2045	1
31335A EB 0	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2016	Paydown		943,289	943,289	967,166	966,009		(22,720)		(22,720)		943,289			0	4,647	06/01/2045	1
31335A EH 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2016	Paydown		1,155,933	1,155,933	1,204,879	1,204,156		(48,224)		(48,224)		1,155,933			0	7,076	12/01/2043	1
31335A EK 0	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/07/2016	Various		79,514,805	75,775,489	79,534,055	79,476,974		(108,626)		(108,626)		79,368,348		146,456	146,456	599,584	08/01/2045	1
31335A GB 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/08/2016	Various		51,663,458	49,253,918	51,120,179	51,077,931		(62,779)		(62,779)		51,015,152		648,306	648,306	491,411	08/01/2045	1
31335A H7 6	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2016	Paydown		338,101	338,101	351,890	351,839		(13,737)		(13,737)		338,101			0	2,189	01/01/2045	1
31335A HP 6	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/10/2016	Various		9,647,264	9,264,017	9,684,675	9,677,830		(77,242)		(77,242)		9,600,589		46,675	46,675	86,151	10/01/2045	1
31335A NJ 3	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2016	Paydown		231,266	231,266	241,944			(10,678)		(10,678)		231,266			0	675	01/01/2046	1
31335G LZ 6	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2016	Paydown		285	285	284	284		1		1		285			0	4	09/01/2025	1
31335G M5 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2016	Paydown		368	368	375	372		(4)		(4)		368			0	5	02/01/2026	1
31335H TT 0	FEDERAL HOME LOAN MORTGAGE COR 6.000%		03/01/2016	Paydown		303	303	311	308		(4)		(4)		303			0	3	07/01/2022	1
31335H UZ 4	FEDERAL HOME LOAN MORTGAGE COR 6.000%		03/01/2016	Paydown		12,379	12,379	12,843	12,643		(264)		(264)		12,379			0	130	12/01/2022	1
31335H VD 2	FEDERAL HOME LOAN MORTGAGE COR 6.000%		03/01/2016	Paydown		16,354	16,354	16,967	16,701		(348)		(348)		16,354			0	168	01/01/2023	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)
31336W C9 8	FEDERAL HOME LOAN MORTGAGE COR 4.500%		03/01/2016.	Paydown		28,915	28,915	27,812	28,353		562		562		28,915			0	216	10/01/2020	1
31339D 4Q 8	FREDDIE MAC FHLMC_02-2411 6.500% 02/01		03/01/2016.	Paydown		59,952	59,952	61,549	60,204		(252)		(252)		59,952			0	644	02/01/2032	1
31339D GP 7	FHLMC_2422 6.500% 02/01/32		03/01/2016.	Paydown		9,006	9,006	8,820	8,913		92		92		9,006			0	96	02/01/2032	1
31339D MW 5	FREDDIE MAC FHLMC_2420 6.500% 02/01/32		03/01/2016.	Paydown		107,099	107,099	107,601	107,236		(137)		(137)		107,099			0	986	02/01/2032	1
3133TE FV 1	FREDDIE MAC FHLMC_2065 6.500% 06/01/28		03/01/2016.	Paydown		11,792	11,792	10,652	11,558		234		234		11,792			0	125	06/01/2028	1
3133TJ DP 5	FHLMC_2126 6.000% 02/01/29		03/01/2016.	Paydown		24,934	24,934	24,918	24,918		16		16		24,934			0	259	02/01/2029	1
3133TJ WM 1	FREDDIE MAC FHLMC_2135 6.000% 03/01/29		03/01/2016.	Paydown		23,130	23,130	23,054	23,068		62		62		23,130			0	194	03/01/2029	1
3133TM 7G 5	FREDDIE MAC FHLMC_21-82 7.500% 09/01/2		03/01/2016.	Paydown		84,278	84,278	86,506	84,493		(216)		(216)		84,278			0	1,042	09/01/2029	1
3133TN JY 1	FREDDIE MAC FHLMC_2223 8.000% 03/01/30		03/01/2016.	Paydown		12,991	12,991	12,690	12,904		87		87		12,991			0	206	03/01/2030	1
3133TN U7 7	FREDDIE MAC FHLMC_2228 7.500% 04/01/30		03/01/2016.	Paydown		30,680	30,680	31,888	31,185		(505)		(505)		30,680			0	557	04/01/2030	1
3133TP EM 7	FREDDIE MAC FHLMC_2242 7.500% 07/01/30		03/01/2016.	Paydown		9,630	9,630	9,991	9,685		(55)		(55)		9,630			0	160	07/01/2030	1
3133TP SX 8	FREDDIE MAC FHLMC_2256 7.500% 09/01/30		03/01/2016.	Paydown		3,135	3,135	3,259	3,163		(28)		(28)		3,135			0	39	09/01/2030	1
3133TQ VX 2	FREDDIE MAC FHLMC_2278 7.000% 01/01/31		03/01/2016.	Paydown		9,767	9,767	9,671	9,726		40		40		9,767			0	140	01/01/2031	1
3133TR 4H 5	FHLMC_2274 6.500% 01/01/31		03/01/2016.	Paydown		130,613	130,613	124,850	129,199		1,414		1,414		130,613			0	1,416	01/01/2031	1
3133TU VD 7	FREDDIE MAC FHLMC_2357 6.500% 09/01/31		03/01/2016.	Paydown		12,706	12,706	12,384	12,533		173		173		12,706			0	127	09/01/2031	1
3133TU YS 1	FREDDIE MAC FHLMC_2353 6.000% 09/01/31		03/01/2016.	Paydown		61,487	61,487	55,989	60,231		1,256		1,256		61,487			0	707	09/01/2031	1
3133TV 6U 5	FEDERAL HOME LOAN MORTGAGE COR 6.500%		03/01/2016.	Paydown		53,930	53,930	51,837	53,374		556		556		53,930			0	708	09/01/2031	1
3133TV R5 7	FREDDIE MAC FHLMC_2436 6.000% 04/01/32		03/01/2016.	Paydown		688	688	688	688				0		688			0	7	04/01/2032	1
313401 F7 1	FEDERAL HOME LOAN MORTGAGE COR 9.500%		03/01/2016.	Paydown		13	13	12	13				0		13			0		07/01/2018	1
313401 UL 3	FEDERAL HOME LOAN MORTGAGE COR 9.000%		03/01/2016.	Paydown		7	7	7	7				0		7			0		07/01/2016	1
313401 US 8	FEDERAL HOME LOAN MORTGAGE COR 9.000%		03/01/2016.	Paydown		223	223	214	222		2		2		223			0	3	08/01/2016	1
313401 VZ 1	FEDERAL HOME LOAN MORTGAGE COR 9.000%		03/01/2016.	Paydown		9	9	9	9				0		9			0		10/01/2016	1
313401 WL 1	FEDERAL HOME LOAN MORTGAGE COR 9.000%		03/01/2016.	Paydown		21	21	20	21				0		21			0		11/01/2016	1
313401 WS 6	FEDERAL HOME LOAN MORTGAGE COR 9.000%		03/01/2016.	Paydown		25	25	25	25				0		25			0		12/01/2016	1
313401 XQ 9	FEDERAL HOME LOAN MORTGAGE COR 8.000%		03/01/2016.	Paydown		143	143	140	142		1		1		143			0	2	04/01/2017	1
313401 XW 6	FEDERAL HOME LOAN MORTGAGE COR 8.000%		03/01/2016.	Paydown		10	10	9	10				0		10			0		05/01/2017	1
313401 Y8 8	FEDERAL HOME LOAN MORTGAGE COR 9.500%		03/01/2016.	Paydown		78	78	76	77		1		1		78			0	1	04/01/2020	1
313401 YH 8	FEDERAL HOME LOAN MORTGAGE COR 9.500%		03/01/2016.	Paydown		63	63	61	62		1		1		63			0	1	07/01/2017	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 Desig-nation or Market Indicator (a)
313401 YN 5	FEDERAL HOME LOAN MORTGAGE COR 9.500%		03/01/2016.	Paydown		31	31	29	30				0		31			0		09/01/2017	1
313446 WF 9	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2016.	Paydown		51	51	47	50		1		1		51			0	1	07/01/2017	1
31344P A7 9	FEDERAL HOME LOAN MORTGAGE COR 9.000%		03/01/2016.	Paydown		976	976	923	965		11		11		976			0	15	12/01/2016	1
31344R LC 2	FEDERAL HOME LOAN MORTGAGE COR 9.000%		03/01/2016.	Paydown		158	158	153	157		1		1		158			0	2	12/01/2016	1
31344T AV 8	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2016.	Paydown		53	53	49	52		1		1		53			0	1	03/01/2017	1
31344T LC 8	FEDERAL HOME LOAN MORTGAGE COR 9.500%		03/01/2016.	Paydown		603	603	584	598		5		5		603			0	10	12/01/2016	1
31345K NQ 3	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2016.	Paydown		102	102	93	100		2		2		102			0	1	07/01/2017	1
31347P B7 5	FEDERAL HOME LOAN MORTGAGE COR 8.500%		03/01/2016.	Paydown		376	376	384	377		(1)		(1)		376			0	5	07/01/2017	1
31354C X6 2	FEDERAL HOME LOAN MORTGAGE COR 9.000%		03/01/2016.	Paydown		439	439	458	443		(4)		(4)		439			0	7	10/01/2017	1
31358P PL 5	FANNIE MAE FNMA_G92-48 7.500% 08/01/22		03/01/2016.	Paydown		3,699	3,699	3,886	3,728		(29)		(29)		3,699			0	46	08/01/2022	1
31359H WH 3	FANNIE MAE FNMA_94-79 7.000% 04/01/24		03/01/2016.	Paydown		17,408	17,408	17,875	17,410		(2)		(2)		17,408			0	163	04/01/2024	1
31359S E7 1	FANNIE MAE FNMA_01-12 7.000% 05/01/31		03/01/2016.	Paydown		44,616	44,616	43,711	44,267		349		349		44,616			0	426	05/01/2031	1
31359S Z8 6	FANNIE MAE FNMA_01-26 6.000% 06/01/31		03/01/2016.	Paydown		59,271	59,271	54,586	58,089		1,182		1,182		59,271			0	679	06/01/2031	1
31361U AJ 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016.	Paydown		58	58	55	57		1		1		58			0	1	02/01/2017	1
31366S DQ 1	FEDERAL NATIONAL MORTGAGE ASSO 8.000%		03/01/2016.	Paydown		14	14	14	14				0		14			0		04/01/2022	1
31368H KV 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016.	Paydown		1,428	1,428	1,487	1,476		(49)		(49)		1,428			0	23	09/01/2030	1
31368H M2 6	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		03/01/2016.	Paydown		40,272	40,272	38,531	38,765		1,508		1,508		40,272			0	296	11/01/2036	1
3136A0 LW 5	FANNIE MAE FNMA_11-70 3.000% 06/01/30		03/01/2016.	Paydown		89,564	89,564	91,019	90,530		(966)		(966)		89,564			0	307	06/01/2030	1
3136A4 ZE 2	FANNIE MAE FNMA_12-25 5.000% 03/01/42		03/01/2016.	Paydown				91,992			(91,992)		(91,992)					0	2,774	03/01/2042	1
3136A6 ZP 2	FANNIE MAE FNMA_12-66 3.000% 06/01/27		03/01/2016.	Paydown				114,574	108,988		(108,988)		(108,988)					0	5,446	06/01/2027	1
3136A9 TK 4	FANNIE MAE FNMA_12-128 3.000% 10/01/32		03/01/2016.	Paydown				22,533	20,060		(20,060)		(20,060)					0	1,177	10/01/2032	1
3136AA PN 9	FANNIE MAE FNMA_12-132 3.000% 12/01/32		03/01/2016.	Paydown				79,121			(79,121)		(79,121)					0	2,041	12/01/2032	1
3136AA W7 6	FANNIE MAE FNMA_12-145 4.500% 01/01/43		03/09/2016.	Various		4,440,514		5,881,638	5,575,311		(314,265)		(314,265)		5,261,046		(820,532)	(820,532)	299,230	01/01/2043	1
3136AB MK 6	FANNIE MAE FNMA_12-14 3.000% 01/01/33		03/01/2016.	Paydown				40,484			(40,484)		(40,484)					0	1,197	01/01/2033	1
3136AB RR 6	FANNIE MAE FNMA_13-9 3.500% 01/01/43		03/01/2016.	Paydown				28,837	26,707		(26,707)		(26,707)					0	906	01/01/2043	1
3136AC P8 8	FANNIE MAE FNMA_14-15 3.500% 03/01/42		03/01/2016.	Paydown				23,000	20,897		(20,897)		(20,897)					0	984	03/01/2042	1
3136AC YH 8	FANNIE MAE FNMA_13-18 2.500% 10/01/27		03/01/2016.	Paydown				17,565			(17,565)		(17,565)					0	441	10/01/2027	1
3136AC YX 3	FANNIE MAE FNMA_13-18J 4.000% 11/01/41		03/01/2016.	Paydown				127,572	127,572		(127,572)		(127,572)					0	4,935	11/01/2041	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)
3136AD 7A 1	FANNIE MAE FNMA_13-49 3.000% 05/01/33	.	03/01/2016	Paydown				34,154	31,932		(31,932)		(31,932)					0	1,052	05/01/2033	1
3136AE 3X 3	FANNIE MAE FNMA_13-69 3.000% 07/01/33	.	03/01/2016	Paydown				58,586	54,656		(54,656)		(54,656)					0	1,874	07/01/2033	1
3136AE RY 5	FANNIE MAE FNMA_13-55 3.000% 12/01/32	.	03/01/2016	Paydown				63,724			(63,724)		(63,724)					0	1,809	12/01/2032	1FE
3136AF UX 0	FANNIE MAE FNMA_13-66 3.000% 08/01/32	.	03/09/2016	Various		9,073,947		11,395,725	10,542,053		(719,172)		(719,172)		9,822,880		(748,933)	(748,933)	718,380	08/01/2032	1
3136AM C2 3	FANNIE MAE FNMA_15-12 3.500% 03/01/30	.	03/01/2016	Paydown				97,093	88,298		(88,298)		(88,298)					0	3,527	03/01/2030	1
3136AN UG 0	FANNIE MAE REMICS FNMA_15-28A 4.000% 0	.	03/01/2016	Paydown				609,884	576,727		(576,727)		(576,727)					0	20,881	08/01/2044	1
3136AN WQ 6	FANNIE MAE FNMA 4.500% 05/01/45	.	03/01/2016	Paydown				87,958	83,120		(83,120)		(83,120)					0	2,399	05/01/2045	1
3136AP PE 6	FANNIE MAE FNMA_15-46 3.000% 06/01/33	.	03/09/2016	Various		3,932,349		4,670,206			(332,970)		(332,970)		4,337,236		(404,887)	(404,887)	266,217	06/01/2033	1
3136AP ZR 6	FANNIE MAE FNMA_15-57 3.500% 08/01/35	.	03/01/2016	Paydown				96,146			(96,146)		(96,146)					0	2,192	08/01/2035	1
3136AQ 5N 6	FANNIE MAE FNMA_16-9 3.000% 11/07/45	.	03/01/2016	Paydown		52,976	52,976	54,251			(1,275)		(1,275)		52,976			0	132	11/07/2045	1
3136AQ LS 7	FEDERAL NATL MTG ASSN GTD REMI 3.000%	.	03/01/2016	Paydown		484,715	484,715	492,971	492,922		(8,206)		(8,206)		484,715			0	2,523	01/01/2041	1
31371F JB 9	FEDERAL NATIONAL MORTGAGE ASSO 6.500%	.	03/01/2016	Paydown		69	69	66	68		1		1		69			0	1	04/01/2016	1
31371G 5D 8	FEDERAL NATIONAL MORTGAGE ASSO 6.000%	.	03/01/2016	Paydown		6,287	6,287	6,215	6,229		59		59		6,287			0	88	08/01/2028	1
31371G PJ 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%	.	03/01/2016	Paydown		22	22	21	22				0		22			0		03/01/2018	1
31371G SS 0	FEDERAL NATIONAL MORTGAGE ASSO 6.500%	.	03/01/2016	Paydown		2,742	2,742	2,716	2,726		16		16		2,742			0	28	05/01/2018	1
31371H BK 3	FEDERAL NATIONAL MORTGAGE ASSO 6.000%	.	03/01/2016	Paydown		630	630	619	622		8		8		630			0	6	10/01/2028	1
31371H K2 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%	.	03/01/2016	Paydown		462	462	466	465		(2)		(2)		462			0	5	02/01/2029	1
31371H YB 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016	Paydown		11	11	11	11				0		11			0		10/01/2029	1
31371J BE 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016	Paydown		21	21	22	22		(1)		(1)		21			0		02/01/2030	1
31371J FY 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016	Paydown		22	22	23	22		(1)		(1)		22			0		04/01/2030	1
31371J NN 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016	Paydown		57	57	59	59		(2)		(2)		57			0	1	08/01/2030	1
31371J PV 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016	Paydown		22	22	23	22		(1)		(1)		22			0		09/01/2030	1
31371J SC 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016	Paydown		15	15	16	16		(1)		(1)		15			0		11/01/2030	1
31371J UH 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016	Paydown		57	57	60	59		(2)		(2)		57			0	1	01/01/2031	1
31371K EJ 6	FEDERAL NATIONAL MORTGAGE ASSO 5.500%	.	03/01/2016	Paydown		2,590	2,590	2,576	2,579		10		10		2,590			0	20	10/01/2016	1
31371K ET 4	FEDERAL NATIONAL MORTGAGE ASSO 5.500%	.	03/01/2016	Paydown		6,025	6,025	6,007	6,007		18		18		6,025			0	56	11/01/2016	1
31371K FP 1	FEDERAL NATIONAL MORTGAGE ASSO 8.500%	.	03/01/2016	Paydown		2	2	2	2				0		2			0		10/01/2031	1
31371K GP 0	FEDERAL NATIONAL MORTGAGE ASSO 6.500%	.	03/01/2016	Paydown		12,038	12,038	12,265	12,198		(160)		(160)		12,038			0	179	11/01/2031	1
31371K LU 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%	.	03/01/2016	Paydown		213	213	214	213				0		213			0	2	03/01/2032	1
31371K RC 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016	Paydown		134	134	139	138		(4)		(4)		134			0	1	06/01/2032	1
31371K SD 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016	Paydown		51	51	53	53		(2)		(2)		51			0	1	07/01/2032	1
31371K W8 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016	Paydown		127	127	132	131		(4)		(4)		127			0	2	11/01/2032	1
31371L HK 8	FEDERAL NATIONAL MORTGAGE ASSO 4.500%	.	03/01/2016	Paydown		1,227	1,227	1,166	1,178		49		49		1,227			0	10	12/01/2033	1
31371L PS 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	.	03/01/2016	Paydown		4,491	4,491	4,255	4,392		98		98		4,491			0	29	05/01/2019	1
31371M 4P 9	FEDERAL NATIONAL MORTGAGE ASSO 5.500%	.	03/01/2016	Paydown		42,430	42,430	41,834	41,910		520		520		42,430			0	418	12/01/2036	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)
31371M 6M 4	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2016	Paydown		359,274	359,274	352,762	353,525		5,749		5,749		359,274			0	3,040	01/01/2037	1
31371N AN 5	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2016	Paydown		28,628	28,628	28,290	28,331		297		297		28,628			0	233	02/01/2037	1
31371N CJ 2	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2016	Paydown		8,404	8,404	8,332	8,340		64		64		8,404			0	71	04/01/2037	1
31371N CY 9	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2016	Paydown		190,692	190,692	187,675	188,058		2,634		2,634		190,692			0	1,382	04/01/2037	1
31371N P5 8	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2016	Paydown		169,736	169,736	170,465	170,266		(531)		(531)		169,736			0	1,799	01/01/2038	1
31371N SX 4	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2016	Paydown		306,442	306,442	307,783	307,391		(949)		(949)		306,442			0	3,052	03/01/2038	1
31373D G6 6	FEDERAL NATIONAL MORTGAGE ASSO 8.000%		03/01/2016	Paydown		252	252	255	254		(2)		(2)		252			0	3	10/01/2024	1
31373U N7 8	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2016	Paydown		29	29	28	29				0		29			0		04/01/2016	1
31374L JP 2	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		03/01/2016	Paydown		94	94	93	93		1		1		94			0	1	08/01/2025	1
31374P Q9 1	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		03/01/2016	Paydown		297	297	294	295		2		2		297			0	3	08/01/2025	1
31374S FT 3	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		03/01/2016	Paydown		183	183	181	181		1		1		183			0	2	09/01/2025	1
31374S H7 9	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		03/01/2016	Paydown		86	86	85	85		1		1		86			0	1	11/01/2025	1
31374S Y7 0	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2016	Paydown		125	125	123	124		1		1		125			0	1	03/01/2018	1
31374W VH 2	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		03/01/2016	Paydown		150	150	149	149		1		1		150			0	2	10/01/2025	1
31375X S5 9	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2016	Paydown		187	187	180	185		1		1		187			0	2	05/01/2016	1
31378D RA 0	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		03/01/2016	Paydown		1,373	1,373	1,399	1,389		(17)		(17)		1,373			0	16	08/01/2027	1
31378K YM 0	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		03/01/2016	Paydown		790	790	805	799		(9)		(9)		790			0	13	10/01/2027	1
31378N HH 4	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2016	Paydown		105	105	104	104		1		1		105			0	1	04/01/2018	1
31378Q DA 6	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		03/01/2016	Paydown		1,380	1,380	1,406	1,396		(16)		(16)		1,380			0	16	01/01/2028	1
31378Q DC 2	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2016	Paydown		1,215	1,215	1,180	1,190		25		25		1,215			0	12	02/01/2028	1
31379C RX 1	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2016	Paydown		317	317	315	315		2		2		317			0	3	02/01/2028	1
31379C SG 7	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2016	Paydown		23,637	23,637	23,474	23,493		144		144		23,637			0	382	03/01/2028	1
31379E PX 9	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2016	Paydown		2,104	2,104	2,084	2,092		12		12		2,104			0	23	02/01/2018	1
31379F J9 6	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2016	Paydown		467	467	462	463		4		4		467			0	5	03/01/2028	1
31379F K2 9	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2016	Paydown		1,716	1,716	1,706	1,707		9		9		1,716			0	19	04/01/2028	1
31379G DH 2	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2016	Paydown		1,053	1,053	1,043	1,047		6		6		1,053			0	11	03/01/2018	1
31379H 2V 1	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2016	Paydown		646	646	639	642		4		4		646			0	7	03/01/2018	1
31379K FT 5	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2016	Paydown		293	293	290	291		2		2		293			0	3	04/01/2018	1
31379K RA 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2016	Paydown		858	858	846	848		9		9		858			0	9	04/01/2028	1
31379K RZ 8	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2016	Paydown		15	15	15	15				0		15			0		04/01/2028	1
31379K TH 6	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2016	Paydown		1,442	1,442	1,435	1,435		7		7		1,442			0	16	04/01/2028	1
31379K TT 0	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		03/01/2016	Paydown		1,122	1,122	1,141	1,133		(11)		(11)		1,122			0	15	04/01/2028	1
31379N 3F 2	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2016	Paydown		7,743	7,743	7,628	7,653		90		90		7,743			0	77	04/01/2028	1
31379N FY 8	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2016	Paydown		7	7	7	7				0		7			0		04/01/2018	1
31379N H8 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2016	Paydown		54	54	54	54				0		54			0	1	04/01/2018	1
31379P BF 8	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2016	Paydown		360	360	357	357		2		2		360			0	4	05/01/2028	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
31379P N5 7	FEDERAL NATIONAL MORTGAGE ASSO 6.500%	.	03/01/2016.	Paydown		1,441	1,441	1,427	1,433		8		8		1,441			0	16	04/01/2018	1
3137AR FX 9	FREDDIE MAC FHLMC_4062 4.000% 02/01/41	.	03/01/2016.	Paydown				112,189	112,215		(112,215)		(112,215)					0	5,239	02/01/2041	1
3137AR J4 9	FREDDIE MAC FHLMC_4057 3.000% 06/01/27	.	03/01/2016.	Paydown				135,403	122,260		(122,260)		(122,260)					0	5,667	06/01/2027	1
3137AT BW 1	FEDERAL HOME LOAN MORTGAGE COR 4.000%	.	03/01/2016.	Paydown				70,419	65,500		(65,500)		(65,500)					0	2,720	01/01/2042	1
3137AU TS 8	FREDDIE MAC FHLMC_4117 3.500% 02/01/42	.	03/01/2016.	Paydown				234,296	221,764		(221,764)		(221,764)					0	8,313	02/01/2042	1
3137AV 7B 7	FREDDIE MAC FHLMC_4121 3.500% 10/01/42	.	03/02/2016.	Various		5,057,453		6,589,081	6,264,919		(332,353)		(332,353)		5,932,566		(875,113)	(875,113)	185,571	10/01/2042	1
3137B0 SA 3	FREDDIE MAC FHR_4186 3.000% 03/01/33	.	03/01/2016.	Paydown				84,542	82,729		(82,729)		(82,729)					0	3,094	03/01/2033	1
3137B0 ZL 1	FREDDIE MAC FHLMC_4182 3.000% 02/01/33	.	03/01/2016.	Paydown				79,615	71,817		(71,817)		(71,817)					0	3,214	02/01/2033	1
3137BH KM 8	FREDDIE MAC FHLMC_15-4461 4.500% 12/01	.	03/01/2016.	Paydown				118,955	113,596		(113,596)		(113,596)					0	3,711	12/01/2043	1
3137BH KU 0	FEDERAL HOME LOAN MORTGAGE COR 3.500%	.	03/01/2016.	Paydown		3,303,038	3,303,038	3,293,748	3,293,748		9,290		9,290		3,303,038			0	17,194	04/01/2045	1
3137BJ N2 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%	.	03/01/2016.	Paydown		1,730,218	1,730,218	1,726,984	1,727,043		3,175		3,175		1,730,218			0	8,823	05/01/2045	1
3137BK CZ 1	FREDDIE MAC FHLMC_4480 4.000% 09/01/43	.	03/01/2016.	Paydown				104,829	96,380		(96,380)		(96,380)					0	4,316	09/01/2043	1
3137BK R8 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%	.	03/01/2016.	Paydown				44,055	42,033		(42,033)		(42,033)					0	1,877	07/01/2030	1
3137BM M8 6	FREDDIC MAC FHLMC_4546 3.500% 01/01/31	.	03/01/2016.	Paydown				57,363			(57,363)		(57,363)					0	1,814	01/01/2031	1
31383M G4 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016.	Paydown		542	542	531	533		9		9		542			0	7	07/01/2029	1
31383R 5K 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016.	Paydown		388	388	380	382		6		6		388			0	5	08/01/2029	1
31383S A2 6	FEDERAL NATIONAL MORTGAGE ASSO 8.000%	.	03/01/2016.	Paydown		305	305	317	315		(10)		(10)		305			0	4	08/01/2029	1
31383U L6 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016.	Paydown		179	179	187	185		(6)		(6)		179			0	2	09/01/2029	1
31384D G3 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016.	Paydown		16	16	17	17		(1)		(1)		16			0		11/01/2029	1
31384D JF 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016.	Paydown		148	148	155	153		(5)		(5)		148			0	2	11/01/2029	1
31384H 2N 2	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016.	Paydown		18	18	19	18		(1)		(1)		18			0		01/01/2030	1
31384M HV 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016.	Paydown		16	16	17	17		(1)		(1)		16			0		01/01/2030	1
31384Q QU 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016.	Paydown		26	26	27	27		(1)		(1)		26			0		03/01/2030	1
31384S E2 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016.	Paydown		25	25	26	26		(1)		(1)		25			0		02/01/2030	1
31384U PF 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016.	Paydown		34	34	36	35		(1)		(1)		34			0		05/01/2030	1
31384V 4T 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016.	Paydown		7	7	7	7				0		7			0		09/01/2030	1
31384V L7 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016.	Paydown		4,443	4,443	4,627	4,591		(147)		(147)		4,443			0	71	12/01/2029	1
31384V NK 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016.	Paydown		711	711	740	734		(24)		(24)		711			0	9	01/01/2030	1
31384V UY 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016.	Paydown		1,548	1,548	1,611	1,599		(52)		(52)		1,548			0	19	05/01/2030	1
31384V YW 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016.	Paydown		88	88	91	91		(3)		(3)		88			0	1	08/01/2030	1
31384W G3 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016.	Paydown		34,963	34,963	39,771	38,230		(3,267)		(3,267)		34,963			0	339	03/01/2021	1
31384W NM 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016.	Paydown		309	309	322	320		(11)		(11)		309			0	4	06/01/2031	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 Desig-nation or Market Indicator (a)
31384X SV 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		55	55	57	57		(2)		(2)		55			0	1	04/01/2030	1
31385C 2R 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2016	Paydown		215	215	219	218		(3)		(3)		215			0	2	11/01/2030	1
31385D 5D 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		234	234	243	242		(8)		(8)		234			0	3	07/01/2030	1
31385E BJ 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		3	3	3	3				0		3			0		06/01/2030	1
31385E BK 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		3	3	3	3				0		3			0		07/01/2030	1
31385E EK 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		96	96	100	99		(3)		(3)		96			0	1	06/01/2030	1
31385F V6 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		169	169	176	175		(6)		(6)		169			0	2	06/01/2030	1
31385J DM 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		472	472	492	488		(15)		(15)		472			0	6	05/01/2032	1
31385N 7B 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		358	358	372	370		(12)		(12)		358			0	4	10/01/2030	1
31385N ED 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		29	29	31	30		(1)		(1)		29			0		08/01/2030	1
31385N JX 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		2,964	2,964	3,087	3,063		(99)		(99)		2,964			0	54	09/01/2030	1
31385N ZA 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		40	40	42	42		(1)		(1)		40			0		08/01/2030	1
31385T F4 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		801	801	834	828		(27)		(27)		801			0	5	10/01/2030	1
31385T ZP 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		315	315	328	326		(11)		(11)		315			0	5	09/01/2030	1
31385U JD 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		60	60	62	62		(2)		(2)		60			0	1	10/01/2030	1
31385U QN 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		89	89	93	92		(3)		(3)		89			0	1	09/01/2030	1
31385V 6G 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		11	11	12	12				0		11			0		10/01/2030	1
31386B P6 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		10	10	11	10				0		10			0		11/01/2030	1
31386B PC 2	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		38	38	40	40		(1)		(1)		38			0		11/01/2030	1
31386C B7 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		68	68	71	70		(2)		(2)		68			0	1	12/01/2030	1
31386C KC 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		29	29	30	30		(1)		(1)		29			0		11/01/2030	1
31386C KK 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		34	34	35	35		(1)		(1)		34			0		11/01/2030	1
31386D TN 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		68	68	71	70		(2)		(2)		68			0		12/01/2030	1
31386D U9 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		16	16	17	17		(1)		(1)		16			0		11/01/2030	1
31386E VX 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		19	19	20	20		(1)		(1)		19			0		12/01/2030	1
31386F BK 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		2	2	2	2				0		2			0		12/01/2030	1
31386F H7 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		4	4	4	4				0		4			0		12/01/2030	1
31386F M3 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		41	41	43	42		(1)		(1)		41			0	1	12/01/2030	1
31386H 4A 6	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		03/01/2016	Paydown		66	66	69	68		(2)		(2)		66			0	1	11/01/2030	1
31386H GK 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		94	94	98	97		(3)		(3)		94			0	1	12/01/2030	1
31386L 6V 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		115	115	120	119		(4)		(4)		115			0	1	12/01/2030	1
31386Q FM 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		16	16	17	17		(1)		(1)		16			0		03/01/2031	1
31386S MC 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		8	8	9	9				0		8			0		07/01/2031	1
31386W RK 6	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		03/01/2016	Paydown		11	11	12	12				0		11			0		11/01/2030	1
31387B U8 4	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2016	Paydown		61	61	61	61				0		61			0	1	05/01/2016	1
31387C Q5 3	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2016	Paydown		13,811	13,811	13,737	13,757		54		54		13,811			0	125	10/01/2016	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 Desig-nation or Market Indicator (a)
31387E FB 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		153	153	159	158		(5)		(5)		153			0	2	07/01/2031	1
31387J EL 6	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		03/01/2016	Paydown		648	648	655	653		(4)		(4)		648			0	7	05/01/2031	1
31387Q NR 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		24	24	25	25		(1)		(1)		24			0		07/01/2031	1
31387R BJ 6	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		03/01/2016	Paydown		30	30	31	31		(1)		(1)		30			0		08/01/2031	1
31387T HP 2	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2016	Paydown		1,434	1,434	1,430	1,430		4		4		1,434			0	11	07/01/2016	1
31387V S7 5	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		03/01/2016	Paydown		31	31	32	32		(1)		(1)		31			0		05/01/2031	1
31387W 2L 0	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2016	Paydown		14,388	14,388	14,729	14,633		(246)		(246)		14,388			0	191	09/01/2031	1
31387W 2P 1	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2016	Paydown		12,402	12,402	12,637	12,567		(165)		(165)		12,402			0	86	10/01/2031	1
31387X RW 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		919	919	957	950		(31)		(31)		919			0	11	09/01/2031	1
31388A LE 2	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2016	Paydown		731	731	739	731				0		731			0	7	12/01/2016	1
31388B X8 0	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		02/01/2016	Paydown		50,462	50,462	59,293	58,426		(7,964)		(7,964)		50,462			0	714	07/01/2031	1
31388E FK 7	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2016	Paydown		1,751	1,751	1,742	1,744		7		7		1,751			0	15	08/01/2016	1
31388K GM 8	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2016	Paydown		5,096	5,096	5,081	5,081		15		15		5,096			0	47	10/01/2016	1
31388K QN 5	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2016	Paydown		15,034	15,034	14,990	14,990		45		45		15,034			0	124	11/01/2016	1
31388K TE 2	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2016	Paydown		6,353	6,353	6,334	6,334		19		19		6,353			0	37	11/01/2016	1
31388M SY 5	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2016	Paydown		3,063	3,063	3,046	3,051		12		12		3,063			0	28	09/01/2016	1
31388N C3 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		15	15	15	15				0		15			0		10/01/2031	1
31388T KX 0	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2016	Paydown		1,322	1,322	1,336	1,322				0		1,322			0	11	12/01/2016	1
31388U F6 2	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2016	Paydown		29,386	29,386	29,067	29,243		143		143		29,386			0	263	01/01/2017	1
31388V T9 9	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2016	Paydown		14,074	14,074	13,921	14,006		68		68		14,074			0	129	12/01/2016	1
31389A 6F 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		44	44	46	46		(1)		(1)		44			0	1	12/01/2031	1
31389A CM 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		9	9	9	9				0		9			0		01/01/2032	1
31389K EF 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		164	164	171	169		(5)		(5)		164			0	2	02/01/2032	1
31389Q PB 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		2,842	2,842	2,959	2,934		(92)		(92)		2,842			0	19	03/01/2032	1
31389S US 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		17	17	18	17		(1)		(1)		17			0		03/01/2032	1
31389T CY 6	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2016	Paydown		4,659	4,659	4,658	4,658		1		1		4,659			0	42	04/01/2017	1
31389X QJ 5	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2016	Paydown		3,168	3,168	3,167	3,167		1		1		3,168			0	29	04/01/2017	1
31389Y VK 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2016	Paydown		231	231	241	239		(8)		(8)		231			0	4	03/01/2032	1
3138A4 X7 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2016	Paydown		1,204,610	1,204,610	1,222,303	1,219,678		(15,068)		(15,068)		1,204,610			0	9,195	01/01/2041	1
3138A4 Y3 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016	Paydown		540,360	540,360	567,800	565,218		(24,858)		(24,858)		540,360			0	3,200	01/01/2026	1
3138A5 ZY 1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2016	Paydown		31,691	31,691	32,563	32,313		(621)		(621)		31,691			0	190	02/01/2026	1
3138A8 KM 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2016	Paydown		231,441	231,441	237,842	236,016		(4,575)		(4,575)		231,441			0	1,362	03/01/2026	1
3138E0 RK 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2016	Paydown		979,302	979,302	1,012,201	1,011,142		(31,839)		(31,839)		979,302			0	6,446	12/01/2041	1
3138EK AQ 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016	Paydown		656,978	656,978	679,870	679,870		(22,892)		(22,892)		656,978			0	3,201	11/01/2042	1
3138EK H6 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016	Paydown		49,313	49,313	51,517	51,517		(2,204)		(2,204)		49,313			0	284	12/01/2042	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
3138EL JN 4	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2016.	Paydown		775,616	775,616	795,733	793,847		(18,232)		(18,232)		775,616			0	4,700	06/01/2042	1
3138EM 3D 1	FEDERAL NATIONAL MORTGAGE ASSO 2.494%		03/01/2016.	Paydown		138,356	138,356	147,090	146,216		(7,860)		(7,860)		138,356			0	591	09/01/2040	1
3138EM 3G 4	FEDERAL NATIONAL MORTGAGE ASSO 2.496%		03/01/2016.	Paydown		114,783	114,783	121,957	120,310		(5,527)		(5,527)		114,783			0	302	07/01/2035	1
3138EM QY 0	FEDERAL NATIONAL MORTGAGE ASSO 2.953%		03/01/2016.	Paydown		221,258	221,258	230,212	227,215		(5,956)		(5,956)		221,258			0	1,035	02/01/2042	1
3138EN NS 4	FEDERAL NATIONAL MORTGAGE ASSO 2.678%		02/03/2016.	Various		6,495,967	6,320,403	6,520,879	6,520,879		(5,458)		(5,458)		6,515,421		(19,454)	(19,454)	38,535	09/01/2043	1
3138EN Q2 8	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2016.	Paydown		302,282	302,282	304,738	304,557		(2,275)		(2,275)		302,282			0	1,458	07/01/2043	1
3138EN VA 4	FEDERAL NATIONAL MORTGAGE ASSO 2.538%		03/01/2016.	Paydown		712,350	712,350	736,281	739,899		(27,548)		(27,548)		712,350			0	3,296	11/01/2044	1
3138EN YM 5	FEDERAL NATIONAL MORTGAGE ASSO 2.542%		03/01/2016.	Paydown		1,106,715	1,106,715	1,144,499	1,150,232		(43,518)		(43,518)		1,106,715			0	5,842	11/01/2044	1
3138EP HM 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/08/2016.	Various		32,294,519	30,866,788	31,947,125	31,944,667		(34,778)		(34,778)		31,909,890		384,629	384,629	306,275	02/01/2045	1
3138EP PP 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016.	Paydown		575,199	575,199	600,724	600,238		(25,039)		(25,039)		575,199			0	3,557	05/01/2044	1
3138EP TD 6	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/07/2016.	Various		10,201,027	9,721,437	10,075,358	10,065,282		(14,047)		(14,047)		10,051,236		149,791	149,791	96,689	05/01/2045	1
3138EP U2 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016.	Paydown		180,449	180,449	186,750	186,529		(6,080)		(6,080)		180,449			0	1,048	05/01/2045	1
3138EP ZL 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016.	Paydown		179,235	179,235	184,892	184,719		(5,484)		(5,484)		179,235			0	935	06/01/2045	1
3138EQ KP 6	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016.	Paydown		429,167	429,167	444,727			(15,559)		(15,559)		429,167			0	2,004	10/01/2045	1
3138EQ N4 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016.	Paydown		167,303	167,303	173,342			(6,039)		(6,039)		167,303			0	836	11/01/2045	1
3138EQ NN 8	FEDERAL NATIONAL MORTGAGE ASSO 2.679%		03/01/2016.	Paydown		115,010	115,010	118,101			(3,091)		(3,091)		115,010			0	387	11/01/2045	1
3138EQ NX 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2016.	Paydown		145,303	145,303	150,604	150,540		(5,238)		(5,238)		145,303			0	739	10/01/2030	1
3138EQ RS 3	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2016.	Paydown		1,396,090	1,396,090	1,398,707	1,398,705		(2,615)		(2,615)		1,396,090			0	6,480	12/01/2043	1
3138EQ W5 7	FEDERAL NATIONAL MORTGAGE ASSO 2.692%		03/01/2016.	Paydown		36,224	36,224	37,231			(1,007)		(1,007)		36,224			0	81	11/01/2045	1
3138EQ WK 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/02/2016.	Various		63,886,678	60,965,245	64,194,497			(56,275)		(56,275)		64,138,222		(251,544)	(251,544)	254,292	11/01/2045	1
3138EQ WR 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2016.	Paydown		178,709	178,709	179,128	179,127		(418)		(418)		178,709			0	841	01/01/2046	1
3138EQ YK 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/22/2016.	Various		46,948,109	44,813,353	47,306,096			(41,559)		(41,559)		47,264,537		(316,427)	(316,427)	182,796	12/01/2045	1
3138LT KF 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016.	Paydown		984,095	984,095	1,026,842	1,026,842		(42,747)		(42,747)		984,095			0	5,089	05/01/2042	1
3138LT L6 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016.	Paydown		124,143	124,143	129,691	129,691		(5,548)		(5,548)		124,143			0	678	06/01/2042	1
3138LU Q9 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2016.	Paydown		671,508	671,508	701,935	694,913		(23,405)		(23,405)		671,508			0	3,150	05/01/2027	1
3138LU S2 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016.	Paydown		478,881	478,881	495,043	494,992		(16,111)		(16,111)		478,881			0	2,517	06/01/2042	1
3138M6 A4 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2016.	Paydown		292,154	292,154	300,553	299,629		(7,475)		(7,475)		292,154			0	1,512	10/01/2027	1
3138M8 WQ 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016.	Paydown		327,886	327,886	340,797	340,604		(12,717)		(12,717)		327,886			0	2,202	09/01/2042	1
3138NX RW 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016.	Paydown		403,380	403,380	421,406	421,406		(18,026)		(18,026)		403,380			0	1,479	01/01/2043	1
3138NY SD 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/07/2016.	Various		10,523,733	10,065,560	10,515,365	10,515,365		(5,549)		(5,549)		10,509,816		13,917	13,917	100,552	02/01/2043	1
3138W9 KR 0	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2016.	Paydown		60,851	60,851	61,707	61,689		(838)		(838)		60,851			0	262	08/01/2043	1
3138WC CL 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016.	Paydown		39,316	39,316	40,741	40,740		(1,424)		(1,424)		39,316			0	291	07/01/2044	1
3138WD 3S 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016.	Paydown		733,702	733,702	760,589	760,080		(26,378)		(26,378)		733,702			0	4,335	02/01/2045	1
3138WD WK 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		01/26/2016.	Various		22,249,769	21,283,009	22,300,602	22,239,559		(11,581)		(11,581)		22,227,978		21,791	21,791	119,906	01/01/2045	1
3138WE 2E 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016.	Paydown		120,548	120,548	124,917			(4,370)		(4,370)		120,548			0	573	06/01/2045	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 Desig-nation or Market Indicator (a)
3138WE 3W 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	03/01/2016.	Paydown		208,133	208,133	215,515	215,490		(7,357)		(7,357)		208,133			0	1,217	07/01/2045	1
3138WE 6B 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	03/01/2016.	Paydown		176,873	176,873	183,146	183,125		(6,252)		(6,252)		176,873			0	898	07/01/2045	1
3138WE CH 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	03/01/2016.	Paydown		193,350	193,350	200,117	199,902		(6,553)		(6,553)		193,350			0	1,381	03/01/2045	1
3138WE CV 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	.	02/08/2016.	Various		29,490,404	27,546,518	29,345,650	29,291,021		(56,616)		(56,616)		29,234,405		255,999	255,999	212,161	03/01/2045	1
3138WE JX 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	01/05/2016.	Various		51,632,551	50,000,001	51,781,250	51,776,025		(32,596)		(32,596)		51,743,428		(110,877)	(110,877)	203,332	04/01/2045	1
3138WE KK 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	03/01/2016.	Paydown		115,227	115,227	119,656	119,477		(4,250)		(4,250)		115,227			0	655	04/01/2045	1
3138WE KT 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	03/01/2016.	Paydown		179,846	179,846	186,436	186,301		(6,456)		(6,456)		179,846			0	1,187	04/01/2045	1
3138WE QJ 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%	.	03/01/2016.	Paydown		1,007,694	1,007,694	1,050,049	1,047,644		(39,950)		(39,950)		1,007,694			0	5,877	05/01/2030	1
3138WE RM 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	03/01/2016.	Paydown		477,078	477,078	493,999	493,761		(16,683)		(16,683)		477,078			0	3,185	05/01/2045	1
3138WE VY 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	03/02/2016.	JP MORGAN SECURITIES LTD LDN.		5,888,317	5,615,441	5,901,039					0		5,901,039		(12,722)	(12,722)	7,097	06/01/2045	1
3138WE XE 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	03/01/2016.	Paydown		100,827	100,827	104,403	104,392		(3,565)		(3,565)		100,827			0	625	06/01/2045	1
3138WE ZJ 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	03/01/2016.	Paydown		75,866	75,866	77,727	77,661		(1,794)		(1,794)		75,866			0	474	06/01/2045	1
3138WF 2U 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	03/07/2016.	Various		16,064,910	15,319,453	15,829,304	15,827,149		(26,842)		(26,842)		15,800,307		264,603	264,603	151,069	11/01/2045	1
3138WF 2X 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	02/24/2016.	GOLDMAN SACHS & COMPANY		32,409,598	30,788,397	32,445,678			(9,573)		(9,573)		32,436,106		(26,507)	(26,507)	83,813	11/01/2045	1
3138WF 2Z 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	03/01/2016.	Paydown		122,271	122,271	127,315			(5,044)		(5,044)		122,271			0	357	11/01/2045	1
3138WF 3F 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	03/28/2016.	JP MORGAN SECURITIES LTD LDN.		124,220,739	118,836,724	124,366,345			(38,623)		(38,623)		124,327,722		(106,983)	(106,983)	138,643	11/01/2045	1
3138WF 3G 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	03/28/2016.	Various		20,692,400	19,816,720	20,679,057			(18,235)		(18,235)		20,660,822		31,578	31,578	138,464	11/01/2045	1
3138WF 6T 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	03/07/2016.	Various		83,020,544	79,100,029	81,899,429	81,887,073		(99,250)		(99,250)		81,787,823		1,232,722	1,232,722	786,777	12/01/2045	1
3138WF B6 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	02/01/2016.	Various		12,198,008	11,748,290	12,220,058	12,209,684		(7,511)		(7,511)		12,202,172		(4,164)	(4,164)	79,746	07/01/2045	1
3138WF BX 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	03/02/2016.	Various		8,987,817	8,574,574	9,039,476			(7,189)		(7,189)		9,032,287		(44,470)	(44,470)	35,775	07/01/2045	1
3138WF CA 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	03/08/2016.	Various		20,954,016	19,948,659	20,626,601	20,606,656		(27,418)		(27,418)		20,579,239		374,777	374,777	198,446	07/01/2045	1
3138WF CF 1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	.	02/08/2016.	Various		26,042,881	24,289,867	25,899,069	25,842,785		(30,216)		(30,216)		25,812,569		230,312	230,312	188,247	07/01/2045	1
3138WF F4 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	02/04/2016.	Various		85,452,825	81,594,960	85,113,742	85,080,063		(42,613)		(42,613)		85,037,451		415,374	415,374	554,590	08/01/2045	1
3138WF FE 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	03/01/2016.	Paydown		247,265	247,265	256,441	256,164		(8,899)		(8,899)		247,265			0	1,248	08/01/2045	1
3138WF FX 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	.	03/01/2016.	Paydown		225,628	225,628	240,506	239,968		(14,340)		(14,340)		225,628			0	1,686	08/01/2045	1
3138WF GD 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	01/06/2016.	Various		27,597,404	26,662,711	27,670,895	27,654,913		(11,060)		(11,060)		27,643,854		(46,449)	(46,449)	108,646	08/01/2045	1
3138WF KJ 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	01/05/2016.	Various		39,372,009	38,116,643	39,483,482	39,478,355		(13,186)		(13,186)		39,465,168		(93,159)	(93,159)	155,388	08/01/2045	1
3138WF LC 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	03/01/2016.	Paydown		1,134,950	1,134,950	1,177,751			(42,801)		(42,801)		1,134,950			0	5,396	09/01/2045	1
3138WF P5 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	.	03/01/2016.	Paydown		145,816	145,816	155,670	155,475		(9,660)		(9,660)		145,816			0	1,068	09/01/2045	1
3138WF PJ 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	03/01/2016.	Paydown		399,941	399,941	418,001	417,707		(17,765)		(17,765)		399,941			0	2,618	09/01/2045	1
3138WF U7 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	03/08/2016.	Various		26,883,172	25,569,826	26,526,696			(18,314)		(18,314)		26,508,383		374,789	374,789	181,195	10/01/2045	1
3138WF Y5 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	03/01/2016.	Paydown		23,411	23,411	24,388			(977)		(977)		23,411			0	68	11/01/2045	1
3138WG BM 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	03/01/2016.	Paydown		965,041	965,041	998,016	997,872		(32,832)		(32,832)		965,041			0	6,461	12/01/2045	1
3138WG E3 4	FEDERAL NATIONAL MORTGAGE ASSO 3.000%	.	03/10/2016.	CREDIT SUISSE SECURITIES USA L		12,245,624	11,999,999	12,302,343					0		12,302,343		(56,719)	(56,719)	13,000	01/01/2046	1
3138WG E4 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	03/04/2016.	Various		12,577,312	11,964,254	12,455,911			(4,759)		(4,759)		12,451,152		126,160	126,160	46,507	01/01/2046	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)
3138WG LA 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016	Paydown		153,881	153,881	161,454			(7,574)		(7,574)		153,881			0	449	02/01/2046	1
3138WG SD 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/10/2016	CREDIT SUISSE SECURITIES USA L		51,023,438	50,000,000	51,259,766					0		51,259,766		(236,328)	(236,328)	54,167	03/01/2046	1
3138WP G2 4	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		02/09/2016	Various		15,436,288	15,014,466	15,136,459	15,136,459		(2,613)		(2,613)		15,133,846		302,442	302,442	87,038	04/01/2043	1
3138WP HP 2	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2016	Paydown		664,839	664,839	665,877	665,877		(1,039)		(1,039)		664,839			0	2,594	04/01/2043	1
3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2016	Paydown		2,338,649	2,338,649	2,347,967	2,347,967		(9,318)		(9,318)		2,338,649			0	12,363	05/01/2043	1
3138WX 4U 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016	Paydown		16,932	16,932	17,215	17,189		(257)		(257)		16,932			0	99	06/01/2043	1
3138WZ U2 6	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016	Paydown		67,015	67,015	69,444	69,444		(2,429)		(2,429)		67,015			0	317	08/01/2043	1
3138X3 XH 0	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2016	Paydown		193,522	193,522	193,795	193,795		(272)		(272)		193,522			0	976	09/01/2043	1
3138X4 6V 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2016	Paydown		113,923	113,923	116,255	116,202		(2,279)		(2,279)		113,923			0	461	08/01/2043	1
3138X7 6C 2	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2016	Paydown		974,984	974,984	976,355	976,355		(1,371)		(1,371)		974,984			0	5,336	09/01/2043	1
3138XR QF 9	FEDERAL NATIONAL MORTGAGE ASSO 3.025%		03/01/2016	Paydown		310,104	310,104	319,128	310,104				0		310,104			0	1,385	07/01/2044	1
3138XU QR 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2016	Paydown		95,101	95,101	98,486	98,062		(2,961)		(2,961)		95,101			0	485	05/01/2029	1
3138XY CD 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016	Paydown		2,960,769	2,960,769	3,072,723	3,072,108		(111,339)		(111,339)		2,960,769			0	14,950	02/01/2042	1
3138Y7 GA 4	FEDERAL NATIONAL MORTGAGE ASSO 2.848%		03/01/2016	Paydown		299,795	299,795	309,960	309,960		(10,165)		(10,165)		299,795			0	1,282	01/01/2045	1
3138Y9 MQ 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016	Paydown		132,667	132,667	137,497	137,385		(4,718)		(4,718)		132,667			0	815	01/01/2045	1
3138Y9 RM 2	FEDERAL NATIONAL MORTGAGE ASSO 2.428%		01/21/2016	Various		5,210,680	5,085,994	5,225,859	5,225,859		(534)		(534)		5,225,325		(14,646)	(14,646)	18,492	01/01/2045	1
3138YB SS 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		01/07/2016	Various		51,758,007	50,000,001	51,781,251	51,776,794		(15,022)		(15,022)		51,761,772		(3,765)	(3,765)	203,915	02/01/2045	1
3138YH 3W 8	FEDERAL NATIONAL MORTGAGE ASSO 2.422%		02/01/2016	Various		3,220,090	3,151,394	3,237,073	3,237,073		(3,808)		(3,808)		3,233,265		(13,175)	(13,175)	17,179	01/01/2045	1
3138YH U6 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016	Paydown		354,285	354,285	366,851	366,666		(12,381)		(12,381)		354,285			0	1,784	05/01/2045	1
3138YK G2 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016	Paydown		268,003	268,003	276,378	276,075		(8,073)		(8,073)		268,003			0	1,626	06/01/2045	1
3138YK G3 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/08/2016	Various		15,325,503	14,636,590	15,112,279	15,098,220		(14,510)		(14,510)		15,083,710		241,793	241,793	145,947	06/01/2045	1
3138YK VP 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/04/2016	Various		11,050,301	10,520,697	10,979,334	10,971,855		(14,312)		(14,312)		10,957,543		92,758	92,758	101,627	09/01/2045	1
3138YK WB 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2016	Paydown		57,478	57,478	58,125	58,098		(620)		(620)		57,478			0	338	05/01/2045	1
3138YK X5 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016	Paydown		332,867	332,867	343,412	343,032		(10,165)		(10,165)		332,867			0	2,153	06/01/2045	1
3138YP LN 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016	Paydown		23,921	23,921	25,023	25,007		(1,087)		(1,087)		23,921			0	140	05/01/2045	1
3138YR 3W 6	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/08/2016	Various		25,736,081	24,499,372	25,326,226	25,301,112		(25,530)		(25,530)		25,275,581		460,499	460,499	244,130	07/01/2045	1
3138YS 4R 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/04/2016	Various		15,717,688	14,963,840	15,599,804	15,585,832		(15,500)		(15,500)		15,570,332		147,355	147,355	145,200	06/01/2045	1
3138YS 4T 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016	Paydown		32,362	32,362	33,854	33,831		(1,469)		(1,469)		32,362			0	189	06/01/2045	1
3138YT NK 6	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/08/2016	Various		31,051,246	29,625,778	30,912,648	30,891,626		(43,080)		(43,080)		30,848,546		202,701	202,701	295,761	08/01/2045	1
3138YU GF 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016	Paydown		70,479	70,479	73,078	73,020		(2,541)		(2,541)		70,479			0	410	09/01/2045	1
3138YW ES 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016	Paydown		24,389	24,389	25,513	25,495		(1,106)		(1,106)		24,389			0	140	07/01/2045	1
3138YW H4 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016	Paydown		205,476	205,476	214,369			(8,893)		(8,893)		205,476			0	599	10/01/2045	1
3138YW JR 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/10/2016	CREDIT SUISSE SECURITIES USA L		2,040,937	2,000,000	2,050,390					0		2,050,390		(9,453)	(9,453)	2,167	10/01/2045	1
3138YX EV 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2016	Paydown		68,087	68,087	72,853	72,665		(4,578)		(4,578)		68,087			0	614	07/01/2045	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138YX FR 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%	.	03/01/2016.	Paydown		31,531	31,531	31,664	31,661		(130)		(130)		31,531			0	161	08/01/2045	1
3138YX HK 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	03/01/2016.	Paydown		8,209	8,209	8,588	8,582		(372)		(372)		8,209			0	48	07/01/2045	1
3138YY DN 0	FEDERAL NATIONAL MORTGAGE ASSO 2.505%	.	03/01/2016.	Paydown		114,463	114,463	117,352			(2,888)		(2,888)		114,463			0	239	11/01/2045	1
31390B 6Y 9	FEDERAL NATIONAL MORTGAGE ASSO 5.500%	.	03/01/2016.	Paydown		11,275	11,275	11,272	11,272		3		3		11,275			0	101	05/01/2017	1
31390B TY 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016.	Paydown		646	646	673	667		(21)		(21)		646			0	8	06/01/2032	1
31390D AJ 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016.	Paydown		8	8	9	9				0		8			0		05/01/2032	1
31390P MS 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016.	Paydown		326	326	339	336		(10)		(10)		326			0	4	08/01/2032	1
31390R NA 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016.	Paydown		56	56	58	57		(2)		(2)		56			0	1	08/01/2032	1
31390W UC 4	FEDERAL NATIONAL MORTGAGE ASSO 4.500%	.	03/01/2016.	Paydown		1,414	1,414	1,343	1,358		56		56		1,414			0	10	10/01/2033	1
31391B QX 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	03/01/2016.	Paydown		1,184	1,184	1,233	1,221		(37)		(37)		1,184			0	15	09/01/2032	1
31391D UY 7	FEDERAL NATIONAL MORTGAGE ASSO 4.500%	.	03/01/2016.	Paydown		134	134	121	124		10		10		134			0	1	07/01/2033	1
31391H U2 8	FEDERAL NATIONAL MORTGAGE ASSO 5.500%	.	03/01/2016.	Paydown		2,196	2,196	2,211	2,207		(10)		(10)		2,196			0	29	10/01/2032	1
313921 B5 6	FNMA_01-59 7.000% 11/01/31	.	03/01/2016.	Paydown		13,864	13,864	13,817	13,817		47		47		13,864			0	153	11/01/2031	1
313921 S4 1	FNMA_01-61 6.000% 11/01/31	.	03/01/2016.	Paydown		145,817	145,817	131,844	142,356		3,461		3,461		145,817			0	1,485	11/01/2031	1
31392B PT 7	FANNIE MAE FNMA_01-81 6.500% 01/01/32	.	03/01/2016.	Paydown		12,699	12,699	12,703	12,699				0		12,699			0	150	01/01/2032	1
31392D RM 6	FEDERAL NATIONAL MORTGAGE ASSO 6.000%	.	03/01/2016.	Paydown		41,373	41,373	37,257	40,339		1,034		1,034		41,373			0	393	07/01/2032	1
31392G FP 5	FANNIE MAE FNMA_02-T18 6.500% 08/01/42	.	03/01/2016.	Paydown		137,996	137,996	145,327	145,153		(7,157)		(7,157)		137,996			0	1,393	08/01/2042	1
31392K AA 4	FREDDIE MAC FHLMC_2454 6.500% 05/01/32	.	03/01/2016.	Paydown		127,853	127,853	128,832	128,162		(309)		(309)		127,853			0	1,342	05/01/2032	1
31392R E3 1	FREDDIE MAC FHLMC_2469 6.000% 07/01/32	.	03/01/2016.	Paydown		63,370	63,370	57,287	61,828		1,543		1,543		63,370			0	633	07/01/2032	1
31393G DM 3	FREDDIE MAC FHLMC_2545 5.500% 12/01/32	.	03/01/2016.	Paydown		306,622	306,622	299,723	303,783		2,840		2,840		306,622			0	2,942	12/01/2032	1
31393L NP 4	FHLMC_2564 5.500% 02/01/33	.	03/01/2016.	Paydown		127,441	127,441	124,772	125,661		1,780		1,780		127,441			0	1,368	02/01/2033	1
31393W BD 0	FHLMC_2640 5.000% 07/01/33	.	03/01/2016.	Paydown		214,706	214,706	199,676	207,641		7,065		7,065		214,706			0	1,661	07/01/2033	1
31394B AL 8	FNMA_04-86 4.500% 11/01/34	.	03/01/2016.	Paydown		484,740	484,740	392,860	449,509		35,231		35,231		484,740			0	3,530	11/01/2034	1
31394C SP 8	FANNIE MAE FNMA_05-18 5.000% 03/01/25	.	03/01/2016.	Paydown		112,342	112,342	110,411	111,435		907		907		112,342			0	885	03/01/2025	1
31394D E4 8	FANNIE MAE FNMA_05-53 5.500% 06/01/35	.	03/01/2016.	Paydown		1,658,504	1,658,504	1,609,267	1,634,584		23,920		23,920		1,658,504			0	16,397	06/01/2035	1
31394E LC 0	FNMA_05-61 5.500% 07/01/35	.	02/11/2016.	Various		8,949,277	7,964,649	7,699,576	7,834,272		884		884		7,835,155		1,114,123	1,114,123	91,426	07/01/2035	1
31394H R7 8	FHLMC_2656 5.500% 08/01/33	.	03/01/2016.	Paydown		66,797	66,797	66,755	66,755		42		42		66,797			0	598	08/01/2033	1
31394L JJ 2	FHLMC_2691 5.500% 09/01/33	.	03/01/2016.	Paydown		2,216,392	2,216,392	2,096,021	2,168,966		47,427		47,427		2,216,392			0	20,579	09/01/2033	1
31394M MV 9	FHLMC_2716 5.500% 12/01/33	.	03/01/2016.	Paydown		80,925	80,925	78,776	79,787		1,138		1,138		80,925			0	736	12/01/2033	1
31394R TP 4	FREDDIE MAC FHLMC_2766 5.000% 03/01/34	.	03/01/2016.	Paydown		1,141,845	1,141,845	1,044,364	1,105,136		36,709		36,709		1,141,845			0	9,861	03/01/2034	1
31394V E8 9	FANNIE MAE FNMA_06-2 6.000% 02/01/36	.	03/01/2016.	Paydown		1,696,106	1,696,106	1,718,466	1,698,864		(2,759)		(2,759)		1,696,106			0	17,905	02/01/2036	1
31394V LV 0	FNR_05-123 5.500% 01/01/36	.	03/01/2016.	Paydown		1,724,436	1,724,436	1,672,299	1,698,774		25,662		25,662		1,724,436			0	13,779	01/01/2036	1
31395B BS 1	FANNIE MAE FNMA_06-9 5.500% 03/01/36	.	03/01/2016.	Paydown		729,538	729,538	713,181	721,295		8,243		8,243		729,538			0	6,541	03/01/2036	1
31395E ZJ 9	FHLMC_2835 5.500% 08/01/34	.	03/01/2016.	Paydown		128,820	128,820	122,721	126,829		1,990		1,990		128,820			0	1,021	08/01/2034	1
31395G JR 4	FREDDIE MAC FHLMC_2861 5.500% 09/01/34	.	03/01/2016.	Paydown		360,411	360,411	342,911	354,703		5,708		5,708		360,411			0	3,042	09/01/2034	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)
31395N FS 1	FANNIE MAE FNMA_06-45 5.500% 06/01/36		03/01/2016	Paydown		350,486	350,486	351,403	350,486				0		350,486			0	3,169	06/01/2036	1
31395P PE 6	FREDDIE MAC FHLMC_2948 5.500% 03/01/35		03/01/2016	Paydown		674,516	674,516	654,939	665,297		9,219		9,219		674,516			0	7,135	03/01/2035	1
31395R 2E 7	FREDDIE MAC FHLMC_2949 5.500% 03/01/35		03/01/2016	Paydown		663,800	663,800	645,987	655,617		8,183		8,183		663,800			0	5,555	03/01/2035	1
31395T FM 1	FREDDIE MAC FHLMC-2961 5.500% 04/01/35		03/01/2016	Paydown		875,825	875,825	850,885	865,004		10,821		10,821		875,825			0	8,562	04/01/2035	1
31395U 4N 8	FREDDIE MAC FHLMC_2972 FHR 2972 WG 5.5		03/01/2016	Paydown		506,920	506,920	496,366	501,653		5,267		5,267		506,920			0	3,727	05/01/2035	1
31395U A7 6	FHLMC_2981 5.500% 05/01/35		03/01/2016	Paydown		1,022,669	1,022,669	993,308	1,009,445		13,224		13,224		1,022,669			0	7,108	05/01/2035	1
31395U K3 4	FREDDIE MAC FHLMC_2978 5.500% 05/01/35		03/01/2016	Paydown		1,251,936	1,251,936	1,203,506	1,227,906		24,029		24,029		1,251,936			0	11,408	05/01/2035	1
31395V SN 0	FREDDIE MAC FHLMC_2986 5.500% 06/01/35		03/01/2016	Various		3,412,042	3,111,861	3,026,407	3,070,925		7,394		7,394		3,078,319		333,723	333,723	35,122	06/01/2035	1
31395W W4 5	FREDDIE MAC FHLMC_3012 5.500% 08/01/35		03/01/2016	Paydown		160,311	160,311	156,353	158,397		1,914		1,914		160,311			0	1,403	08/01/2035	1
31395X N4 3	FREDDIE MAC 5.000% 08/01/35		03/01/2016	Paydown		1,160,656	1,160,656	1,119,126	1,138,869		21,787		21,787		1,160,656			0	8,592	08/01/2035	1
31396C 3Y 4	FREDDIE MAC REFERENCE REMIC -T 5.500%		03/01/2016	Paydown		3,121,613	3,121,613	2,976,254	3,069,651		51,962		51,962		3,121,613			0	28,129	10/01/2035	1
31396C LG 3	FREDDIE MAC FHLMC_3054 5.500% 10/01/35		03/01/2016	Paydown		836,648	836,648	814,098	826,535		10,113		10,113		836,648			0	7,499	10/01/2035	1
31396E 2W 5	FREDDIE MAC FHLMC_3053 5.500% 12/01/34		03/01/2016	Paydown		739,171	739,171	745,899	739,171				0		739,171			0	6,567	12/01/2034	1
31396E 6A 9	FHLMC_3044 5.500% 03/01/35		03/01/2016	Paydown		333,808	333,808	329,453	332,501		1,307		1,307		333,808			0	3,115	03/01/2035	1
31396G 7E 5	FREDDIE MAC FHLMC_3094 5.500% 12/01/35		03/01/2016	Paydown		523,523	523,523	504,054	514,713		8,810		8,810		523,523			0	4,192	12/01/2035	1
31396G BL 4	FREDDIE MAC FHLMC_3087 5.500% 12/01/25		03/01/2016	Paydown		219,221	219,221	213,218	216,817		2,404		2,404		219,221			0	1,985	12/01/2025	1
31396H AL 3	FREDDIE MAC FHLMC_5 5.500% 02/01/36		03/01/2016	Paydown		2,787,572	2,787,572	2,630,674	2,736,480		51,092		51,092		2,787,572			0	25,012	02/01/2036	1
31396V F8 6	FANNIE MAE FNMA_07-45 6.000% 05/01/47		03/01/2016	Paydown		564,192	564,192	550,352	556,960		7,232		7,232		564,192			0	6,447	05/01/2047	1
31396X HK 3	FANNIE MAE FNMA_07-77 5.500% 08/01/37		03/01/2016	Paydown		855,633	855,633	857,070	855,633				0		855,633			0	8,706	08/01/2037	1
31397C 3V 9	FREDDIE MAC FHLMC_3228 5.500% 10/01/36		03/01/2016	Paydown		40,723	40,723	39,207	39,933		790		790		40,723			0	367	10/01/2036	1
31397F MQ 2	FREDDIE MAC FHLMC_3296 5.500% 03/01/37		03/01/2016	Paydown		87,033	87,033	80,387	83,167		3,866		3,866		87,033			0	827	03/01/2037	1
31397J GG 3	FREDDIE MAC FHLMC_3330 5.500% 06/01/37		03/01/2016	Paydown		443,697	443,697	411,321	429,337		14,360		14,360		443,697			0	4,500	06/01/2037	1
31397W 7A 7	FREDDIE MAC FHLMC_3456 5.000% 06/01/38		03/01/2016	Paydown		453,526	453,526	402,788	420,137		33,389		33,389		453,526			0	3,871	06/01/2038	1
31398G QR 3	FANNIE MAE FNMA_09-111 4.500% 01/01/40		03/01/2016	Paydown		682,469	682,469	589,483	648,442		34,028		34,028		682,469			0	4,623	01/01/2040	1
31400H AV 5	FEDERAL NATIONAL MORTGAGE ASSO 2.339%		03/01/2016	Paydown		3,708	3,708	3,699	3,708				0		3,708			0	15	01/01/2033	1
31401G JU 9	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		03/01/2016	Paydown		244	244	248	245		(1)		(1)		244			0	2	06/01/2018	1
31401L 6T 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2016	Paydown		630	630	599	605		25		25		630			0	5	07/01/2033	1
31401N 2T 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2016	Paydown		17,587	17,587	16,707	16,879		708		708		17,587			0	103	08/01/2033	1
31401N PJ 2	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2016	Paydown		31	31	30	30		1		1		31			0		08/01/2033	1
31401X KW 6	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2016	Paydown		799	799	721	737		62		62		799			0	6	07/01/2033	1
31401Y JW 6	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2016	Paydown		834	834	792	800		34		34		834			0	6	07/01/2033	1
31402C 5C 2	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		03/01/2016	Paydown		40,092	40,092	40,769	40,224		(133)		(133)		40,092			0	348	09/01/2018	1
31402C 5L 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 6.50		03/01/2016	Paydown		1,570	1,570	1,521	1,530		40		40		1,570			0	17	12/01/2031	1
31402C 5N 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 7.50		03/01/2016	Paydown		409	409	410	410				0		409			0	6	11/01/2031	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)
31402C 5P 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 8.00		03/01/2016.	Paydown		15,266	15,266	15,574	15,510		(245)		(245)		15,266			0	236	03/01/2032	1
31402C PL 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		03/01/2016.	Paydown		189,254	189,254	183,096	183,686		5,568		5,568		189,254			0	1,378	11/01/2033	1
31402E R8 3	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2016.	Paydown		8,002	8,002	7,602	7,680		322		322		8,002			0	37	08/01/2033	1
31402H BG 5	FEDERAL NATIONAL MORTGAGE ASSO 2.587%		03/01/2016.	Paydown		6,765	6,765	6,708	6,765				0		6,765			0	29	12/01/2033	1
31402H WH 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2016.	Paydown		3,799	3,799	3,609	3,645		154		154		3,799			0	28	07/01/2033	1
31402J 3U 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2016.	Paydown		2,450	2,450	2,210	2,259		191		191		2,450			0	11	08/01/2033	1
31402J 6A 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2016.	Paydown		12,442	12,442	11,820	11,939		503		503		12,442			0	74	08/01/2033	1
31402J M4 6	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2016.	Paydown		585	585	556	562		24		24		585			0	4	08/01/2033	1
31402J RE 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2016.	Paydown		27,520	27,520	25,211	25,699		1,821		1,821		27,520			0	111	08/01/2033	1
31402L K8 4	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2016.	Paydown		3,986	3,986	3,786	3,825		160		160		3,986			0	30	08/01/2033	1
31402M LS 7	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2016.	Paydown		1,269	1,269	1,206	1,218		51		51		1,269			0	13	08/01/2033	1
31402Q GD 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2016.	Paydown		786	786	744	771		15		15		786			0	5	09/01/2018	1
31402Q SE 2	FEDERAL NATIONAL MORTGAGE ASSO 2.333%		03/01/2016.	Paydown		9,975	9,975	9,865	9,975				0		9,975			0	39	02/01/2034	1
31402Q TE 1	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2016.	Paydown		143,592	143,592	142,896	142,910		681		681		143,592			0	1,393	11/01/2034	1
31402Q YZ 8	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2016.	Paydown		547,231	547,231	536,819	537,755		9,476		9,476		547,231			0	4,480	02/01/2035	1
31402R AQ 2	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2016.	Paydown		459,011	459,011	471,347	469,007		(9,996)		(9,996)		459,011			0	4,519	12/01/2032	1
31402R DF 3	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2016.	Paydown		38,528	38,528	38,823	38,759		(230)		(230)		38,528			0	374	04/01/2035	1
31402T FJ 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2016.	Paydown		1,199	1,199	1,139	1,150		48		48		1,199			0	9	08/01/2033	1
31402W YJ 1	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2016.	Paydown		759	759	721	728		30		30		759			0	6	09/01/2033	1
31403C WF 4	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2016.	Paydown		21,632	21,632	20,067	20,336		1,297		1,297		21,632			0	167	09/01/2035	1
31403D BD 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		03/01/2016.	Paydown		132,711	132,711	138,040	137,681		(4,970)		(4,970)		132,711			0	936	03/01/2036	1
31403D QW 2	FEDERAL NATIONAL MORTGAGE ASSO 2.303%		03/01/2016.	Paydown		73,567	73,567	73,854	73,567				0		73,567			0	396	04/01/2036	1
31403E TD 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2016.	Paydown		902	902	857	866		36		36		902			0	7	10/01/2033	1
31403F YH 1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2016.	Paydown		4,922	4,922	4,664	4,815		108		108		4,922			0	33	06/01/2019	1
31403H HT 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2016.	Paydown		79	79	75	76		3		3		79			0	1	10/01/2033	1
31403Q 4D 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2016.	Paydown		520	520	494	500		21		21		520			0	4	11/01/2033	1
31404K LW 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		03/01/2016.	Paydown		138,326	138,326	132,901	133,805		4,521		4,521		138,326			0	1,538	04/01/2034	1
31404M 5L 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2016.	Paydown		5,975	5,975	5,662	5,845		130		130		5,975			0	43	06/01/2019	1
31404P QM 6	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		03/01/2016.	Paydown		5,783	5,783	5,708	5,719		63		63		5,783			0	29	04/01/2034	1
31404S NR 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2016.	Paydown		5,874	5,874	5,566	5,746		128		128		5,874			0	38	05/01/2019	1
31404T RR 6	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2016.	Paydown		1	1	1	1				0		1			0		05/01/2034	1
31404X K7 8	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2016.	Paydown		1,811	1,811	1,750	1,761		50		50		1,811			0	14	11/01/2034	1
31405B GT 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2016.	Paydown		749	749	710	733		17		17		749			0	4	06/01/2019	1
31405C UV 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2016.	Paydown		2,647	2,647	2,508	2,589		58		58		2,647			0	18	06/01/2019	1
31405Q UU 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2016.	Paydown		9,078	9,078	8,583	8,667		411		411		9,078			0	68	12/01/2034	1

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31406D GW 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2016	Paydown		6	6	5	6				0		6			0		01/01/2035	1
31406J NB 5	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		03/01/2016	Paydown		96,830	96,830	96,384	96,454		376		376		96,830			0	824	03/01/2020	1
31406L 3S 5	FEDERAL NATIONAL MORTGAGE ASSO 2.601%		03/01/2016	Paydown		103,777	103,777	104,174	103,777				0		103,777			0	633	10/01/2036	1
31406M XV 3	FEDERAL NATIONAL MORTGAGE ASSO 2.143%		03/01/2016	Paydown		450	450	448	450				0		450			0	2	02/01/2035	1
31406V CU 8	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2016	Paydown		1,094	1,094	1,028	1,040		54		54		1,094			0	9	04/01/2035	1
31406W R3 0	FEDERAL NATIONAL MORTGAGE ASSO 2.462%		03/01/2016	Paydown		14,681	14,681	14,724	14,681				0		14,681			0	62	03/01/2035	1
31406W R8 9	FEDERAL NATIONAL MORTGAGE ASSO 2.587%		03/01/2016	Paydown		110,280	110,280	111,133	110,280				0		110,280			0	475	07/01/2035	1
31407N QC 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2016	Paydown		30,635	30,635	29,095	29,358		1,277		1,277		30,635			0	241	08/01/2035	1
31409G N2 8	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2016	Paydown		48,437	48,437	48,521	48,480		(43)		(43)		48,437			0	328	10/01/2036	1
31409J KP 4	FEDERAL NATIONAL MORTGAGE ASSO 2.481%		03/01/2016	Paydown		18,331	18,331	18,441	18,331				0		18,331			0	76	05/01/2036	1
31409V J6 1	FEDERAL NATIONAL MORTGAGE ASSO 2.520%		03/01/2016	Paydown		554	554	556	554				0		554			0	2	11/01/2036	1
31409X EC 9	FEDERAL NATIONAL MORTGAGE ASSO 2.425%		03/01/2016	Paydown		6,738	6,738	6,715	6,738				0		6,738			0	27	03/01/2037	1
3140E0 ZU 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016	Paydown		175,811	175,811	182,954	182,832		(7,021)		(7,021)		175,811			0	991	09/01/2045	1
3140E0 ZV 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016	Paydown		189,950	189,950	198,676	198,529		(8,579)		(8,579)		189,950			0	1,114	09/01/2045	1
3140E1 AW 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016	Paydown		74,585	74,585	77,595	77,523		(2,938)		(2,938)		74,585			0	439	09/01/2045	1
3140E5 ED 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016	Paydown		11,848	11,848	12,394	12,385		(537)		(537)		11,848			0	69	10/01/2045	1
3140E8 NJ 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016	Paydown		9,004	9,004	9,467			(464)		(464)		9,004			0	26	02/01/2046	1
3140E8 YM 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016	Paydown		198,606	198,606	206,705	206,615		(8,009)		(8,009)		198,606			0	1,151	11/01/2045	1
3140E8 YT 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016	Paydown		96,028	96,028	99,944	99,900		(3,873)		(3,873)		96,028			0	421	11/01/2045	1
3140E9 KE 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/10/2016	CREDIT SUISSE SECURITIES USA L		13,266,094	13,000,000	13,327,539					0		13,327,539		(61,445)	(61,445)	14,083	02/01/2046	1
3140EY NF 4	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/10/2016	CREDIT SUISSE SECURITIES USA L		19,388,906	19,000,000	19,478,711					0		19,478,711		(89,805)	(89,805)	20,583	03/01/2046	1
3140EY Y5 4	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/10/2016	CREDIT SUISSE SECURITIES JAPAN		2,040,938	2,000,000	2,050,391					0		2,050,391		(9,453)	(9,453)	2,167	03/01/2046	1
3140EY ZT 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/10/2016	CREDIT SUISSE SECURITIES JAPAN		2,040,938	2,000,000	2,050,391					0		2,050,391		(9,453)	(9,453)	2,167	04/01/2046	1
3140F0 PH 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/10/2016	CREDIT SUISSE SECURITIES USA L		153,070,313	150,000,000	153,779,297					0		153,779,297		(708,984)	(708,984)	162,500	04/01/2046	1
31410A UG 9	FEDERAL NATIONAL MORTGAGE ASSO 2.361%		03/01/2016	Paydown		3,245	3,245	3,259	3,245				0		3,245			0	13	05/01/2036	1
31410F RV 9	FEDERAL NATIONAL MORTGAGE ASSO 2.459%		03/01/2016	Paydown		14,879	14,879	14,916	15,058		(179)		(179)		14,879			0	61	05/01/2034	1
31410F ST 3	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2016	Paydown		74,599	74,599	73,760	73,792		807		807		74,599			0	655	12/01/2036	1
31410F V4 4	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2016	Paydown		1,830	1,830	1,834	1,832		(2)		(2)		1,830			0	18	01/01/2037	1
31410K JY 1	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2016	Paydown		58,949	58,949	59,208	59,180		(232)		(232)		58,949			0	524	05/01/2038	1
31410L K3 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2016	Paydown		104,244	104,244	108,837	108,670		(4,426)		(4,426)		104,244			0	685	12/01/2042	1
31411C ZE 4	FEDERAL NATIONAL MORTGAGE ASSO 2.721%		03/01/2016	Paydown		76,863	76,863	77,314	76,863				0		76,863			0	178	10/01/2036	1
31411G 6G 2	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2016	Paydown		105,875	105,875	105,999	105,902		(27)		(27)		105,875			0	1,058	01/01/2037	1

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31412B M6 6	FEDERAL NATIONAL MORTGAGE ASSO 2.565%		03/01/2016	Paydown		26,237	26,237	26,183	26,237				0		26,237			0	109	04/01/2035	1
31416B YG 7	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2016	Paydown		92,357	92,357	95,885	95,223		(2,866)		(2,866)		92,357			0	760	01/01/2039	1
31416Q EZ 4	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2016	Paydown		748,774	748,774	770,126	767,209		(18,434)		(18,434)		748,774			0	4,821	09/01/2040	1
31416X RN 2	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2016	Paydown		337,668	337,668	347,798	345,662		(7,994)		(7,994)		337,668			0	2,268	02/01/2031	1
31417A H8 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2016	Paydown		169,588	169,588	174,013	173,887		(4,299)		(4,299)		169,588			0	987	11/01/2041	1
31417B XS 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/08/2016	Various		31,550,592	30,153,769	31,458,862	31,458,862		(38,076)		(38,076)		31,420,785		129,807	129,807	298,810	05/01/2042	1
31417D GW 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016	Paydown		1,403,729	1,403,729	1,470,186	1,469,504		(65,776)		(65,776)		1,403,729			0	5,981	10/01/2042	1
31417E HN 4	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2016	Paydown		661,674	661,674	664,156	664,089		(2,415)		(2,415)		661,674			0	2,934	12/01/2042	1
31417F 3E 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2016	Paydown		229,598	229,598	231,464	231,464		(1,865)		(1,865)		229,598			0	1,097	04/01/2043	1
31417F SA 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2016	Paydown		1,074,780	1,074,780	1,062,017	1,062,322		12,458		12,458		1,074,780			0	5,357	03/01/2043	1
31417G 3T 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/10/2016	Various		64,672,019	63,612,964	64,706,312	64,705,850		(41,145)		(41,145)		64,664,705		7,313	7,313	535,369	07/01/2043	1
31417G F5 0	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2016	Paydown		255,948	255,948	261,027	260,946		(4,997)		(4,997)		255,948			0	1,246	04/01/2043	1
31417G H3 3	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2016	Paydown		386,143	386,143	388,738	388,738		(2,594)		(2,594)		386,143			0	1,628	05/01/2043	1
31417G RY 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/07/2016	Various		8,827,028	8,452,840	8,808,328	8,807,874		(32,066)		(32,066)		8,775,807		51,221	51,221	82,673	05/01/2043	1
31417G W7 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/07/2016	Various		55,438,356	52,839,309	55,160,554	55,153,183		(67,132)		(67,132)		55,086,051		352,305	352,305	523,038	06/01/2043	1
31417G XM 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2016	Paydown		22,873	22,873	24,474	24,474		(1,601)		(1,601)		22,873			0	169	06/01/2043	1
31417Y UM 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2016	Paydown		686,523	686,523	703,472	699,825		(13,302)		(13,302)		686,523			0	4,261	12/01/2030	1
31417Y VJ 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2016	Paydown		891,555	891,555	896,685	895,246		(3,691)		(3,691)		891,555			0	5,976	01/01/2031	1
31417Y WV 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2016	Paydown		767,443	767,443	790,466	785,605		(18,162)		(18,162)		767,443			0	4,691	02/01/2031	1
31417Y XR 3	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2016	Paydown		207,521	207,521	209,596	208,588		(1,067)		(1,067)		207,521			0	1,022	03/01/2021	1
31418A KW 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2016	Paydown		29,261	29,261	29,782	29,782		(521)		(521)		29,261			0	141	10/01/2042	1
31418B T5 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2016	Paydown		22,331	22,331	23,870	23,852		(1,521)		(1,521)		22,331			0	128	08/01/2045	1
31418M 3L 4	FEDERAL NATIONAL MORTGAGE ASSO 2.647%		03/01/2016	Paydown		68,469	68,469	73,134	68,469				0		68,469			0	221	12/01/2035	1
31418M XJ 6	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2016	Paydown		53,123	53,123	56,310	55,798		(2,675)		(2,675)		53,123			0	438	09/01/2036	1
31418R QM 6	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		03/01/2016	Paydown		1,098,987	1,098,987	1,149,815	1,142,869		(43,882)		(43,882)		1,098,987			0	8,116	04/01/2040	1
31418S 2E 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2016	Paydown		479,068	479,068	492,617	490,689		(11,621)		(11,621)		479,068			0	2,788	09/01/2040	1
31418T DY 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		03/01/2016	Paydown		726,087	726,087	747,756	744,379		(18,292)		(18,292)		726,087			0	4,292	06/01/2040	1
31418W DA 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016	Paydown		1,014,694	1,014,694	1,047,671	1,037,429		(22,736)		(22,736)		1,014,694			0	6,249	09/01/2025	1
31418W E7 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016	Paydown		112,082	112,082	115,830	114,656		(2,573)		(2,573)		112,082			0	652	09/01/2025	1
31418W QK 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016	Paydown		751,263	751,263	776,384	768,457		(17,194)		(17,194)		751,263			0	3,791	08/01/2025	1
31419B 4T 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2016	Paydown		3,354,060	3,354,060	3,449,965	3,436,863		(82,803)		(82,803)		3,354,060			0	21,837	09/01/2040	1
31419B BT 1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2016	Paydown		74,989	74,989	78,387	78,870		(3,881)		(3,881)		74,989			0	483	02/01/2041	1
31419B CH 6	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2016	Paydown		185,925	185,925	189,876	188,624		(2,700)		(2,700)		185,925			0	1,159	05/01/2025	1
31419C ZW 6	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016	Paydown		954,585	954,585	976,660	976,257		(21,672)		(21,672)		954,585			0	6,350	09/01/2040	1
31419D MM 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016	Paydown		153,133	153,133	157,709	156,282		(3,149)		(3,149)		153,133			0	891	09/01/2025	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
31419G PQ 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016.	Paydown		1,060,208	1,060,208	1,093,836	1,083,499		(23,292)		(23,292)		1,060,208			0	4,495	10/01/2025	1
31419G WZ 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2016.	Paydown		2,516,793	2,516,793	2,601,025	2,575,447		(58,654)		(58,654)		2,516,793			0	13,318	09/01/2025	1
478045 AA 5	JOHN SEVIER COMBINED CYCLE GEN 4.626 01/		01/15/2016.	Redemption 100.0000		35,896	35,896	35,896	35,896				0		35,896			0	843	01/15/2042	1FE
48503T AA 5	KANSAS CITY MO INDL DEV AUTH 5.242% 12		03/10/2016.	Redemption 100.0000		209,822	209,822	209,822	209,822				0		209,822			0	1,836	12/10/2032	1
49130T PH 3	KENTUCKY HSG CORP 1.779% 07/01/16		02/11/2016.	Call 100.0000		220,000	220,000	220,000	220,000				0		220,000			0	2,392	07/01/2016	1FE
645913 BA 1	NEW JERSEY ECONOMIC DEV AUTH S 0.000%		01/13/2016.	UBS SECURITIES LLC		6,202,295	8,050,000	2,297,229	5,429,895		13,316		13,316		5,443,211		759,084	759,084		02/15/2022	1FE
645913 BD 5	NEW JERSEY ECONOMIC DEV AUTH S 0.000%		03/22/2016.	Various		9,784,418	14,750,000	3,470,528	8,203,297		70,409		70,409		8,273,706		1,510,711	1,510,711		02/15/2025	1FE
646139 D8 5	NEW JERSEY ST TURNPIKE AUTHORI New Jerse		01/01/2016.	Redemption 100.0000		625,000	625,000	649,156	625,000				0		625,000			0	13,288	01/01/2016	1FE
64908Q AA 9	NEW VALLEY GENERATION V 4.929% 01/15/2		01/15/2016.	Redemption 100.0000		2,932,836	2,932,836	2,885,452	2,915,858		16,978		16,978		2,932,836			0	72,280	01/15/2021	1
64967B AA 0	NYC NY IDA YANKEE STADIUM 5.900% 03/01		03/01/2016.	Redemption 100.0000		55,000	55,000	55,774	55,718		(718)		(718)		55,000			0	1,623	03/01/2046	1FE
773021 AC 4	ROCKDALE CNTY GA DEV AUTH 8.250% 01/01		01/01/2016.	Redemption 100.0000		195,000	195,000	195,000	195,000				0		195,000			0	8,044	01/01/2028	3
784428 AG 9	SLC STUDENT LOAN TRUST SLCLT_0 0.864%		03/15/2016.	Paydown		124,676	124,676	105,663	108,395		16,281		16,281		124,676			0	234	12/15/2039	1FE
78442G PD 2	SLM STUDENT LOAN TRUST SLMA_05 0.769%		01/25/2016.	Paydown		97,787	97,787	82,233	84,360		13,427		13,427		97,787			0	116	04/25/2040	1FE
78442G QT 6	SLMA_05-8 0.929% 01/25/40		01/25/2016.	Paydown		93,487	93,487	80,282	82,132		11,355		11,355		93,487			0	149	01/25/2040	1FE
78443H AJ 2	SLM STUDENT LOAN TRUST SLMA_06 SLMA 2006		01/25/2016.	Paydown		279,624	279,624	239,253	244,297		35,327		35,327		279,624			0	389	01/25/2041	1FE
78443V AD 4	SLM STUDENT LOAN TRUST 2007-1 0.679% 0		01/25/2016.	Paydown		1,194,864	1,194,864	1,190,150	1,194,480		385		385		1,194,864			0	1,147	01/25/2022	1FE
78443V AJ 1	SLM STUDENT LOAN TRUST 2007-1 SLMA 2007-		01/25/2016.	Paydown		267,165	267,165	224,711	230,252		36,913		36,913		267,165			0	365	01/27/2042	1FE
83149F AB 0	SLM STUDENT LOAN TRUST SLMA_06 SLMA 2006		01/25/2016.	Paydown		638,151	638,151	636,755	638,081		70		70		638,151			0	645	10/25/2022	1FE
97689P 4L 9	WISCONSIN HSG & ECONOMIC DEV A 4.750%		03/01/2016.	Call 100.0000		1,015,000	1,015,000	845,921	877,808		137,192		137,192		1,015,000			0	24,106	09/01/2033	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						4,045,957,794	3,891,782,775	4,039,204,522	1,291,768,914	0	(6,638,240)	0	(6,638,240)	0	4,039,078,433	0	6,879,361	6,879,361	14,698,027	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00110A AD 6	AEP TEXAS CENTRAL TRANSITION F 5.170%		01/01/2016.	Paydown		3,830,304	3,830,304	3,847,959	3,832,682		(2,378)		(2,378)		3,830,304			0	99,013	01/01/2018	1FE
00164V AB 9	AMC NETWORKS INC 7.750% 07/15/21		03/30/2016.	DIRECT		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	54,896	07/15/2021	3FE
00191X AC 0	APS RESECURITIZATION TRUST APS 1.255%		03/01/2016.	Paydown		182,212	182,212	169,229	171,083		11,128		11,128		182,212			0	345	06/03/2049	1FM
00192F AA 2	APS RESECURITIZATION TRUST APS 0.587%		03/27/2016.	Paydown		360,370	360,370	347,307	347,508		12,862		12,862		360,370			0	332	10/29/2046	1FE
00212X BW 0	ASG RESECURITIZATION TRUST ASG 0.712%		03/25/2016.	Paydown		144,094	144,094	140,199	140,325		3,769		3,769		144,094			0	209	12/25/2045	1FM
00214M AA 1	ARL FIRST LLC ARLFR_14-1A 2.920% 06/15		03/15/2016.	Paydown		208,296	208,296	208,213	208,229		67		67		208,296			0	1,014	06/15/2044	1FE
004375 AV 3	ACCR_04-1 1.033% 04/25/34		03/25/2016.	Paydown		147,714	147,714	137,189	139,521		8,193		8,193		147,714			0	197	04/25/2034	1FM
004375 DD 0	ACCREDITED MORTGAGE LOAN TRUST 0.835%		03/27/2016.	Paydown		837,758	837,758	828,071	834,904		2,854		2,854		837,758			0	1,303	07/25/2035	1FM
004421 PR 8	ACE SECURITIES CORP ACE_05-HE4 1.213%		03/25/2016.	Paydown		495,034	495,034	493,054	495,034				0		495,034			0	1,141	07/25/2035	1FM
004421 RF 2	ACE SECURITIES CORP. ACE_05-HE 1.175%		03/26/2016.	Paydown		383,098	383,098	380,235	382,728		370		370		383,098			0	599	08/25/2035	1FM
00485X A* 2	ACOSTA HOLDCO INC 09/26/21		02/11/2016.	Redemption 100.0000		889	889	879	880		9		9		889			0	10	09/26/2021	4FE
00507V A* 0	ACTIVISION BLIZZARD INC 10/13/2		03/31/2016.	Redemption 100.0000		464,617	464,617	465,078	177,318		(327)		(327)		464,617			0	1,419	10/13/2020	2FE
008686 AA 5	AHOLD FINANCE USA INC 7.820% 01/02/20		01/02/2016.	Redemption 100.0000		108,553	108,553	120,766	113,331		(4,778)		(4,778)		108,553			0	4,244	01/02/2020	3AM
00971Y AF 7	AKBANK TAS 5.125% 03/31/25	F	01/15/2016.	BARCLAYS BANK PLC		2,753,625	3,000,000	2,760,000	2,765,562		1,257		1,257		2,766,819		(13,194)	(13,194)	46,972	03/31/2025	2FE

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
01885@ AB 2	ALLIANCE RESOURCE OPERATING PA 6.720%		02/24/2016.	STONECASTLE SECURITIES LLC		5,037,500	5,000,000	5,000,000	5,000,000				0		5,000,000		37,500	37,500	54,133	06/26/2018	2FE
019736 A@ 6	ALLISON TRANSMISSION INC 08/23/		03/31/2016.	Various		5,487,720	5,500,845	5,493,884	5,486,409		132		132		5,486,541		1,179	1,179	12	08/23/2019	3FE
020002 AV 3	ALLSTATE CORP		03/31/2016.	Various							(119,426)		(119,426)					0		05/15/2067	2FE
021468 AD 5	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%		03/01/2016.	Paydown		235,302	280,058	187,098	190,134		45,168		45,168		235,302			0	2,856	06/01/2036	1FM
02147P AY 0	CWALT_06-29T1 6.000% 10/01/36		03/01/2016.	Paydown		173,376	174,896	146,272	147,300		26,076		26,076		173,376			0	1,570	10/01/2036	1FM
02147X AD 9	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%		03/01/2016.	Paydown		463,793	592,612	478,316	480,543		(16,750)		(16,750)		463,793			0	5,980	11/01/2036	1FM
02149Q AD 2	COUNTRYWIDE ALTERNATIVE LOAN T 0.683%		03/25/2016.	Paydown		2,538	2,538	2,008			530		530		2,538			0	2	09/25/2047	1FM
02150E AD 5	COUNTRY WIDE ALTERNATIVE LOAN 6.000% 0		03/01/2016.	Paydown		731,625	916,352	828,775	833,936		(102,311)		(102,311)		731,625			0	8,900	04/01/2037	3FM
02150L AL 1	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%		03/01/2016.	Paydown		875,914	1,227,887	939,655	945,466		(69,552)		(69,552)		875,914			0	12,997	06/01/2037	3FM
02151D AC 8	COUNTRYWIDE ALTERNATIVE LOAN T 0.725%		03/27/2016.	Paydown		705,986	705,986	611,737	625,600		80,385		80,385		705,986			0	789	09/25/2047	1FM
02151E AC 6	COUNTRYWIDE ALTERNATIVE LOAN T 0.933%		03/25/2016.	Paydown		849,275	972,003	869,629	875,670		(26,396)		(26,396)		849,275			0	1,573	09/25/2037	4FM
02151H AF 2	CWALT_07-17CB CWALT 2007-17CB 1A6 0.93		03/25/2016.	Paydown		438,491	555,325	464,807	467,985		(29,494)		(29,494)		438,491			0	774	08/25/2037	2FM
02154V AB 7	ALTICE SA 7.625% 02/15/25	F	02/23/2016.	BANK OF AMERICA N.A.		1,785,000	2,000,000	2,000,000	2,000,000				0		2,000,000		(215,000)	(215,000)	61,424	02/15/2025	4FE
023551 AF 1	HESS CORPORATION 7.875% 10/01/29		02/22/2016.	JEFFERIES & COMPANY INC.		7,737,013	8,275,000	9,035,596	8,838,356		(2,790)		(2,790)		8,835,566		(1,098,553)	(1,098,553)	236,534	10/01/2029	2FE
02376T AC 2	AMERICAN AIRLINES 2013-2 CLASS 5.600%		01/15/2016.	Redemption 100.0000		95,612	95,612	95,612	95,612				0		95,612			0	2,677	07/15/2020	3FE
02660T FJ 7	AHM_05-2 5.408% 09/01/35		03/01/2016.	Paydown		394,449	394,449	305,352	301,802		92,647		92,647		394,449			0	2,884	09/01/2035	1FM
02660T FK 4	AHM_05-2 5.383% 09/01/35		03/01/2016.	Paydown		170,595	170,595	149,535	141,624		28,970		28,970		170,595			0	1,247	09/01/2035	1FM
026874 DA 2	AMERICAN INTERNATIONAL GROUP I 4.500%		03/17/2016.	US BANCORP		936,420	1,000,000	1,024,800	1,024,800		(82)		(82)		1,024,718		(88,298)	(88,298)	30,750	07/16/2044	2FE
03063W AE 7	AMERICREDIT AUTOMOBILE RECEIVA 2.640%		03/08/2016.	Paydown		2,412,891	2,412,891	2,419,015	2,413,366		(475)		(475)		2,412,891			0	10,730	10/10/2017	1FE
03072S P4 1	AMERIQUEST MORTGAGE SECURITES 0.783% 1		03/25/2016.	Paydown		382,840	382,840	373,748	378,466		4,374		4,374		382,840			0	664	11/25/2035	1FM
03072S WD 3	QUEST TRUST QUEST_04-X3 2.677% 09/25/3		03/25/2016.	Paydown		185,497	185,497	183,063	184,733		765		765		185,497			0	754	09/25/2034	1FM
032511 AY 3	ANADARKO PETROLEUM CORPORATION 6.450%		01/27/2016.	BARCLAYS CAPITAL INC.		793,170	1,000,000	1,024,140	1,021,760		(44)		(44)		1,021,716		(228,546)	(228,546)	24,367	09/15/2036	2FE
032511 BF 3	ANADARKO PETROLEUM CORPORATION 6.950%		01/25/2016.	GOLDMAN SACHS & COMPANY		1,024,210	1,000,000	988,810	995,228		91		91		995,319		28,891	28,891	8,301	06/15/2019	2FE
032511 BH 9	ANADARKO PETROLEUM CORPORATION 6.375%		02/12/2016.	Various		7,752,050	7,763,000	9,046,612	8,199,584		(31,430)		(31,430)		8,168,154		(416,105)	(416,105)	207,318	09/15/2017	2FE
034863 AB 6	ANGLO AMERICAN CAPITAL PLC 9.375% 04/0	F	02/17/2016.	SANTANDER INVESTMENT SECURITIE		945,000	1,050,000	1,058,750	1,053,751		(141)		(141)		1,053,609		(108,609)	(108,609)	36,641	04/08/2019	2FE
03674X AD 8	ANTERO RESOURCES CORP 5.625% 06/01/23		03/08/2016.	Tax Free Exchange		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0		06/01/2023	3FE
037411 AR 6	APACHE CORPORATION 6.000% 01/15/37		03/15/2016.	BARCLAYS CAPITAL INC.		3,084,832	3,200,000	3,153,916	3,159,908		202		202		3,160,110		(75,278)	(75,278)	129,600	01/15/2037	2FE
03761Q AA 3	APIDOS CDO APID_06-QA APID 2006-QA A 0	E	01/20/2016.	Paydown		25,858	25,858	24,533	25,021		838		838		25,858			0	37	01/20/2019	1FE
03762D AA 1	APIDOS CDO APID_07-CA APID 2007-CA A1	E	02/14/2016.	Paydown		126,029	126,029	117,364	122,742		3,287		3,287		126,029			0	194	05/14/2020	1FE
03765V AC 4	PROTECTION ONE INC 06/19/21		03/31/2016.	Redemption 100.0000		2,500	2,500	2,488	2,488		12		12		2,500			0	32	06/19/2021	4FE
037833 AL 4	APPLE INC 3.850% 05/04/43		02/03/2016.	JEFFERIES & COMPANY INC.		4,511,300	5,000,000	4,259,250	4,272,186		1,359		1,359		4,273,545		237,755	237,755	50,264	05/04/2043	1FE
040104 FW 6	ARSI_04-W3 1.253% 02/25/34		03/25/2016.	Paydown		1,522	1,522	1,522	1,522				0		1,522			0	5	02/25/2034	1FM
04248N AA 1	ARMY HAWAII FAMILY HOUSING TRU 5.524%		01/15/2016.	Redemption 100.0000		173	173	195	(2,128)		2,301		2,301		173			0		06/15/2050	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 Desig-nation or Market Indicator (a)
04248P AA 6	ARMY HAWAII FAMILY HSG 5.624% 06/15/50	.	01/12/2016.	Redemption 100.0000		(5,408)	(5,408)	(5,454)	(4,685)		(723)		(723)		(5,408)			0		06/15/2050	1FE
04542B DT 6	CREDIT-BASED ASSET SERVICING A 1.468%	.	03/25/2016.	Paydown		63,070	63,070	63,070	63,070				0		63,070			0	167	03/25/2033	1FM
04544Q AC 1	ASSET BACKED SECURITIES CORP H 0.543%	.	03/26/2016.	Paydown		37,178	37,178	27,186	27,313		9,864		9,864		37,178			0	33	11/25/2036	1FM
04544Q AD 9	ASSET BACKED SECURITIES CORP H 0.573%	.	03/26/2016.	Paydown		52,648	52,648	38,499	38,681		13,967		13,967		52,648			0	49	11/25/2036	1FM
04544T AA 9	ASSET BACKED SECURITIES CORP H 0.633%	.	03/25/2016.	Paydown		106,329	106,329	69,313			37,016		37,016		106,329			0	54	05/25/2037	1AM
04560* AG 9	ASSOCIATED ELECTRIC COOPERATIV Associate	.	03/20/2016.	Redemption 100.0000		64,511	64,511	64,511	64,511				0		64,511			0	1,031	03/20/2039	1
04822# AA 2	ATLANTIC AVIATION FBO INC 05/18	.	03/31/2016.	Various		2,014,822	2,034,822	2,014,755	2,021,054		(110)		(110)		2,020,944		(6,122)	(6,122)	5,366	05/18/2020	3FE
05070G AE 8	AUDATEX NORTH AMERICA INC 6.000% 06/15	.	03/03/2016.	DIRECT		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	13,000	06/15/2021	4FE
05070G AG 3	AUDATEX NORTH AMERICA INC 6.125% 11/01	.	03/03/2016.	DIRECT		4,108,954	4,000,000	4,130,000	4,111,793		(2,839)		(2,839)		4,108,954			0	83,028	11/01/2023	4FE
05330K AA 3	AUTOPISTAS METROPOLITANAS DE P 6.75% 6/3	R	03/31/2016.	Redemption 100.0000		16,660	16,660	16,660	16,660				0		16,660			0	282	06/30/2035	3FE
05367D BR 7	AFG_04-13 1.338% 07/11/26	.	03/15/2016.	Redemption 100.0000		166,637	166,637	166,637	162,117				0		166,637			0	898	07/11/2026	5*
05367D BS 5	AFG_03-13 1.538% 07/11/26	.	03/15/2016.	Redemption 100.0000		31,244	31,244	31,244	30,390				0		31,244			0	183	07/11/2026	5*
05367D BT 3	AFG_03-13 2.438% 07/11/26	.	03/15/2016.	Redemption 100.0000		10,415	10,415	10,415	10,130				0		10,415			0	85	07/11/2026	5*
05367D BX 4	AVIATION FINANCE GROUP LLC 1.196% 06/1	.	03/15/2016.	Redemption 100.0000		26,744	26,744	26,744	26,744				0		26,744			0	611	06/11/2025	5*
05367D BY 2	AFG_03-13 1.538% 06/11/25	.	03/15/2016.	Redemption 100.0000		5,014	5,014	5,014	3,725				0		5,014			0	123	06/11/2025	5*
05367D BZ 9	AFG_03-15 2.638% 06/11/25	.	03/15/2016.	Redemption 100.0000		1,672	1,672	1,672	1,370				0		1,672			0	75	06/11/2025	5*
05368B AA 8	AVIAT_03-I 1.386% 12/15/23	.	03/15/2016.	Paydown		8,971	8,971	8,971	8,971				0		8,971			0	20	12/15/2023	5*
05490J AA 2	BARCLAYS COMMERCIAL MORTGAGE S 1.546%	.	02/15/2016.	Paydown		105,525	105,525	105,393	106,298		(773)		(773)		105,525			0	181	02/15/2028	1FM
05490M AA 5	BANC OF AMERICA FUNDING CORPOR 0.639%	.	03/01/2016.	Paydown		1,919,590	1,919,590	1,873,400	1,889,831		29,759		29,759		1,919,590			0	1,956	08/01/2036	2AM
05531F AG 8	BB&T CORP 3.200% 03/15/16	.	02/16/2016.	Call 100.0000		16,000,000	16,000,000	15,977,760	15,999,029		971		971		16,000,000			0	214,756	03/15/2016	1FE
05532E CB 9	BCAP LLC TRUST BCAP_09-RR10 2.881% 03/	.	03/01/2016.	Paydown		469,250	469,250	472,183			(2,933)		(2,933)		469,250			0	2,444	03/01/2036	1FM
05533F EX 5	BCAP LLC TRUST BCAP_11-RR11 0.933% 11/	.	03/25/2016.	Paydown		214,080	214,080	208,862	211,032		3,048		3,048		214,080			0	387	11/26/2035	1FM
05535D CF 9	BCF_97-R3 6.107% 11/01/28	.	03/01/2016.	Paydown		74,233	74,233	67,393	61,154		13,079		13,079		74,233			0	838	11/01/2028	1FM
05540# AA 0	Home Depot Inc 7.530% 11/15/19	.	03/15/2016.	Redemption 100.0000		49,600	49,600	62,252	53,593		(3,993)		(3,993)		49,600			0	624	11/15/2019	1
05544J BW 9	BCAP LLC TRUST BCAP_15-RR2 0.623% 05/2	.	03/25/2016.	Paydown		672,822	672,822	660,417	664,531		8,291		8,291		672,822			0	630	05/25/2035	2AM
05545J AN 9	BCAP LLC TRUST BCAP_15-RR3 0.374% 02/2	.	03/27/2016.	Paydown		178,135	178,135	170,119	172,367		5,768		5,768		178,135			0	251	02/25/2046	1FE
05946X M7 5	BANC OF AMERICA FUNDING CORPOR 5.750%	.	03/01/2016.	Paydown		135,570	135,570	130,629	133,920		1,650		1,650		135,570			0	718	10/01/2035	3FM
05947U 7M 4	BANC OF AMERICA COMMERCIAL MOR BACM 2006	.	01/01/2016.	Paydown		4,490,385	4,490,385	4,933,811	4,490,385				0		4,490,385			0	20,285	09/01/2045	1FM
05947U RT 7	BACM_04-2 4.896% 11/01/38	.	03/01/2016.	Paydown		124,486	124,486	127,218	124,486				0		124,486			0	978	11/01/2038	1FM
05948K 2J 7	BANK OF AMERICA ALTERNATIVE LO 6.000%	.	03/01/2016.	Paydown		175,826	186,223	156,150	157,800		18,027		18,027		175,826			0	1,898	02/01/2036	1FM
05949C NQ 5	BOAMS_05-11 BOAMS 2005-11 1A12 5.750%	.	03/01/2016.	Paydown		177,256	186,255	179,772	184,664		(7,407)		(7,407)		177,256			0	1,917	12/01/2035	3FM
059500 AD 0	BANC OF AMERICA COMMERICAL MOR 5.889%	.	03/01/2016.	Paydown		4,129,275	4,129,275	4,112,016	4,122,569		6,706		6,706		4,129,275			0	53,786	07/01/2044	1FM
05950E AE 8	BANC OF AMERICA COMMERICAL MOR 5.948%	.	03/01/2016.	Paydown		13,931,755	13,931,755	14,421,097	13,940,435		(8,680)		(8,680)		13,931,755			0	181,462	05/01/2045	1FM
05950W AF 5	BANC OF AMERICA COMMERICAL MOR 5.634%	.	03/01/2016.	Paydown		8,214,395	8,214,395	8,680,736	8,223,446		(9,051)		(9,051)		8,214,395			0	72,906	07/01/2046	1FM
059512 AE 3	BANC OF AMERICA COMMERCIAL MOR BACM 2007	.	03/01/2016.	Paydown		671,848	671,848	751,855	688,837		(16,989)		(16,989)		671,848			0	6,331	06/01/2049	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)
059513 AE 1	BANC OF AMERICA COMMERCIAL MOR 5.933%	.	03/01/2016.	Paydown		84,242	84,242	96,137	87,634		(3,393)		(3,393)		84,242			0	587	02/01/2051	1FM
05952C AE 0	BANC OF AMERICA COMMERCIAL MOR 5.492%	.	03/01/2016.	Paydown		21,284	21,284	24,024	22,144		(860)		(860)		21,284			0	203	02/01/2051	1FM
05966T AH 0	BANCO SANTANDER BRASIL S.A. 4.250% 01/	F	01/14/2016.	Maturity		3,000,000	3,000,000	3,007,980	3,000,067		(67)		(67)		3,000,000			0	63,750	01/14/2016	3FE
05968K AE 4	BANC OF AMERICA BAFC_14-R2 0.645% 05/2	.	03/26/2016.	Paydown		430,832	430,832	396,616	404,446		26,386		26,386		430,832			0	442	05/26/2037	1FM
05968L AG 7	BANCOLOMBIA SA 5.950% 06/03/21	F	02/23/2016.	J.P. MORGAN SEC INC		7,203,860	6,976,000	6,943,841	6,955,832		104		104		6,955,936		247,924	247,924	93,925	06/03/2021	2FE
05969M AA 7	BANC OF AMERICA FUNDING CORPOR 0.673%	.	03/26/2016.	Paydown		1,030,142	1,030,142	988,936	1,002,579		27,562		27,562		1,030,142			0	1,235	06/25/2036	1AM
05990Q AP 8	BANC OF AMERICA FUNDING CORPOR 0.605%	.	03/04/2016.	Paydown		778,256	778,256	752,963	760,271		17,985		17,985		778,256			0	781	06/29/2037	1AM
05990R AD 3	BANC OF AMERICA FUNDING CORPOR 0.640%	.	03/27/2016.	Paydown		325,254	325,254	290,290	293,489		31,765		31,765		325,254			0	314	02/24/2037	1FM
05990T AF 4	BANC OF AMERICA FUNDING CORPOR 0.695%	.	03/26/2016.	Paydown		1,943,617	1,943,617	1,885,309	1,906,681		36,936		36,936		1,943,617			0	2,007	04/25/2037	1FM
05990T AJ 6	BANC OF AMERICA FUNDING CORPOR 0.600%	.	03/26/2016.	Paydown		1,386,861	1,386,861	1,305,572	1,322,446		64,415		64,415		1,386,861			0	1,442	09/28/2036	1FM
05991B AD 7	BANK OF AMERICA FUNDING CORP 1.233% 06	.	03/01/2016.	Paydown		149,615	149,615	144,379	144,792		4,823		4,823		149,615			0	226	06/02/2046	1FE
06849U AC 9	BARRICK PD AUSTRALIA FINANCE P BARRICK A	F	03/21/2016.	DIRECT		4,103,129	4,000,000	4,122,050	4,108,695		(5,566)		(5,566)		4,103,129			0	135,300	01/15/2020	2FE
07012E AG 5	Basketball Prop 6.650% 03/01/25	.	03/01/2016.	Redemption 100.0000		111,686	111,686	110,122	111,027		659		659		111,686			0	1,240	03/01/2025	1FE
071813 AW 9	Baxter International Inc 5.900% 09/01/	.	03/02/2016.	DIRECT		1,499,678	1,500,000	1,495,080	1,499,573		105		105		1,499,678			0	44,496	09/01/2016	2FE
071813 AY 5	Baxter International Inc 5.375% 06/01/	.	03/02/2016.	DIRECT		999,196	1,000,000	997,070	999,140		56		56		999,196			0	13,587	06/01/2018	2FE
07324F AC 4	BAYVIEW FINANCIAL ACQUISITION 6.831% 0	.	03/01/2016.	Paydown		283,033	283,033	229,655	235,699		47,334		47,334		283,033			0	1,724	08/01/2047	1FM
07325H AJ 4	BAYVIEW FINANCIAL ACQUISITION 0.765% 1	.	03/28/2016.	Paydown		157,490	157,490	144,596	147,425		10,066		10,066		157,490			0	183	12/28/2036	1FM
07325N DS 8	BAYVIEW FINANCIAL ACQUISITION 0.735% 0	.	03/28/2016.	Paydown		139,986	139,986	138,236	138,544		1,442		1,442		139,986			0	186	04/28/2036	1FM
07383F BN 7	BSCMS_99-WF2 6.000% 07/01/31	.	02/01/2016.	Paydown		67,752	67,752	44,067	67,415		337		337		67,752			0	341	07/01/2031	1FM
073879 2U 1	BEAR STEARNS ASSET BACKED SECU 0.793%	.	03/25/2016.	Paydown		91,899	91,899	90,807			1,091		1,091		91,899			0	135	09/25/2035	1FM
073879 JA 7	BSABS_04-2 1.933% 08/25/34	.	03/25/2016.	Paydown		138,178	138,178	137,400	137,880		298		298		138,178			0	403	08/25/2034	1FM
073879 JM 1	BEAR STEARNS ASSET BACKED SECU 1.183%	.	03/26/2016.	Paydown		1,336,485	1,336,485	1,330,638	1,335,736		748		748		1,336,485			0	3,512	10/25/2034	1FM
07387J AE 6	BEAR STEARNS COMMERCIAL MORTGA 5.913%	.	03/01/2016.	Paydown		5,087,403	5,087,403	5,130,527	5,087,403				0		5,087,403			0	54,836	09/01/2038	1FM
07387M AG 4	BEAR STEARNS COMMERCIAL MORTGA 5.638%	.	03/01/2016.	Paydown		18,757,679	18,757,679	20,158,644	18,757,679				0		18,757,679			0	147,034	03/01/2039	1FM
07388F AD 5	BEAR STEARNS ASSET BACKED SEC 0.853%	.	03/25/2016.	Paydown		66,882	66,882	65,293	65,299		1,582		1,582		66,882			0	81	07/25/2036	1FM
07388J AB 1	BEAR STEARNS ASSET BACKED SECU 0.603%	.	03/25/2016.	Paydown		260,866	260,866	230,214	231,255		29,611		29,611		260,866			0	245	08/25/2036	1FM
07388Y AE 2	BSCMS-07-PW16 5.911% 06/01/40	.	03/01/2016.	Paydown		26,332	26,332	26,369	26,332				0		26,332			0	264	06/01/2040	1FM
07389U AR 0	BEAR STEARNS ASSET BACKED SECU 0.573%	.	03/25/2016.	Paydown		7,477	7,477	6,084			1,393		1,393		7,477			0	7	01/25/2037	4AM
073914 TS 2	BSMSI_96-6 8.000% 11/01/29	.	02/01/2016.	Paydown		8,961	8,961	8,947	8,945		16		16		8,961			0	95	11/01/2029	1FM
07401L AQ 6	BEAR STEARNS MORTGAGE FUNDING 0.653% 0	.	03/25/2016.	Paydown		204,420	204,420	163,153	164,371		40,050		40,050		204,420			0	178	08/25/2036	1FM
08589Q AA 2	BRACOL HOLDING LTDA 10.250% 10/05/16	F	02/29/2016.	CITIGROUP GLOBAL MARKETS INC/		7,171,420	7,000,000	7,072,250	7,008,247		(1,770)		(1,770)		7,006,477		164,943	164,943	292,202	10/05/2016	3FE
08860H AA 2	BHARTI AIRTEL LIMITED 4.375% 06/10/25	F	03/23/2016.	UBS SECURITIES LLC		2,825,272	2,800,000	2,780,512	2,781,465		296		296		2,781,761		43,511	43,511	35,790	06/10/2025	2FE
08872# AA 2	WALGREEN CO LEASE PASS THROUGH 6.570%	.	03/15/2016.	Redemption 100.0000		16,521	16,521	18,475	18,205		(1,683)		(1,683)		16,521			0	181	08/15/2032	2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
08884# AA 8	WALGREEN CO LEASE PASS THROUGH 5.080%	.	03/15/2016.	Redemption 100.0000		82,744	82,744	82,744	82,744				0		82,744			0	702	10/15/2036	2
08887* AA 9	WALGREEN CO LEASE PASS THROUGH 5.14% 10/.	.	03/15/2016.	Redemption 100.0000		3,114	3,114	3,114	3,114				0		3,114			0	27	10/15/2036	2
09064A AF 8	BioMed Relty 3.850% 04/15/16	.	03/16/2016.	Call 100.0000		13,000,000	13,000,000	12,917,450	12,994,858		5,142		5,142		13,000,000			0	209,932	04/15/2016	3FE
09254D AA 3	BLACKROCK SENIOR INCOME SERIES BSIS 2006	E	01/20/2016.	Paydown		43,330	43,330	40,514	41,748		1,582		1,582		43,330			0	62	04/20/2019	1FE
09531@ AA 5	BLUE BUFFALO CO LTD 08/07/19	.	03/31/2016.	Redemption 100.0000		14,850	14,850	14,626	14,697		153		153		14,850			0	141	08/07/2019	3FE
09627R AA 2	BLUEMOUNTAIN CLO LTD BLUEM14-3 2.102%	R	02/26/2016.	SOCIETE GENERALE		1,480,078	1,500,000	1,498,485	1,515,778		1,348		1,348		1,517,126		(37,047)	(37,047)	11,018	10/15/2026	1FE
09951@ AA 6	BORALEX FINANCE LP 3.510% 09/30/26	.	03/31/2016.	Redemption 100.0000		185,516	185,516	185,516	185,516				0		185,516			0	3,256	09/30/2026	2
10320# AB 4	BOXLEY DEVELOPMENT CO LLC WALG 7.470%	.	03/15/2016.	Redemption 100.0000		37,786	37,786	43,902	41,589		(3,803)		(3,803)		37,786			0	468	06/15/2026	2
10468* AB 0	BRADY CORP Brady Corporation 5.300% 02/1	.	02/14/2016.	Redemption 100.0000		1,857,143	1,857,143	1,857,143	1,857,143				0		1,857,143			0	49,214	02/14/2016	2
10920@ AB 0	BRIGHT HOUSE NETWORKS LLC Bright House N	.	02/17/2016.	Maturity		14,000,000	14,000,000	14,000,000	14,000,000				0		14,000,000			0	507,500	02/17/2016	1
10920@ AC 8	BRIGHT HOUSE NETWORKS LLC 7.250% 01/25	.	01/25/2016.	Maturity		33,000,000	33,000,000	33,000,000	33,000,000				0		33,000,000			0	1,196,250	01/25/2016	1
12189P AE 2	BNSF RAILWAY COMPANY 7.160% 01/02/20	.	01/02/2016.	Redemption 100.0000		661,331	661,331	649,194	658,647		2,684		2,684		661,331			0	23,676	01/02/2020	1FE
12189T AB 0	BURLINGTON NORTHERN SANTA FE L 6.875%	.	02/15/2016.	Maturity		2,550,000	2,550,000	2,898,825	2,554,642		(4,642)		(4,642)		2,550,000			0	87,656	02/15/2016	1FE
1248EP AZ 6	CCO HOLDINGS LLC/CCO HOLDINGS CCO HLDGS	.	02/05/2016.	JP MORGAN SECURITIES LTD LDN.		2,935,313	3,000,000	2,936,250	2,948,008		647		647		2,948,655		(13,343)	(13,343)	74,740	02/15/2023	3AM
12532* AA 0	BURLINGTON NORTHERN SANTA FE C 5.660%	.	01/15/2016.	Redemption 100.0000		483,405	483,405	512,098	494,905		(11,500)		(11,500)		483,405			0	13,680	01/15/2023	1
12532@ AA 8	BURLINGTON NORTHERN SANTA FE C 5.660%	.	01/15/2016.	Redemption 100.0000		483,405	483,405	512,285	495,405		(12,001)		(12,001)		483,405			0	13,680	01/15/2023	1
12533# AA 5	BURLINGTON NORTHERN SANTA FE C 5.660%	.	01/15/2016.	Redemption 100.0000		1,827,786	1,827,786	1,816,146	1,820,261		7,524		7,524		1,827,786			0	51,726	01/15/2023	1
12533* AA 9	BURLINGTON NORTHERN SANTA FE C 5.660%	.	01/15/2016.	Redemption 100.0000		556,165	556,165	609,421	572,859		(16,694)		(16,694)		556,165			0	15,739	01/15/2023	1
12533@ AA 7	BURLINGTON NORTHERN SANTA FE C 5.660%	.	01/15/2016.	Redemption 100.0000		404,484	404,484	404,484	404,484				0		404,484			0	11,447	01/15/2023	1
125431 AE 6	COUNTRYWIDE HOME LOANS 2.626% 06/01/36	.	03/01/2016.	Paydown		381,866	397,778	430,938	433,463		(51,597)		(51,597)		381,866			0	1,320	06/01/2036	4FM
12543D AQ 3	CHS/COMMUNITY HEALTH SYSTEMS I 7.125%	.	01/21/2016.	Various		1,837,500	2,000,000	2,000,000	2,000,000				0		2,000,000		(162,500)	(162,500)	75,307	07/15/2020	4FE
12543D AR 1	CHS/COMMUNITY HEALTH SYSTEMS I 5.125%	.	02/09/2016.	BANK OF AMERICA N.A.		1,990,000	2,000,000	2,000,000	2,000,000				0		2,000,000		(10,000)	(10,000)	50,396	08/15/2018	3FE
12543X AG 1	CITIUS FUNDING LTD CTIUS_06-1A 6.000%	.	03/01/2016.	Paydown		593,489	637,979	548,713	540,993		52,496		52,496		593,489			0	7,599	01/01/2037	1FM
12544T AL 8	COUNTRYWIDE HOME LOANS CWHL_07 5.500%	.	03/01/2016.	Paydown		68,401	72,662	69,075	67,998		404		404		68,401			0	608	06/01/2037	2FM
12544V BE 8	COUNTRYWIDE HOME LOAN CWHL_07- 5.500%	.	03/01/2016.	Paydown		117,368	117,164	106,531	105,365		12,003		12,003		117,368			0	1,061	05/01/2037	1FM
12550L AC 6	CIFC Funding Ltd 2.722% 04/15/27	R	03/09/2016.	STIFEL NICOLAUS		8,304,500	8,500,000	8,500,000	8,500,000				0		8,500,000		(195,500)	(195,500)	90,498	04/15/2027	1FE
125634 AN 5	CLI FUNDING LLC CLIF_14-1A 3.290% 06/1	.	03/18/2016.	Paydown		126,157	126,157	126,105	126,117		40		40		126,157			0	664	06/18/2029	1FE
12566W AA 8	CITIMORTGAGE ALTERNATIVE LOAN 6.000% 0	.	03/01/2016.	Paydown		474,404	732,129	646,618	658,018		(183,614)		(183,614)		474,404			0	6,953	05/01/2037	3FM
125925 DH 7	CMC SECURITIES CORPORATION IV 7.250% 1	.	03/01/2016.	Paydown		3,638	3,638	3,691	3,638				0		3,638			0	44	10/01/2027	1FM
125925 DJ 3	CMC2_97-3 7.250% 10/01/27	.	03/01/2016.	Paydown		1,695	1,695	1,690	1,695				0		1,695			0	21	10/01/2027	2FM
125925 EN 3	CMC SECURITIES CORPORATION IV 7.250% 1	.	03/01/2016.	Paydown		1,897	1,897	1,896	1,897				0		1,897			0	20	11/01/2027	1FM
12592B AC 8	CNH CAPITAL LLC 3.875% 07/16/18	.	01/19/2016.	Tax Free Exchange									0					0	(15,392)	07/16/2018	3FE
12592M BM 1	COMM MORTGAGE TRUST COMM14-LC1 4.188%	.	03/10/2016.	DEUTSCHE BANK SECURITIES INC.		1,050,273	1,000,000	1,100,469	1,093,343		(2,033)		(2,033)		1,091,310		(41,037)	(41,037)	12,099	10/01/2047	1FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
126117 AM 2	CNA FINANCIAL CORP 6.5% 8/15/2016 6.50	.	03/28/2016.	DIRECT		2,599,187	2,600,000	2,588,040	2,598,693		494		494		2,599,187			0	104,686	08/15/2016	2FE
12624X AM 0	COMM MORTGAGE TRUST COMM13-CR6 3.147%.	.	03/10/2016.	CANTOR FITZGERALD & CO.		3,968,750	4,000,000	4,011,732	4,011,678		(405)		(405)		4,011,273		(42,523)	(42,523)	36,365	03/01/2046	1FM
12627U AB 7	COA SUMMIT CLO LTD COAS_14-1A 2.524% 0	F	03/07/2016.	CREDIT SUISSE SECURITIES USA L		3,895,000	4,000,000	3,980,625	4,040,713		4,998		4,998		4,045,712		(150,712)	(150,712)	36,685	04/20/2023	1FE
126378 AB 4	CSMC_07-1 0.513% 02/25/37	.	03/26/2016.	Paydown		51,674	51,674	23,714	23,084		28,590		28,590		51,674			0	34	02/25/2037	1FM
126378 AG 3	CSMC_07-1 5.989% 02/01/37	.	03/01/2016.	Paydown		31,596	31,596	18,227	17,764		13,832		13,832		31,596			0	254	02/01/2037	1FM
12637H AP 3	CREDIT SUISSE MORTGAGE CAPITAL 6.500%	.	03/01/2016.	Paydown		223,489	713,429	379,536	376,916		(153,426)		(153,426)		223,489			0	7,567	05/01/2036	1FM
12638P BE 8	CREDIT SUISSE MORTGAGE TRUST C 6.000%	.	03/01/2016.	Paydown		212,596	217,486	183,977	180,159		32,436		32,436		212,596			0	2,181	04/01/2037	2FM
12648# AA 7	WALGREEN CO LEASE PASS THROUGH 6.530%	.	03/15/2016.	Redemption 100.0000		34,195	34,195	34,195	34,195				0		34,195			0	373	12/15/2033	2
12648E AA 0	CSMC_14-2R 4.500% 11/01/35	.	03/01/2016.	Paydown		3,675,773	3,675,773	3,776,857	3,751,867		(76,094)		(76,094)		3,675,773			0	25,138	11/01/2035	1FM
12648E BA 9	CSMC_14-2R 2.875% 02/01/37	.	03/01/2016.	Paydown		350,332	350,332	343,325	343,920		6,412		6,412		350,332			0	1,826	02/01/2037	1FM
12648E BE 1	CSMC_14-2R 2.875% 02/01/37	.	03/01/2016.	Paydown			27,050	11,561	12,270		(12,270)		(12,270)					0	131	02/01/2037	1FM
12648E BJ 0	CSMC_14-2R 3.750% 06/01/36	.	03/01/2016.	Paydown		221,686	221,686	218,361	218,492		3,194		3,194		221,686			0	1,381	06/01/2036	1FM
12648E BN 1	CSMC_14-2R 3.750% 06/01/36	.	02/01/2016.	Paydown			34,104	9,912	10,624		(10,624)		(10,624)					0	110	06/01/2036	1FM
12648E HY 1	CSMC_14-2R 0.685% 02/26/46	.	03/26/2016.	Paydown		237,401	237,401	220,783	225,541		11,860		11,860		237,401			0	243	02/26/2046	1FM
12648G BN 6	CREDIT SUISSE MORTGAGE TRUST C 0.570%	.	03/27/2016.	Paydown		636,431	636,431	585,090	597,284		39,146		39,146		636,431			0	498	03/27/2037	1FM
12648M CJ 1	CREDIT SUISSE CAPITAL CSMC_14- 0.533%	.	03/25/2016.	Paydown		507,091	507,091	486,173	495,140		11,951		11,951		507,091			0	387	10/25/2034	1FM
12648M CU 6	CREDIT SUISSE CAPITAL CSMC_14- 0.713%	.	03/25/2016.	Paydown		396,868	396,868	375,040	381,142		15,727		15,727		396,868			0	397	08/25/2035	1FM
12648U AA 4	CREDIT SUISSE MORTGAGE CAPITAL 0.573%	.	02/18/2016.	Various		7,344,339	7,455,675	7,092,211	7,209,736		20,634		20,634		7,230,370		113,969	113,969	6,268	01/25/2037	1FM
12648V AJ 3	CREDIT SUISSE MORTGAGE TRUST C 3.345%	.	03/01/2016.	Paydown		368,640	368,640	362,650	363,362		5,278		5,278		368,640			0	1,652	02/01/2036	1FM
12648W AA 0	CREDIT SUISSE CAPITAL CSMC_14- 3.000%	.	03/01/2016.	Paydown		340,555	340,555	308,202	308,756		31,799		31,799		340,555			0	1,138	10/06/2036	3FM
12648W DS 8	CREDIT SUISSE CAPITAL CSMC_14- 0.533%	.	03/27/2016.	Paydown		531,827	531,827	507,230	515,564		16,263		16,263		531,827			0	356	10/27/2034	1FM
12650B AA 1	CREDIT SUISSE MORTGAGE TRUST C 0.324%	.	03/26/2016.	Paydown		973,619	973,619	940,760	948,510		25,109		25,109		973,619			0	1,068	11/25/2036	1FE
12650E AJ 6	CREDIT SUISSE MORTGAGE TRUST C 0.380%	.	03/01/2016.	Paydown		293,185	293,185	265,699	269,039		24,146		24,146		293,185			0	258	06/03/2045	1FE
12650E AY 3	CREDIT SUISSE MORTGAGE TRUST C 0.361%	.	03/25/2016.	Paydown		415,900	415,900	394,325	396,949		18,951		18,951		415,900			0	358	11/27/2036	1AM
12650V BJ 7	CREDIT SUISSE MORTGAGE TRUST C 1.048%	.	03/01/2016.	Paydown		696,888	696,888	675,110			21,778		21,778		696,888			0	1,535	10/01/2046	1FE
12657@ AA 7	CALITTUM HTCE I CV 4.130% 04/01/27	F	01/01/2016.	Redemption 100.0000		69,428	69,428	69,428	69,428				0		69,428			0	717	04/01/2027	1
126650 AW 0	CVS PASSTHROUGH TRUST 5.298% 01/11/27	.	03/10/2016.	Redemption 100.0000		165,935	165,935	167,008	166,573		(638)		(638)		165,935			0	1,467	01/10/2027	3AM
126650 BP 4	CVS PASSTHROUGH TRUST 6.036% 12/10/28	.	03/10/2016.	Redemption 100.0000		85,776	85,776	85,776	85,776				0		85,776			0	864	12/10/2028	2FE
126650 BV 1	CVS PASSTHROUGH TRUST CVS PASS-THROUGH T	.	03/10/2016.	Redemption 100.0000		45,217	45,217	45,217	45,217				0		45,217			0	436	01/10/2033	2FE
12666# AA 4	CVS HEALTH CORP 7.350% 01/15/23	.	03/15/2016.	Redemption 100.0000		301,692	301,692	313,899	307,112		(5,420)		(5,420)		301,692			0	3,524	01/15/2023	2
126670 DA 3	COUNTRYWIDE ASSET-BACKED CERTI 0.903%	.	03/25/2016.	Paydown		285,411	285,411	283,984	284,348		1,062		1,062		285,411			0	400	02/25/2036	1FM
126671 PV 2	COUNTRYWIDE ASSET-BACKED CERTI 6.460%	.	03/01/2016.	Paydown		42,105	42,105	44,236	42,013		92		92		42,105			0	420	05/01/2032	1FM

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126671 RX 6	COUNTRYWIDE ASSET-BACKED CERTI 4.800%		03/01/2016	Paydown		3,478	3,478	3,558	3,478				0		3,478			0	68	05/01/2032	1FM
126671 Z2 5	CWL_04-1 1.183% 03/25/34		03/25/2016	Paydown		1,624,826	1,624,826	1,629,586	1,624,826				0		1,624,826			0	2,954	03/25/2034	1FM
126673 EV 0	COUNTRYWIDE ASSET-BACKED CERTI 1.483%		03/25/2016	Paydown		1,106,487	1,106,487	1,105,796	1,106,487				0		1,106,487			0	2,135	01/25/2035	1FM
126673 J2 9	ENCORE CREDIT RECEIVABLES TRUS 1.123%		03/25/2016	Paydown		569,610	569,610	560,299	563,547		6,063		6,063		569,610			0	1,067	11/25/2035	1FM
126673 SN 3	COUNTRYWIDE ASSET-BACKED CERTI 5.103%		03/01/2016	Paydown		155,264	155,264	155,257	155,122		142		142		155,264			0	1,253	05/01/2035	1FM
126673 TV 4	COUNTRYWIDE ASSET-BACKED CERTI 5.227%		03/01/2016	Paydown		286,521	286,521	286,518	286,204		317		317		286,521			0	2,074	05/01/2035	1FM
12667G QK 2	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%		03/01/2016	Paydown		651,227	651,227	574,583	570,385		80,842		80,842		651,227			0	7,394	07/01/2035	1FM
12667G U2 7	COUNTRYWIDE ALTERNATIVE LOAN T 0.833%		03/25/2016	Paydown		72,856	72,856	72,856	72,856				0		72,856			0	90	07/25/2035	1FM
12667G XN 8	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%		03/01/2016	Paydown		227,279	240,186	218,929	218,672		8,608		8,608		227,279			0	2,010	08/01/2035	1FM
12667N AA 6	COUNTRYWIDE ASSET-BACKED CERTI 0.573%		03/25/2016	Paydown		321,165	321,165	293,866	294,793		26,372		26,372		321,165			0	192	11/25/2036	1FM
12668A L3 7	CREDIT SUISSE MORTGAGE TRUST C 6.000%		03/01/2016	Paydown		1,127,007	1,478,200	1,381,776	1,407,042		(280,035)		(280,035)		1,127,007			0	15,964	01/01/2036	3FM
12668A UU 7	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%		03/01/2016	Paydown		211,548	226,949	168,593	168,632		42,916		42,916		211,548			0	1,857	12/01/2035	1FM
12668B EJ 8	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%		03/01/2016	Paydown		345,823	441,030	402,528	403,864		(58,042)		(58,042)		345,823			0	3,979	02/01/2036	1FM
12668B FG 3	CWALT_05-86CB 5.500% 02/01/36		03/01/2016	Paydown		78,826	86,782	78,065	78,375		450		450		78,826			0	782	02/01/2036	1FM
126694 3B 2	CWHL_06-8 CWHL 2006-8 1A1 6.000% 05/01		03/01/2016	Paydown		421,063	561,771	560,662	543,004		(121,942)		(121,942)		421,063			0	6,250	05/01/2036	2FM
126694 AM 0	Carrefour S.A. 0.783% 08/25/35	R	03/25/2016	Paydown		317,531	338,835	260,249	248,287		69,244		69,244		317,531			0	318	08/25/2035	1FM
126694 D2 1	COUNTRYWIDE HOME LOANS CWHL_0 2.559%		03/01/2016	Paydown		572,328	876,725	845,426	892,117		(319,789)		(319,789)		572,328			0	4,477	04/01/2036	4FM
126694 FQ 6	COUNTRYWIDE HOME LOANS CWHL_05 5.750%		03/01/2016	Paydown		343,894	351,228	334,586	352,138		(8,244)		(8,244)		343,894			0	3,657	10/01/2035	2FM
126694 M6 2	COUNTRYWIDE HOME LOANS CWHL_06 0.633%		03/27/2016	Paydown		685,982	685,982	574,213	580,914		105,068		105,068		685,982			0	502	04/25/2046	1FM
126694 M9 6	COUNTRYWIDE HOME LOANS CWHL_06 0.633%		03/25/2016	Paydown		14,419	14,419	11,103			3,316		3,316		14,419			0	10	04/25/2046	1FM
126694 TU 2	COUNTRYWIDE HOME LOANS CWHL_05 5.500%		03/01/2016	Paydown		233,318	233,318	232,725	232,722		595		595		233,318			0	1,685	01/01/2036	3FM
12672# AA 6	CVS PASSTHROUGH TRUST 4.704% 09/10/34		03/10/2016	Redemption 100.0000		53,651	53,651	53,651	53,651				0		53,651			0	421	09/10/2034	2
12674@ AA 6	CVS PASSTHROUGH TRUST 4.016% 08/10/35		03/10/2016	Redemption 100.0000		96,773	96,773	96,773	96,773				0		96,773			0	648	08/10/2035	2
12806* AH 4	CAITHNESS ENERGY LLC 5.710% 01/15/32		01/15/2016	Redemption 100.0000		293,578	293,578	293,578	293,578				0		293,578			0	8,382	01/15/2032	2AM
13057Q AD 9	CALIFORNIA RESOURCES CORP 5.500% 09/15		03/30/2016	GOLDMAN SACHS & COMPANY		105,800	460,000	461,150	461,075		(42)		(42)		461,034		(355,234)	(355,234)	13,985	09/15/2021	5FE
13067# U6 4	CALIFORNIA LOTTERY 6.516% 02/01/24		02/03/2016	Redemption 100.0000		1,131,206	1,131,206	1,129,919	1,130,426		780		780		1,131,206			0	73,708	02/01/2024	1
13134M BE 2	CALPINE CORP 05/22/22		03/31/2016	Redemption 100.0000		7,500	7,500	7,463	7,464		36		36		7,500			0	66	05/22/2022	3FE
136385 AK 7	CANADIAN NATURAL RESOURCES LTD 5.700%	A	01/28/2016	MORGAN STANLEY & CO.		7,924,144	8,000,000	7,978,000	7,996,131		237		237		7,996,367		(72,223)	(72,223)	96,979	05/15/2017	2FE
136385 AL 5	CANADIAN NATURAL RESOURCES LTD 6.250%	A	02/17/2016	JP MORGAN SECURITIES LTD LDN.		379,390	530,000	526,412	526,853		7		7		526,860		(147,470)	(147,470)	13,300	03/15/2038	2FE
136385 AS 0	CANADIAN NATURAL RESOURCES LTD 1.004%	A	03/30/2016	Maturity		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	2,432	03/30/2016	2FE
14066A AA 7	CAPMARK MILITARY HOUSING TRUST 6.147%		01/10/2016	Redemption 100.0000		126,704	126,704	125,413	125,575		1,129		1,129		126,704			0	3,894	07/10/2051	1
144531 DM 9	CARRINGTON MORTGAGE LOAN TRUST 0.853%		03/25/2016	Paydown		541,916	541,916	533,872	538,738		3,178		3,178		541,916			0	609	10/25/2035	1FM

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
15132E EY 0	CENDANT MORTGAGE CORPORATION C CDMC 2003		03/01/2016.	Paydown		115,012	115,012	106,476	113,978		1,035		1,035		115,012			0	1,275	10/01/2033	1FM
15134D AA 6	CENT CDO XI LTD CEN11_06-11A CEN11 2006-	F	01/25/2016.	Paydown		651,797	651,797	616,763	642,511		9,286		9,286		651,797			0	955	04/25/2019	1FE
15135D AJ 6	CENT CDO LTD CECDO_07-14A CECDO 2007-14A	E	01/15/2016.	Paydown		5,546	5,546	5,117	5,427		120		120		5,546			0	8	04/15/2021	1FE
15135U AD 1	CENOVUS ENERGY INC 5.7% 10/15/2019 5.7	A	02/23/2016.	Various		19,509,638	21,990,000	21,975,267	21,983,968		(8,702)		(8,702)		21,975,267		(2,465,629)	(2,465,629)	432,109	10/15/2019	2FE
15135U AF 6	CENOVUS ENERGY INC CENOVUS ENERGY INC 6	A	02/23/2016.	Various		2,246,888	3,185,000	3,344,127	3,331,178		(47,887)		(47,887)		3,283,291		(1,036,403)	(1,036,403)	60,110	11/15/2039	2FE
15200D AD 9	CENTERPOINT ENERGY TRANSITION 5.170% 0		02/01/2016.	Paydown		4,487,639	4,487,639	4,283,295	4,463,835		23,805		23,805		4,487,639			0	116,005	08/01/2019	1FE
152314 FM 7	CXHE_02-C 4.980% 06/01/31		03/01/2016.	Paydown		8,033	8,033	8,064	8,010		23		23		8,033			0	67	06/01/2031	1FM
156700 AW 6	CENTURYLINK INC .625% 4/1/2020 5.625%		03/23/2016.	Various		978,250	1,000,000	987,500	991,309		265		265		991,574		(13,324)	(13,324)	22,344	04/01/2020	3FE
15722# AA 9	CGA LEASE BACKED PASS THROUGH 4.468% 0		03/10/2016.	Redemption 100.0000		984	984	984	984				0		984			0	9	01/10/2041	1
15722* AA 3	CGA LEASE BACKED PASS THROUGH 4.835% 0		03/10/2016.	Redemption 100.0000		13,339	13,339	13,339	13,339				0		13,339			0	131	01/10/2041	1
161546 FV 3	CHASE FUNDING MORTGAGE LOAN AS 5.394%		02/01/2016.	Paydown		138,413	138,413	134,784	137,593		820		820		138,413			0	761	05/01/2033	1FM
161546 GC 4	CHASE FUNDING MORTGAGE LOAN AS 1.333%		01/25/2016.	Paydown		4,321	4,321	3,398	3,595		727		727		4,321			0	4	03/25/2033	1FM
161546 JP 2	CFAB_04-2 1.258% 02/25/35		03/25/2016.	Paydown		106,239	106,239	97,330	97,727		8,512		8,512		106,239			0	253	02/25/2035	3FM
161629 AA 8	CHASE MORTGAGE FINANCE CORPORA 6.000%		03/01/2016.	Paydown		208,646	324,848	267,085	259,206		(50,560)		(50,560)		208,646			0	3,338	06/01/2037	1FM
161631 AX 4	CHASE MORTGAGE FINANCE CORPORA 6.000%		03/01/2016.	Paydown		248,393	249,035	207,930	192,169		56,224		56,224		248,393			0	2,366	07/01/2037	1FM
16165V AF 5	CHASEFLEX TRUST CFLX_07-1 0.783% 02/25		03/25/2016.	Paydown		276,614	392,344	255,141	255,335		21,280		21,280		276,614			0	460	02/25/2037	1FM
163851 A* 9	CHEMOURS COMPANY LLC 05/07/22		03/31/2016.	Redemption 100.0000		5,000	5,000	4,975	4,975		25		25		5,000			0	47	05/07/2022	3FE
165167 CQ 8	CHESAPEAKE ENERGY CORPORATION 8.000% 1.		03/07/2016.	BARCLAYS CAPITAL INC.		947,180	1,812,000	869,760	871,213		11,025		11,025		882,237		64,943	64,943	30,727	12/15/2022	5FE
16678R CT 2	Chevy Chase Fund 0.583% 01/25/36		03/25/2016.	Paydown		104,234	104,234	94,321	95,730		8,504		8,504		104,234			0	121	01/25/2036	1FM
16678R CU 9	CHEVY CHASE MORTGAGE FUNDING C 0.633%		03/25/2016.	Paydown		6,618	6,618	5,832	6,618				0		6,618			0	9	01/25/2036	1FM
17121@ AA 4	FCA US LLC 05/24/17		03/15/2016.	Redemption 100.0000		5,141,858	5,141,858	5,108,193	5,128,457		13,401		13,401		5,141,858			0	37,493	05/24/2017	3FE
17121@ AB 2	FCA US LLC 12/31/18		03/15/2016.	Redemption 100.0000		2,034,286	2,034,286	2,024,114	2,027,506		6,780		6,780		2,034,286			0	29,424	12/31/2018	3FE
171779 A* 2	CIENA CORP 07/08/19		01/29/2016.	Redemption 100.0000		703	703	700	700		3		3		703			0	2	07/08/2019	3FE
17178F AA 4	CIELO SA GTD-by-Cielo SA 3.750% 11/16/	R	03/09/2016.	Various		1,246,508	1,470,000	1,381,438	1,391,005		1,298		1,298		1,392,304		(145,796)	(145,796)	14,278	11/16/2022	3FE
171798 AB 7	CIMAREX ENERGY CO. 5.875% 05/01/22		01/27/2016.	SUNTRUST ROBINSON HUMPHREY		773,438	825,000	825,000	825,000				0		825,000		(51,563)	(51,563)	12,117	05/01/2022	2FE
171798 AC 5	CIMAREX ENERGY CO. 4.375% 05/20/24		01/20/2016.	UBS SECURITIES LLC.		1,398,129	1,577,000	1,577,000	1,577,000				0		1,577,000		(178,871)	(178,871)	9,286	05/20/2024	2FE
172973 3M 9	CMSI_05-7 5.500% 10/01/35		03/01/2016.	Paydown		420,044	420,044	386,572	411,612		8,432		8,432		420,044			0	3,249	10/01/2035	1FM
172987 BA 6	CITIGROUP MORTGAGE LOAN TRUST 5.029% 1		03/01/2016.	Paydown		32,300	32,348	29,706	30,016		2,284		2,284		32,300			0	234	11/01/2036	1FM
17305E DE 2	CITIBANK CREDIT CARD ISSUANCE 5.300% 0		03/15/2016.	Paydown		1,000,000	1,000,000	978,281	999,332		668		668		1,000,000			0	26,500	03/15/2018	1FE
173067 EH 8	CAPCO AMERICA SECURITIZATION C CGCMT 200		03/01/2016.	Paydown		227,334	227,334	228,469	227,334				0		227,334			0	1,900	10/01/2041	1FM
17307G LP 1	CREDIT-BASED ASSET SERVICING A 1.438%		03/25/2016.	Paydown		97,140	97,140	89,976	91,551		5,589		5,589		97,140			0	252	10/25/2034	1FM

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

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
17308F AA 7	CITIMORTGAGE ALTERNATIVE LOAN 0.833% 0		03/25/2016.	Paydown		992,382	989,312	989,467	989,312		3,070		3,070		992,382			0	1,847	07/25/2035	3FM
17309D AD 5	CITIGROUP COMMERCIAL MORTGAGE 6.033% 0		03/01/2016.	Paydown		49,537,524	49,537,524	50,718,174	49,532,018		5,506		5,506		49,537,524			0	451,933	03/01/2049	1FM
17310F AC 9	CITICORP MORTGAGE SECURITIES I 6.000%		03/01/2016.	Paydown		239,832	239,832	240,057	239,832				0		239,832			0	2,091	10/01/2036	3FM
17310M AE 0	CITIGROUP COMMERCIAL MORTGAGE 5.431% 1		03/01/2016.	Paydown		199,439	199,439	225,958	202,463		(3,024)		(3,024)		199,439			0	2,401	10/01/2049	1FM
17311F AF 1	CITIGROUP MORTGAGE LOAN TRUST 6.185% 0		03/01/2016.	Paydown		162,986	162,986	113,377	111,421		51,565		51,565		162,986			0	1,078	01/01/2037	1FM
17311L AB 7	CITIGROUP MORTGAGE LOAN TRUST 2.872% 0		03/01/2016.	Paydown		81,685	105,107	94,333	94,730		(13,045)		(13,045)		81,685			0	643	04/01/2037	1FM
17311Y AA 1	CREDIT BASED ASSET SERVICING A 3.982%		03/01/2016.	Paydown		148,894	148,894	90,984	86,868		62,026		62,026		148,894			0	569	03/01/2037	1FM
17313B AA 9	CITIGROUP MORTGAGE LOAN TRUST 0.608% 0		03/25/2016.	Paydown		609,056	609,056	539,396	541,628		67,428		67,428		609,056			0	645	05/25/2037	1FM
17313J AB 0	CITIGROUP MORTGAGE LOAN TRUST 1.433% 0		03/25/2016.	Paydown		409,250	409,250	370,883	380,335		28,915		28,915		409,250			0	913	07/25/2037	1FM
17313J AD 6	CITIGROUP MORTGAGE LOAN TRUST 1.483% 0		03/25/2016.	Paydown		270,699	270,699	232,714	241,447		29,252		29,252		270,699			0	563	07/25/2037	1FM
17315G AN 8	CMLTI_09-5 0.783% 07/25/36		03/25/2016.	Paydown		759,493	759,493	741,930	745,891		13,602		13,602		759,493			0	942	07/25/2036	1FM
17321R AH 9	CITIGROUP COMMERCIAL MORTGAGE 4.544% 1		03/10/2016.	SOCIETE GENERALE		1,427,802	1,315,000	1,457,493	1,445,065		(3,166)		(3,166)		1,441,899		(14,097)	(14,097)	17,262	11/01/2046	1FM
17322A AL 6	CITIGROUP COMMERCIAL MORTGAGE 4.653% 0		03/29/2016.	ISSUING COMPANY		10,163,037	10,000,000	10,193,880	10,164,907		(3,686)		(3,686)		10,161,221		1,816	1,816	116,725	03/01/2047	1FM
17323H AC 0	CITIGROUP MORTGAGE LOAN TRUST 0.560% 0		03/26/2016.	Paydown		2,391,326	2,391,326	2,360,239	2,373,935		17,391		17,391		2,391,326			0	2,369	08/25/2036	2AM
17323L AA 5	CITIGROUP MORTGAGE LOAN TRUST 0.703% 0		03/25/2016.	Paydown		843,922	843,922	811,220	819,291		24,631		24,631		843,922			0	1,143	03/25/2036	1AM
17323N AN 3	CITIGROUP MORTGAGE LOAN TRUST 0.739% 0		03/25/2016.	Paydown		615,733	615,733	599,185	605,217		10,516		10,516		615,733			0	792	07/25/2037	1FE
17324L AC 0	GHELMA AG MEIRINGEN 0.334% 09/25/36	R	03/25/2016.	Paydown		97,684	97,684	94,998	95,009		2,675		2,675		97,684			0	96	09/25/2036	1FE
184496 AL 1	CLEAN HARBORS INC. 5.125% 06/01/21		02/26/2016.	BANK OF AMERICA N.A.		993,750	1,000,000	1,000,000	1,000,000				0		1,000,000		(6,250)	(6,250)	12,955	06/01/2021	3FE
184692 C@ 7	CLEARBRIDGE ENERGY MLP FUND IN 3.760%		02/26/2016.	Redemption 100.0000		999,127	999,127	999,127	999,127				0		999,127			0	7,618	06/11/2030	1FE
18585# AB 7	CLEVELAND BROTHERS HOLDINGS IN 6.440%		01/20/2016.	Maturity		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	128,800	01/20/2016	2FE
18883# AA 8	TCW 02/06/20		03/31/2016.	Redemption 100.0000		7,352	7,352	7,332	4,964		25		25		7,352			0	40	02/06/2020	3FE
18972A AA 1	CLYDESDALE CLO LTD CLYDS_06-1A 0.867%	E	02/15/2016.	Paydown		321,551	321,551	286,180	303,562		17,988		17,988		321,551			0	503	12/19/2018	1FE
192714 AA 1	COLBUN SA COLBUN SA 6% 1/21/2020 6.000	F	01/07/2016.	J.P. MORGAN SEC INC.		8,084,400	7,500,000	7,651,210	7,582,017		(540)		(540)		7,581,476		502,924	502,924	213,750	01/21/2020	2FE
19390N AE 7	COLLATERALIZED MORTGAGE OBLIGA 1.389%		03/01/2016.	Paydown		4,752	4,752	4,812	4,752				0		4,752			0	9	07/01/2018	1
19390Q AF 7	COLLATERALIZED MORTGAGE OBLIGA 9.500%		03/01/2016.	Paydown		2,966	2,966	3,085	2,980		(14)		(14)		2,966			0	46	09/01/2018	1
20047E AE 2	COMMERCIAL MORTGAGE PASS-THROU COMM 2006		03/01/2016.	Paydown		1,262,900	1,262,900	1,299,923	1,266,589		(3,689)		(3,689)		1,262,900			0	12,853	12/01/2046	1FM
20047Q AE 5	COMMERCIAL MORTGAGE PASS-THROU 5.954%		03/01/2016.	Paydown		1,648,250	1,648,250	1,727,250	1,648,250				0		1,648,250			0	17,212	06/01/2046	1FM
20173Q AE 1	GREENWICH CAPITAL COMMERCIAL F 5.444%		03/01/2016.	Paydown		8,217	8,217	8,315	8,217		(1)		(1)		8,217			0	77	03/01/2039	1FM
205887 BF 8	CONAGRA FOODS INC 7.000% 04/15/19		02/17/2016.	DIRECT		8,807,289	8,798,000	8,822,757	8,807,639		(350)		(350)		8,807,289			0	208,708	04/15/2019	2FE
205887 BN 1	CONAGRA FOODS INC 6.625% 08/15/39		02/17/2016.	DIRECT		3,046,636	3,000,000	3,050,580	3,046,744		(108)		(108)		3,046,636			0	100,479	08/15/2039	2FE
20605P AD 3	CONCHO RESOURCES INC 5.500% 10/01/22		02/16/2016.	BARCLAYS CAPITAL INC.		522,000	600,000	600,000	600,000				0		600,000		(78,000)	(78,000)	12,650	10/01/2022	3FE

Statement as of March 31, 2016 of the **MetLife Insurance Company USA**

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
20902@ AD 7	CONSOLIDATED COMMUNICATIONS IN	.	03/31/2016.	Redemption 100.0000		2,551	2,551	2,532			19		19		2,551			0	2	12/23/2020	3FE
210797 AK 2	UNITED AIRLINES INC210795 09/15	.	03/31/2016.	Redemption 100.0000		981	981	971	971		10		10		981			0	11	09/15/2021	3FE
212015 AD 3	CONTINENTAL RESOURCES INC. 7.375% 10/0	.	02/18/2016.	CANTOR FITZGERALD & CO.		448,000	560,000	554,988	557,257		70		70		557,327		(109,327)	(109,327)	16,291	10/01/2020	2FE
212015 AH 4	CONTINENTAL RESOURCES INC. 5.000% 09/1	.	01/20/2016.	GOLDMAN SACHS & COMPANY		1,716,250	3,000,000	3,000,000	3,000,000				0		3,000,000		(1,283,750)	(1,283,750)	53,562	09/15/2022	2FE
21244* AA 0	CONVATEC INC 06/04/20	.	03/31/2016.	Redemption 100.0000		92,187	92,187	91,858	78,802		320		320		92,187			0	981	06/04/2020	4FE
22112A AA 4	RAIZEN ENERGY FINANCE LTD 7.000% 02/01	F	03/22/2016.	DIRECT		6,385,250	6,400,000	6,273,980	6,381,589		3,661		3,661		6,385,250			0	287,467	02/01/2017	2FE
22357@ AA 9	COX COMMUNICATIONS INC 5.409% 01/01/40	.	03/01/2016.	Redemption 100.0000		51,502	51,502	51,502	51,502				0		51,502			0	465	01/01/2040	2
223611 A@ 3	COWBOYS STADIUM LP 3.461% 03/31/34	.	03/31/2016.	Redemption 100.0000		191,500	191,500	191,500	193,085		(1,585)		(1,585)		191,500			0	3,312	03/31/2034	2FE
22541N AG 4	HOME EQUITY ASSET TRUST HEAT_0 1.753%	.	03/25/2016.	Paydown		138,979	138,979	128,556	131,192		7,787		7,787		138,979			0	427	11/25/2032	1FM
225433 AA 9	CREDIT SUISSE GROUP FUNDING GU 3.750%	R	01/15/2016.	Tax Free Exchange		3,396,363	3,505,000	3,389,686	3,395,889		474		474		3,396,363			0		03/26/2025	1AM
225433 AE 1	CREDIT SUISSE GROUP FUNDING GU 4.875%	R	01/15/2016.	Tax Free Exchange		1,775,638	1,790,000	1,775,429	1,775,630		9		9		1,775,638			0		05/15/2045	2FE
22545D AD 9	CREDIT SUISSE MORTGAGE CAPITAL 6.007%	.	03/01/2016.	Paydown		2,480,345	2,480,345	2,587,213	2,479,246		1,098		1,098		2,480,345			0	24,818	06/01/2038	1FM
22545L AD 1	CREDIT SUISSE MORTGAGE CAPITAL CSMC 2006.	.	03/01/2016.	Paydown		2,606,638	2,606,638	2,817,864	2,626,665		(20,028)		(20,028)		2,606,638			0	24,276	12/01/2039	1FM
225470 T7 8	TBW MORTGAGE BACKED PASS THROU 6.000%	.	03/01/2016.	Paydown		258,868	258,868	218,957	211,452		47,417		47,417		258,868			0	2,086	04/01/2036	1FM
22818V AB 3	CROWN AMERICAS LLC/CROWN AMERI 6.250%	.	02/29/2016.	Call 103.1250		825,000	800,000	800,000	800,000		25,000		25,000		825,000			0	28,750	02/01/2021	3FE
233046 AD 3	DB MASTER FINANCE LLC DNKN_15- 3.980%	.	02/20/2016.	Paydown		60,000	60,000	60,000	60,000				0		60,000			0	597	02/20/2045	2AM
23321M AJ 4	DLJ ACCEPTANCE TRUST DLJ_89-1 10.150% 0	.	03/01/2016.	Paydown		4,253	4,253	4,489	4,268		(16)		(16)		4,253			0	72	07/02/2019	1
23321M AL 9	DLJ ACCEPTANCE TRUST DLJ_89-1 11.000% 0	.	03/01/2016.	Paydown		513	513	531	514		(1)		(1)		513			0	9	07/02/2019	1
23332U DB 7	DSLA MORTGAGE LOAN TRUST DSLA_ 0.672%	.	03/19/2016.	Paydown		699,300	699,300	541,957	546,106		153,194		153,194		699,300			0	555	03/19/2045	1FM
23332U EL 4	DSLA MORTGAGE LOAN TRUST DSLA_ 0.883%	.	03/19/2016.	Paydown		648,986	648,986	497,285	501,170		147,816		147,816		648,986			0	749	08/19/2045	1FM
23918K D@ 4	DAVITA HEALTHCARE PARTNERS INC.	.	03/31/2016.	Redemption 100.0000		12,500	12,500	12,438	12,446		54		54		12,500			0	111	06/19/2021	3FE
24022* AB 0	DCC FUEL IV LLC DCC FUEL IV LLC CSNB 1.8	.	02/01/2016.	Redemption 100.0000		158,467	158,467	158,467	158,467				0		158,467			0	764	05/01/2016	2
247361 *A 8	DELTA AIR LINES 10/18/18	.	03/31/2016.	Redemption 100.0000		22,809	22,809	22,799	12,483		29		29		22,809			0	160	10/18/2018	2FE
247367 AX 3	DELTA AIR LINES 2002-1 CLASS G Delta Air	.	01/02/2016.	Redemption 100.0000		40,075	40,075	35,767	37,130		2,945		2,945		40,075			0	1,346	01/02/2023	1FE
249030 B# 3	DENTSPLY INTL INC. 4.110% 02/19/16	.	02/19/2016.	Redemption 100.0000		8,100,000	8,100,000	8,100,000	8,100,000				0		8,100,000			0	166,455	02/19/2016	2
251510 DF 7	DEUTSCHE ALT-A SECURITIES INC 0.933% 0	.	03/25/2016.	Paydown		173,748	173,748	173,830	173,748				0		173,748			0	292	02/25/2035	1FM
25156P AH 6	DEUTSCHE TELEKOM INTERNATIONAL 5.750%	F	03/23/2016.	Maturity		500,000	500,000	496,775	499,906		94		94		500,000			0	14,375	03/23/2016	2FE
25157T AA 2	DEUTSCHE MORTGAGE SECURITIES I 4.235%	.	03/01/2016.	Paydown		(967,526)	(967,526)	(793,553)	(4,129,806)				0		(967,526)			0	(6,925)	06/01/2037	5AM
25179M AH 6	DEVON ENERGY CORPORATION DEVON ENERGY CO	.	01/28/2016.	Various		924,094	1,000,000	1,023,890	1,009,071		(201)		(201)		1,008,870		(84,776)	(84,776)	33,701	01/15/2019	2FE
25240* AA 5	DH CANAL LLC WALGREEN 5.350% 08/15/30	.	03/15/2016.	Redemption 100.0000		32,113	32,113	31,127	31,443		670		670		32,113			0	287	08/15/2030	2
25271C AK 8	DIAMOND OFFSHORE DRILLING INC. 5.875%	.	01/13/2016.	HILLTOP SECURITIES INC.		1,438,038	1,450,000	1,447,840	1,449,133		12		12		1,449,145		(11,107)	(11,107)	18,457	05/01/2019	2FE
25459H AT 2	DIRECTV HOLDINGS LLCDIRECTV FI GTD-by-Su	.	03/21/2016.	Tax Free Exchange		2,071,271	2,050,000	2,095,695	2,072,322		(1,051)		(1,051)		2,071,271			0	53,300	03/15/2020	2FE
25459H AU 9	DIRECTV HOLDINGS LLCDIRECTV FI 5.875%	.	03/21/2016.	Tax Free Exchange		1,993,780	2,000,000	1,985,180	1,993,438		342		342		1,993,780			0		10/01/2019	2FE
25459H AZ 8	DIRECTV HOLDINGS LLCDIRECTV FI 6.375% 03	.	03/21/2016.	Tax Free Exchange		4,997,512	5,000,000	4,997,450	4,997,503		9		9		4,997,512			0	159,375	03/01/2041	2FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
25459H BA 2	DIRECTV HOLDINGS LLCDIRECTV FI 5.000%		03/21/2016.	Tax Free Exchange		18,821,495	18,000,000	18,977,419	18,855,016		(33,521)		(33,521)		18,821,495			0	450,000	03/01/2021	2FE
25470D AD 1	DISCOVERY COMMUNICATIONS LLC 6.350% 06		03/21/2016.	Various		2,182,695	2,235,000	2,234,419	2,234,452		2		2		2,234,453		(51,758)	(51,758)	34,783	06/01/2040	2FE
25470X AQ 8	DISH DBS CORP 5.125% 05/01/20		02/03/2016.	Various		1,716,875	1,750,000	1,725,625	1,733,895		212		212		1,734,107		(17,232)	(17,232)	20,215	05/01/2020	3FE
255030 AA 6	DIVCORE CLO LTD DIVCR_13-1A 2.286% 11/		03/15/2016.	Paydown		389,044	389,044	389,044	389,044				0		389,044			0	1,453	11/15/2032	1FE
25654# AA 0	DODGER TICKETS LLC 5.660% 03/31/30		03/31/2016.	Redemption 100.0000		564,721	564,721	585,971	577,218		(12,496)		(12,496)		564,721			0	31,963	03/31/2030	3AM
25755T AC 4	DOMINOS PIZZA MASTER ISSUER LL 5.216%		01/25/2016.	Paydown		122,642	122,642	122,642	122,642				0		122,642			0	1,599	01/25/2042	2AM
25755T AD 2	DOMINOS PIZZA MASTER ISSUER LL 3.484%		01/25/2016.	Paydown		62,500	62,500	62,500	62,500				0		62,500			0	569	10/25/2045	2AM
25755T AE 0	DOMINOS PIZZA MASTER ISSUER LL 4.474%		01/25/2016.	Paydown		62,500	62,500	62,500	62,500				0		62,500			0	730	10/25/2045	2AM
26249W AB 1	DRYDEN LEVERAGED LOAN CDO DRYD 0.861%	E	01/12/2016.	Paydown		223,141	223,141	206,684	218,028		5,112		5,112		223,141			0	316	04/12/2020	1FE
268668 AY 6	EMC_02-A-A2 1.933% 05/25/39		01/25/2016.	Paydown		752	752	752	752				0		752			0	1	05/25/2039	1FM
26876H AA 6	ENA SUR TRUST 5.750% 05/25/25	F	02/25/2016.	Redemption 100.0000		72,467	72,467	72,467	72,467				0		72,467			0	1,042	05/25/2025	2AM
26884A AU 7	ERP OPERATING LIMITED PARTNERS 5.375%		02/01/2016.	DIRECT		15,490,684	15,500,000	15,351,810	15,489,157		1,527		1,527		15,490,684			0	416,563	08/01/2016	2FE
27876G BE 7	DISH DBS CORP Dish Network Corp 7.125% 2		02/01/2016.	Maturity		13,117,000	13,117,000	13,047,001	13,116,150		850		850		13,117,000			0	467,293	02/01/2016	3FE
28618X AA 0	Element Rail Leasing 2.707% 02/19/45		03/19/2016.	Various		1,373,752	1,400,283	1,400,283	1,400,283				0		1,400,283		(26,531)	(26,531)	6,532	02/19/2045	1FE
29246T AA 7	EMPRESA ELECTRICA ANGAMOS SA 4.875% 05	F	03/04/2016.	LARRAIN VIAL INVESTMENT INC		447,500	500,000	492,640	493,664		121		121		493,785		(46,285)	(46,285)	7,042	11/25/2028	2FE
292505 AE 4	ENCANA CORP 6.625% 08/15/37	A	03/30/2016.	DIRECT		216,669	218,000	216,483	216,662		7		7		216,669			0	9,027	08/15/2037	3FE
29272E AC 3	ENERGY SERVICES HOLDINGS 08/22/		03/31/2016.	Redemption 100.0000		18,750	18,750	18,563	18,587		163		163		18,750			0	309	08/22/2020	4FE
29379V AS 2	ENTERPRISE PRODUCTS OPERATING 3.200% 0		02/01/2016.	Maturity		5,000,000	5,000,000	4,995,050	4,999,910		90		90		5,000,000			0	80,000	02/01/2016	2FE
29476L AC 1	ERP OPERATING LIMITED PARTNERS 5.125% 3/		02/01/2016.	DIRECT		4,999,919	5,000,000	4,994,350	4,999,861		58		58		4,999,919			0	96,806	03/15/2016	2FE
29669# AA 5	ESSENTIAL POWER LLC 08/08/19		03/31/2016.	Redemption 100.0000		12,343	12,343	12,158	12,230		113		113		12,343			0	148	08/08/2019	4FE
30246Q AG 8	FBR SECURITIZATION TRUST FBRSI 1.153%		03/25/2016.	Paydown		690,343	690,343	684,518	689,831		513		513		690,343			0	1,243	09/25/2035	1FM
313305 AA 2	FEDERAL EXPRESS CORP 2012 PASS 2.625%		01/15/2016.	Redemption 100.0000		1,771,168	1,771,168	1,771,167	1,771,167		1		1		1,771,168			0	23,247	01/15/2018	2FE
31331F AZ 4	FEDERAL EXPRESS CORP 1998 PASS 7.020%		01/15/2016.	Various		645,769	645,769	689,359	646,198		(427)		(427)		645,769			0	22,667	01/15/2016	2FE
31331F BB 6	FEDERAL EXPRESS CORP 1999 PASS 7.900%		01/15/2016.	Redemption 100.0000		758,377	758,377	874,174	777,516		(19,138)		(19,138)		758,377			0	29,956	01/15/2020	2FE
31331F BC 4	FX PASS TRUST 8.250% 01/15/19		01/15/2016.	Redemption 100.0000		1,255,333	1,255,333	1,322,466	1,261,691		(6,358)		(6,358)		1,255,333			0	51,782	01/15/2019	2FE
31846L BW 5	FAMLT_98-2F 7.020% 09/01/29		03/01/2016.	Paydown		2,545	2,545	2,480	2,542		2		2		2,545			0	30	09/01/2029	1FM
32027N VV 0	FFML_05-F9 0.793% 10/25/35		03/25/2016.	Paydown		284,917	284,917	290,340	295,399		(10,482)		(10,482)		284,917			0	294	10/25/2035	1FM
32051G C9 4	FHASI_05-7 5.500% 12/01/35		03/01/2016.	Paydown		163,040	163,040	148,978	156,139		6,901		6,901		163,040			0	2,174	12/01/2035	3FM
32051G F3 4	FHAMS_05-FA10 5.500% 01/01/36		03/01/2016.	Paydown		415,383	491,724	437,695	432,743		(17,360)		(17,360)		415,383			0	4,229	01/01/2036	3FM
32051G TD 7	FIRST HORIZON ALTERNATIVE MORT 5.500%		03/01/2016.	Paydown		98,176	100,562	99,121	90,370		7,806		7,806		98,176			0	943	09/01/2035	2FM
32051G YH 2	FIRST HORIZON ALTERNATIVE MORT 5.500%		03/01/2016.	Paydown		164,391	172,111	140,293	139,478		24,913		24,913		164,391			0	1,332	11/01/2035	1FM
32052F AR 7	FIRST HORIZON ALTERNATIVE MORT 6.000%		03/01/2016.	Paydown		92,012	157,432	108,449	106,659		(14,647)		(14,647)		92,012			0	1,571	11/01/2036	1FM
32052U AQ 6	FIRST HORIZON MORTGAGE PASS-TH 6.000%		03/01/2016.	Paydown		90,046	98,099	98,712	85,287		4,760		4,760		90,046			0	880	02/01/2037	2FM
32113J AA 3	FIRST NLC TRUST FNLC_05-1 0.893% 05/25		03/25/2016.	Paydown		285,812	285,812	224,982	229,925		55,887		55,887		285,812			0	406	05/25/2035	1FM
33632* UQ 8	CVS HEALTH CORP 7.280% 01/10/24		03/10/2016.	Redemption 100.0000		77,089	77,089	81,259	79,122		(2,033)		(2,033)		77,089			0	937	01/10/2024	2

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
34529U AE 4	FORD CREDIT AUTO OWNER TRUST F 1.880%	.	03/15/2016.	Paydown		672,745	672,745	672,593	672,733		12		12		672,745			0	2,952	08/15/2017	1FE
34530A AC 9	FORD CREDIT AUTO OWNER TRUST F 0.510%	.	01/15/2016.	Paydown		26,555	26,555	26,560	26,555				0		26,555			0	11	04/15/2017	1FE
347075 AC 7	FORT CARSON FAMILY HSG L L C C 7.650%	.	03/15/2016.	Redemption 100.0000		815,000	815,000	995,034	871,203		(56,203)		(56,203)		815,000			0	10,455	11/15/2021	1FE
347454 AA 8	FORT HOOD FAMILY HOUSING TRUST 5.633%	.	03/15/2016.	Redemption 100.0000		55,000	55,000	55,000	55,000				0		55,000			0	540	10/15/2036	1FE
347454 AB 6	FORT HOOD FAMILY HOUSING TRUST 5.795%	.	03/15/2016.	Redemption 100.0000		175,000	175,000	171,465	172,290		2,711		2,711		175,000			0	1,690	10/15/2036	1FE
349631 AL 5	BEAM INC 5.375% 01/15/16	.	01/15/2016.	Maturity		906,000	906,000	902,738	905,984		16		16		906,000			0	24,349	01/15/2016	2FE
35177P AL 1	ORANGE SA	F	03/31/2016.	Various							(50,568)		(50,568)					0			2FE
35671D J# 3	FREEPORT-MCMORAN COPPER & GOLD	.	03/31/2016.	Redemption 100.0000		25,000	25,000	24,913	25,084		(84)		(84)		25,000			0	163	05/31/2018	3FE
35671D J# 3	FREEPORT-MCMORAN COPPER & GOLD	.	03/31/2016.	Redemption 100.0000									0					0		05/31/2018	3FE
36155J AD 7	GCI INC 02/02/22	.	03/31/2016.	Redemption 100.0000		5,000	5,000	4,953	4,955		45		45		5,000			0	51	02/02/2022	3FE
36185P AB 1	GMAC COMMERCIAL MORTGAGE ASSET 6.319%	.	03/11/2016.	Various		84,509	84,509	84,432	84,436		74		74		84,509			0	892	08/10/2048	2AM
36186Y AF 2	GMAC COMMERCIAL MORTGAGE ASSET 6.107%	.	03/11/2016.	Various		8,805	8,805	8,753	8,756		50		50		8,805			0	91	08/10/2052	2
36191V AF 1	GS MEZZANINE PARTNERS V 08/14/1	.	02/24/2016.	Redemption 100.0000		1,615,000	1,615,000	1,615,000	1,615,000				0		1,615,000			0	5,671	08/14/2017	1Z
36197X AP 9	GSMS_13-GC12 3.375% 06/01/46	.	02/09/2016.	CITIGROUP GLOBAL MARKETS INC/		1,530,293	1,500,000	1,535,742	1,532,355		(483)		(483)		1,531,872		(1,579)	(1,579)	9,984	06/01/2046	1FM
362256 AC 3	GSAA HOME EQUITY TRUST GSAA_06 0.673%	.	03/25/2016.	Paydown		416,472	416,472	241,254	242,042		174,429		174,429		416,472			0	464	10/25/2036	1FM
36228C WZ 2	GS MORTGAGE SECURITIES CORPORA GSMS 2006	.	01/01/2016.	Paydown		24,564	24,564	25,060	24,564				0		24,564			0	115	04/01/2038	1FM
36228F 6P 6	GSAMP_04-AR1 1.408% 06/25/34	.	03/25/2016.	Paydown		260,051	260,051	234,046	243,902		16,150		16,150		260,051			0	594	06/25/2034	1FM
36228F AA 4	GSMPS MORTGAGE LOAN TRUST 8.000% 09/01	.	03/01/2016.	Paydown		1,167	1,167	1,223	1,194		(27)		(27)		1,167			0	12	09/01/2027	2FM
3622EQ AE 5	GSAA HOME EQUITY TRUST GSAA_07 0.663%	.	03/26/2016.	Paydown		329,794	329,794	195,942	197,692		132,103		132,103		329,794			0	365	02/25/2037	1FM
3622MP BE 7	GSR MORTGAGE LOAN TRUST GSR_07 6.000%	.	03/01/2016.	Paydown		261,837	261,837	258,831	254,742		7,095		7,095		261,837			0	2,456	01/01/2037	3FM
362334 BQ 6	GSAA HOME EQUITY TRUST GSAA_06 0.710%	.	03/25/2016.	Paydown		26,697	26,697	16,285	16,412		10,286		10,286		26,697			0	21	03/25/2036	1FM
362334 ME 1	GSAA HOME EQUITY TRUST GSAA_06 4.696%	.	03/01/2016.	Paydown		127,777	127,777	76,027	70,264		57,513		57,513		127,777			0	599	03/01/2036	1FM
362341 DP 1	GSR_05-6F 5.250% 07/01/35	.	03/01/2016.	Paydown		598,483	598,483	552,591	574,413		24,070		24,070		598,483			0	5,549	07/01/2035	1FM
362341 VS 5	GSR MORTGAGE LOAN TRUST GSR_05 5.500%	.	03/01/2016.	Paydown		106,866	108,407	107,467	107,962		(1,096)		(1,096)		106,866			0	833	11/01/2035	3FM
362381 AC 9	GSAA HOME EQUITY TRUST GSAA_06 0.683%	.	03/25/2016.	Paydown		495,090	495,090	313,044	319,128		175,963		175,963		495,090			0	553	08/25/2036	1FM
36242D 3W 1	GSAA HOME EQUITY TRUST GSAA_05 0.803%	.	03/25/2016.	Paydown		1,251,899	1,251,899	1,209,648	1,226,564		25,335		25,335		1,251,899			0	1,539	06/25/2035	1FM
36242D NU 3	GSAMP TRUST GSAMP_04-OPT 1.303% 11/25/	.	03/25/2016.	Paydown		72,753	72,753	72,753	72,753				0		72,753			0	119	11/25/2034	1FM
36242D VA 8	GSR MORTGAGE LOAN TRUST GSR_05 5.500%	.	03/01/2016.	Paydown		119,203	119,203	119,668	119,203				0		119,203			0	1,188	02/01/2035	1FM
36244S AC 2	GSAA HOME EQUITY TRUST GSAA_06 6.040%	.	03/01/2016.	Paydown		81,950	81,950	51,910	50,918		31,032		31,032		81,950			0	623	07/01/2036	1FM
36248T AA 0	GS MORTGAGE SECURITIES CORPORA 0.575%	.	03/25/2016.	Paydown		997,344	997,344	948,723	963,619		33,725		33,725		997,344			0	868	04/25/2037	1FE
36248T AJ 1	GS MORTGAGE SECURITIES CORPORA 0.635%	.	03/03/2016.	Various		14,274,160	14,282,460	14,072,686	14,179,627		26,836		26,836		14,206,463		67,697	67,697	17,115	02/25/2036	2AM
36248V AA 5	GSMSC 2015-6R A 0.563% 02/26/37	.	03/28/2016.	Paydown		1,662,756	1,662,756	1,567,148	1,575,631		87,125		87,125		1,662,756			0	1,710	02/26/2037	1FE
36249X AD 4	GS MORTGAGE SECURITIES CORP GS 0.613%	.	03/25/2016.	Paydown		193,254	193,254	186,973	189,446		3,808		3,808		193,254			0	190	09/25/2036	1FM
36250T AA 5	GS MORTGAGE SECURITIES CORPORA 0.603%	.	03/25/2016.	Paydown		208,516	208,516	190,271	196,203		12,313		12,313		208,516			0	208	04/26/2037	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
36250T AF 4	GS MORTGAGE SECURITIES CORPORA 0.592%		03/25/2016.	Paydown		875,101	875,101	870,589	871,096		4,005		4,005		875,101			0	862	08/25/2033	1FM
36251E AA 7	GSMSC RESECURITIZATION TRUST G 0.635%		03/22/2016.	Various		5,729,179	5,732,530	5,660,873	5,660,873		4,629		4,629		5,665,502		63,677	63,677	6,045	02/26/2036	2AM
36266W AD 4	GSR MORTGAGE LOAN TRUST GSR_06 0.783%		03/25/2016.	Paydown		499,985	574,182	328,087	328,087		171,897		171,897		499,985			0	431	01/25/2037	1FM
36298G AA 7	GSPA MONETIZATION TRUST GS 6.422% 10/0		03/09/2016.	Redemption 100.0000		264,468	264,468	271,852	269,126		(4,658)		(4,658)		264,468			0	2,836	10/09/2029	3AM
36298Y AA 8	GSAA HOME EQUITY TRUST GSAA_06 0.483%		03/25/2016.	Paydown		214,891	214,891	112,701	112,488		102,404		102,404		214,891			0	175	09/25/2036	1FM
36804P AK 2	GATX FINANCIAL CORP 5.800% 03/01/16		03/01/2016.	Maturity		2,000,000	2,000,000	1,983,620	1,999,494		506		506		2,000,000			0	58,000	03/01/2016	2FE
36828Q KW 5	GE CAPITAL COMMERCIAL MORTGAGE 4.869%		03/01/2016.	Paydown		166,627	166,627	167,458	166,627				0		166,627			0	1,292	06/01/2048	1FM
37185L AE 2	GENESIS ENERGY LP/ GENESIS ENE 5.750%		02/09/2016.	CITIGROUP GLOBAL MARKETS INC/		387,500	500,000	500,000	500,000				0		500,000		(112,500)	(112,500)	14,135	02/15/2021	4FE
37185L AH 5	GENESIS ENERGY 6.750% 08/01/22		02/02/2016.	Various		1,403,750	1,750,000	1,726,008	1,727,221		263		263		1,727,484		(323,734)	(323,734)	62,578	08/01/2022	4FE
38012M AA 5	GMAC COMMERCIAL MORTGAGE ASSET 5.456%		03/11/2016.	Various		13,377	13,377	13,431	13,427		(50)		(50)		13,377			0	122	03/10/2051	1
38012N AA 3	GMAC COMMERCIAL MORTGAGE ASSET 5.644%		03/11/2016.	Various		20,839	20,839	20,429	20,453		385		385		20,839			0	45,849	04/10/2051	2
38013G AH 2	GM FINANCIAL AUTOMOBILE LEASIN 0.852%		03/20/2016.	Paydown		328,352	328,352	328,139			213		213		328,352			0	218	04/20/2018	1FE
39063@ AF 7	GREAT LAKES GAS TRANSMISSION C 6.730%		03/25/2016.	Redemption 100.0000		1,300,000	1,300,000	1,274,711	1,298,185		1,815		1,815		1,300,000			0	43,745	03/25/2018	2
39278* AA 1	GREEN COUNTRY ENERGY LLC 7.210% 02/10/		02/10/2016.	Redemption 100.0000		349,138	349,138	346,734	348,032		1,106		1,106		349,138			0	6,293	02/10/2024	2AM
395386 AP 0	GPMH_99-3 7.270% 06/01/29		03/01/2016.	Paydown		326,233	326,233	340,454	330,389		(4,157)		(4,157)		326,233			0	4,056	06/01/2029	5AM
39538W HA 9	GREENPOINT MORTGAGE PASS-THROU 0.643%		03/25/2016.	Paydown		676,136	844,727	651,496	565,246	(3,329,505)	24,589		(3,304,916)		676,136			0	872	04/25/2036	1FM
39539M AA 7	GREENPOINT MORTGAGE FUNDING TR 0.653%		03/25/2016.	Paydown		452,632	452,632	381,276	389,556		63,076		63,076		452,632			0	407	06/25/2037	1FM
40051@ AA 0	GOLDMAN SACHS CAPITAL PARTNERS		03/24/2016.	Redemption 100.0000		3,982,578	3,982,578	3,982,578	3,982,578				0		3,982,578			0	19,118	06/30/2017	1Z
40066N AA 4	GUANAY FINANCE LIMITED 6.000% 12/15/20	F	03/15/2016.	Redemption 100.0000		107,559	107,559	109,818	109,190		(1,631)		(1,631)		107,559			0	1,613	12/15/2020	4AM
40414L AC 3	HCP 3.750% 02/01/16		02/01/2016.	Maturity		9,000,000	9,000,000	8,964,090	8,999,343		657		657		9,000,000			0	168,750	02/01/2016	2FE
40431M AJ 5	HOUSEHOLD HOME EQUITY LOAN TRU 0.732%		03/20/2016.	Paydown		283,282	283,282	279,741	281,874		1,408		1,408		283,282			0	362	07/20/2036	1FM
40449@ BE 2	HABITAT FOR HUMANITY INTL 5.000% 07/10		01/10/2016.	Redemption 100.0000		13,982	13,982	13,982	13,982				0		13,982			0	175	07/10/2016	5*
40449@ BF 9	HABITAT FOR HUMANITY INTL 5.000% 01/10		01/10/2016.	Redemption 100.0000		6,147	6,147	6,147	6,147				0		6,147			0	77	01/10/2017	5*
40449@ BK 8	HABITAT FOR HUMANITY INTL 5.000% 07/10		01/10/2016.	Redemption 100.0000		73,510	73,510	73,510	73,510				0		73,510			0	919	07/10/2021	5*
40449@ BP 7	HABITAT FOR HUMANITY INTL 3.500% 01/10		01/10/2016.	Redemption 100.0000		390,274	390,274	390,274	390,274				0		390,274			0		01/10/2021	5*
40449@ BQ 5	HABITAT FOR HUMANITY INTL 4.250% 07/10		01/10/2016.	Redemption 100.0000		31,912	31,912	31,912	31,912				0		31,912			0	339	07/10/2024	5*
404497 A* 0	HABITAT FOR HUMANITY INTL 5.000% 01/10		01/10/2016.	Redemption 100.0000		2,548	2,548	2,548	2,548				0		2,548			0	32	01/10/2022	5Z
406373 AB 6	HSI ASSET LOAN OBLIGATION HALO 6.000%		03/01/2016.	Paydown		885,798	885,798	845,808	862,787		23,010		23,010		885,798			0	9,237	08/01/2036	1FM
41161M AC 4	HARBORVIEW MORTGAGE LOAN TRUST 0.612%		03/19/2016.	Paydown		998,287	998,287	603,963	608,080		390,207		390,207		998,287			0	902	07/19/2046	1FM
41161P LC 5	HARBORVIEW MORTGAGE LOAN TRUST 0.943%		03/19/2016.	Paydown		765,163	926,225	666,289	669,925		95,238		95,238		765,163			0	1,364	03/19/2035	1FM
41161P MF 7	HARBORVIEW MORTGAGE LOAN TRUST 0.692%		03/20/2016.	Paydown		730,867	879,398	577,611	582,705		148,162		148,162		730,867			0	910	06/19/2035	1FM
41161P MG 5	HARBORVIEW MORTGAGE LOAN TRUST 0.672%		03/20/2016.	Paydown		255,927	255,927	223,115	227,314		28,613		28,613		255,927			0	218	06/19/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
41164Y AB 7	HARBORVIEW MORTGAGE LOAN TRUST 0.652%	.	03/19/2016	Paydown		349,366	349,366	304,300	310,402		38,964		38,964		349,366			0	367	07/19/2047	1FM
42210F AF 1	HEADWATERS INC 03/11/22	.	03/31/2016	Redemption 100.0000		3,141	3,141	3,145			(4)		(4)		3,141			0	8	03/11/2022	3FE
42217K AV 8	HEALTH CARE REIT INC 3.625% 03/15/16	.	03/15/2016	Maturity		11,000,000	11,000,000	10,960,180	10,998,244		1,756		1,756		11,000,000			0	199,375	03/15/2016	2FE
428040 L# 4	HERTZ GLOBAL 03/11/18	.	03/31/2016	Redemption 100.0000		43,750	43,750	43,531	43,519		231		231		43,750			0	415	03/11/2018	3FE
42809H AE 7	HESS CORPORATION 1.300% 06/15/17	.	01/28/2016	JEFFERIES & COMPANY INC		10,187,625	10,500,000	10,487,505	10,493,828		369		369		10,494,197		(306,572)	(306,572)	17,821	06/15/2017	2FE
43457# AA 2	WALGREEN CO LEASE PASS THROUGH 5.400%	.	03/15/2016	Redemption 100.0000		8,629	8,629	8,836	8,803		(174)		(174)		8,629			0	78	03/15/2030	2
437076 AP 7	Home Depot Inc 5.4% 3/1/2016 5.400% 03	.	03/01/2016	Maturity		10,500,000	10,500,000	10,225,095	10,493,970		6,030		6,030		10,500,000			0	283,500	03/01/2016	1FE
437084 PQ 3	HOME EQUITY ASSET TRUST HEAT_0 0.813%	.	03/25/2016	Paydown		220,505	220,505	218,610	220,330		175		175		220,505			0	281	01/25/2036	1FM
437084 SV 9	HEAT_06-2 0.743% 05/25/36	.	03/25/2016	Paydown		419,048	419,048	349,905	382,293		36,755		36,755		419,048			0	707	05/25/2036	1FM
43710L AC 8	HOME EQUITY ASSET TRUST HEAT_0 0.545%	.	03/26/2016	Paydown		285,886	285,886	271,234	274,669		11,217		11,217		285,886			0	259	05/25/2037	1FM
437609 BK 5	HSMS_98-2 6.750% 06/01/28	.	03/01/2016	Paydown		1,222	1,222	1,206	1,222				0		1,222			0	14	06/01/2028	1FM
438516 AP 1	HONEYWELL INTERNATIONAL INC HONEYWELL IN.	.	03/15/2016	Maturity		5,000,000	5,000,000	4,856,100	4,996,186		3,814		3,814		5,000,000			0	135,000	03/15/2016	1FE
44043V AD 0	HORIZON PHARMA INC 04/29/21	.	03/31/2016	Redemption 100.0000		3,500	3,500	3,493	3,493		7		7		3,500			0	40	04/29/2021	3FE
44106M AV 4	HOSPITALITY PPTYS TRST 5.250% 02/15/26	.	03/28/2016	WELLS FARGO & CO		229,347	230,000	224,515			63		63		224,577		4,770	4,770	1,945	02/15/2026	2FE
44416* AB 2	HUDSON TRANSMISSION PARTNERS L HUDSON TR	.	02/29/2016	Redemption 100.0000		31,429	31,429	31,429	31,429				0		31,429			0	347	05/31/2033	2FE
44919* AC 2	I-595 EXPRESS LLC 3.310% 12/31/31	.	03/31/2016	Redemption 100.0000		271,406	271,406	271,406	271,406				0		271,406			0	2,246	12/31/2031	1FE
449670 EP 9	IMCH_98-3 7.220% 08/01/29	.	03/01/2016	Paydown		4,098	4,098	4,294	4,083		15		15		4,098			0	44	08/01/2029	1FM
44969C AT 7	IMS HEALTH INCORPORATED 03/17/2	.	03/31/2016	Redemption 100.0000		3,856	3,856	3,792	1,306		63		63		3,856			0	14	03/17/2021	3FE
45255R AX 5	IMPAC SECURED ASSETS CORP IMSA 0.633%	.	03/25/2016	Paydown		385,998	512,069	359,872	401,195		(15,197)		(15,197)		385,998			0	513	11/25/2036	1FM
45660L 3X 5	RESIDENTIAL ASSET SECURITIZATI 6.000%	.	03/01/2016	Paydown		138,095	164,016	121,648	119,235		18,860		18,860		138,095			0	1,432	02/01/2036	1FM
45660L D9 7	RESIDENTIAL ASSET SECURITIZATI 5.500%	.	03/01/2016	Paydown		300,638	316,191	231,809	229,553		71,085		71,085		300,638			0	2,649	10/01/2035	1FM
45660L XP 9	RESIDENTIAL ASSET SECURITIZATI 5.500%	.	03/01/2016	Paydown		200,683	199,752	164,975	164,975		35,708		35,708		200,683			0	1,722	09/01/2035	1FM
45661@ AE 3	INEOS US FINANCE LLC 05/04/18	.	03/31/2016	Redemption 100.0000		27,621	27,621	27,621	27,621				0		27,621			0	262	05/04/2018	3FE
45670L AA 5	IMSC_07-HOA1 0.613% 07/25/47	.	03/25/2016	Paydown		101,019	101,019	75,814	78,200		22,819		22,819		101,019			0	133	07/25/2047	1FM
45777V AC 1	Intit Cstr Ele 6.950% 11/10/21	F	03/24/2016	CITIGROUP GLOBAL MARKETS INC/		1,098,000	1,100,000	1,100,000	1,100,000				0		1,100,000		(2,000)	(2,000)	29,267	11/10/2021	3FE
45824T AC 9	INTELSAT JACKSON HOLDINGS SA 7.250% 10	F	02/26/2016	Various		1,598,750	2,500,000	2,524,000	2,510,510		(535)		(535)		2,509,975		(911,225)	(911,225)	66,559	10/15/2020	4FE
45824T AE 5	INTELSAT JACKSON HOLDINGS SA INTELSAT JA	F	03/09/2016	Various		1,012,460	1,393,000	1,398,000	1,394,265		(149)		(149)		1,394,116		(381,656)	(381,656)	42,116	04/01/2019	4FE
45824T AP 0	INTELSAT JACKSON HOLDINGS SA 5.500% 08	F	03/02/2016	Various		1,231,750	2,000,000	2,000,000	2,000,000				0		2,000,000		(768,250)	(768,250)	65,496	08/01/2023	4FE
46186G AE 3	INWOOD PARK CDO LTD INWD_06-1A INWD 2006	E	01/20/2016	Paydown		328,620	328,620	314,654	320,077		8,543		8,543		328,620			0	468	01/20/2021	1FE
464287 24 2	ISHARES IBOXX INVESTMENT GRADE	.	03/23/2016	WALLACHBETH CAPITAL LLC		51,363,202		49,999,818					0		49,999,818		1,363,383	1,363,383	293,836		2
46602U AB 4	IXIS REAL ESTATE CAPITAL TRUST 0.533%	.	03/25/2016	Paydown		30,673	30,673	12,790	12,370		18,303		18,303		30,673			0	23	01/25/2037	1FM
466247 VH 3	JP MORGAN MORTGAGE TRUST JPMMT 6.000%	.	03/01/2016	Paydown		524,979	524,979	483,018	476,116		48,864		48,864		524,979			0	4,938	09/01/2035	1FM

Statement as of March 31, 2016 of the **MetLife Insurance Company USA**

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46625M KN 8	JP MORGAN CHASE COMMERCIAL MOR 6.450%...	.	03/01/2016.	Paydown		246,947	246,947	248,056	246,947				0		246,947			0	2,678	05/01/2034...	1FM...
46625M UB 3	JP MORGAN CHASE COMMERCIAL MOR 5.288%...	.	03/01/2016.	Paydown		2,011,101	2,011,101	2,021,141	2,007,872		3,229		3,229		2,011,101			0	9,828	01/01/2037...	1FM...
46626A AA 2	JP MORGAN H&Q 7.100% 09/15/17...	.	03/15/2016.	Redemption 100.0000		1,274,220	1,274,220	1,262,128	1,272,433		1,787		1,787		1,274,220			0	15,106	09/15/2017...	1...
46628F AF 8	JP MORGAN CHASE COMMERCIAL MOR 5.935%...	.	03/01/2016.	Paydown		3,157,547	3,157,547	3,484,619	3,167,568		(10,021)		(10,021)		3,157,547			0	35,472	04/01/2045...	1FM...
46628Y AX 8	JPMMT_06-S2 6.500% 07/01/36...	.	03/01/2016.	Paydown		186,356	223,276	184,821	181,150		5,205		5,205		186,356			0	1,954	07/01/2036...	1FM...
46629B AC 3	JP MORGAN MORTGAGE ACQUISITION 5.777%...	.	03/01/2016.	Paydown		39,913	39,913	28,285	28,342		11,572		11,572		39,913			0	106	08/01/2036...	1FM...
46629H AA 4	JP MORGAN MORTGAGE ACQUISITION 0.563%...	.	03/25/2016.	Paydown		78,209	78,209	76,107			2,102		2,102		78,209			0	36	07/25/2036...	1FM...
46629Q AC 0	JP MORGAN MORTGAGE ACQUISITION 5.048%...	.	03/01/2016.	Paydown		25,732	25,732	20,393	20,283		5,449		5,449		25,732			0	169	01/01/2025...	1FM...
46629S AE 2	JP MORGANMORTGAGE TRUST JPMMT_ 6.000%...	.	03/01/2016.	Paydown		456,314	494,424	369,610	357,420		98,894		98,894		456,314			0	5,738	01/01/2037...	1FM...
46629Y AC 3	JP MORGAN CHASE COMMERCIAL MOR 5.440%...	.	03/01/2016.	Paydown		230,382	230,382	259,049	235,964		(5,582)		(5,582)		230,382			0	2,818	06/01/2047...	1FM...
46630M AF 9	JP MORGAN MORTGAGE ACQUISITION 4.905%...	.	03/01/2016.	Paydown		30,156	30,156	22,485	22,335		7,821		7,821		30,156			0	208	01/01/2037...	1FM...
46630W AJ 9	JP MORGAN MORTGAGE TRUST JPMMT 6.000%...	.	03/01/2016.	Paydown		170,853	201,014	161,372	157,071		13,783		13,783		170,853			0	1,959	06/01/2037...	1FM...
46641T AF 1	JP MORGAN REREMIC JPMRR_14-1 4.750% 03...	.	03/01/2016.	Paydown		304,164	304,164	314,430	313,584		(9,420)		(9,420)		304,164			0	2,323	03/01/2036...	1FM...
46641T AR 5	JP MORGAN REREMIC JPMRR_14-1 3.000% 04...	.	03/01/2016.	Paydown		300,548	300,548	290,780	291,857		8,691		8,691		300,548			0	1,527	04/01/2035...	1FM...
46641T BM 5	JP MORGAN REREMIC JPMRR_14-1 3.500% 08...	.	03/01/2016.	Paydown		344,647	344,647	346,370	346,256		(1,609)		(1,609)		344,647			0	2,158	08/01/2036...	1FM...
46642V AJ 7	JP MORGAN REREMIC JPMRR_14-5 3.000% 09...	.	03/01/2016.	Paydown		183,513	183,513	175,255	175,552		7,961		7,961		183,513			0	677	09/01/2036...	1FM...
46642V AN 8	JP MORGAN REMERIC JPMRR_14-5 0.983% 01...	.	03/26/2016.	Paydown		796,017	796,017	778,604	795,261		756		756		796,017			0	1,026	01/26/2036...	1FM...
46644B AD 2	JPMORGAN REREMIC JPMRR_15-1 0.685% 07/...	.	03/25/2016.	Paydown		324,117	324,117	323,712	324,117				0		324,117			0	1,012	07/25/2036...	2AM...
46644B AM 2	JPMORGAN REREMIC JPMRR_15-1 0.583% 07/...	.	03/25/2016.	Paydown		307,942	307,942	301,206	305,230		2,712		2,712		307,942			0	513	07/25/2036...	1FE...
47032@ AB 7	JAMES CAMPBELL CO LLC JAMES CAMPBELL CO...	.	03/30/2016.	Redemption 100.0000		9,000,000	9,000,000	9,000,000	9,000,000				0		9,000,000			0	43,296	09/30/2016...	2...
48203R AE 4	JUNIPER NETWORKS INC 3.1% 3/15/2016 3...	.	03/15/2016.	Maturity		5,000,000	5,000,000	4,991,400	4,999,629		371		371		5,000,000			0	77,500	03/15/2016...	2FE...
48238T B* 9	KAR AUCTION SERVICES INC 03/11/...	.	03/31/2016.	Redemption 100.0000		5,691	5,691	5,685	5,686		5		5		5,691			0	52	03/11/2021...	3FE...
48239@ AB 6	WALGREEN CO LEASE PASS THROUGH 5.910%...	.	03/15/2016.	Redemption 100.0000		13,128	13,128	13,950	13,830		(703)		(703)		13,128			0	130	10/15/2031...	2...
48274@ AA 4	KWIK TRIP INC 3.900% 02/24/35...	.	02/24/2016.	Redemption 100.0000		42,779	42,779	42,779	42,779				0		42,779			0	417	02/24/2035...	2...
485170 AJ 3	KANSAS CITY SOUTHERN 4.300% 05/15/43...	.	03/16/2016.	CANTOR FITZGERALD & CO.		2,165,683	2,425,000	2,097,585	2,097,919		1,153		1,153		2,099,072		66,610	66,610	29,353	05/15/2043...	2FE...
49455W AD 8	KINDER MORGAN FINANCE CO LLC 5.700% 01...	.	01/05/2016.	Maturity		8,900,000	8,900,000	8,777,819	8,899,793		207		207		8,900,000			0	253,650	01/05/2016...	2FE...
49461B C@ 1	KINETIC CONCEPTS INC 05/04/18...	.	03/31/2016.	Redemption 100.0000		45,330	45,330	44,410	44,809		521		521		45,330			0	516	05/04/2018...	3FE...
49917# AB 1	KNOLLWOOD COTTAGE HILL DEVELOP 7.470%...	.	03/15/2016.	Redemption 100.0000		40,645	40,645	47,193	44,704		(4,059)		(4,059)		40,645			0	506	06/15/2026...	2...
50152# AC 1	KT REAL ESTATE HOLDINGS LLC 3.580% 05/...	.	02/24/2016.	Redemption 100.0000		110,412	110,412	110,412	110,412				0		110,412			0	988	05/24/2035...	2...
501773 CZ 6	LB COMMERCIAL CONDUIT MORTGAGE 6.410%...	.	03/01/2016.	Paydown		145,648	145,648	99,815	143,657		1,991		1,991		145,648			0	1,561	06/01/2031...	1FM...
50179A AE 7	LB-UBS COMMERCIAL MORTGAGE TRU LBUBS 200	.	03/11/2016.	Paydown		38,796	38,796	43,534	39,742		(946)		(946)		38,796			0	309	02/11/2040...	1FM...
50219J AA 8	LSTAR Securities Inv Trust 2.435% 10/0...	.	03/01/2016.	Paydown		404,436	404,436	397,787	399,726		4,710		4,710		404,436			0	1,765	10/01/2020...	1Z...
50219P AA 4	LSTAR SECURITIES INVESTMENT TR 2.423%...	.	03/01/2016.	Paydown		169,755	169,755	165,519			4,236		4,236		169,755			0	260	01/01/2021...	1Z...
50820T AE 9	LAKE COUNTRY MORTGAGE LOAN TRU 1.083%...	.	03/25/2016.	Paydown		1,617,537	1,617,537	1,586,700	1,612,917		4,620		4,620		1,617,537			0	2,913	07/25/2034...	1FM...

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
51602E AD 6	LANNETT CO INC. 11/20/22	.	03/17/2016.	MORGAN STANLEY & CO.		3,918,900	4,240,000	3,816,000	3,819,112		8,621		8,621		3,827,733		91,167	91,167	46,552	11/20/2022	4FE
51783# AE 2	LAS VEGAS SANDS 12/16/20	.	03/31/2016.	Redemption 100.0000		12,500	12,500	12,548	12,535		(35)		(35)		12,500			0	103	12/16/2020	3FE
52108M DJ 9	LB-UBS COMMERCIAL MORTGAGE TRU 5.217%	.	01/11/2016.	Paydown		2,937,057	2,937,057	3,242,006	2,997,858		(60,802)		(60,802)		2,937,057			0	12,769	02/11/2031	1FM
52108M FS 7	LB-UBS COMMERCIAL MORTGAGE TRU 5.661%	.	01/11/2016.	Paydown		426,428	426,428	436,166	426,430		(2)		(2)		426,428			0	2,012	03/11/2039	1FM
521615 AA 2	LEA POWER PARTNERS LLC Lea Power Partner	.	03/15/2016.	Redemption 100.0000		81,745	81,745	81,745	81,745				0		81,745			0	1,348	06/15/2033	3FE
52467@ AU 9	TRINITY NEPONSET LLC 6.380% 03/01/29	.	03/01/2016.	Redemption 100.0000		34,495	34,495	34,767	34,675		(180)		(180)		34,495			0	367	03/01/2029	2
525170 BD 7	LEHMAN MANUFACTURED HOUSING AS 6.545%	.	03/15/2016.	Paydown		106,903	108,269	109,501	104,676	4,227	(2,000)		2,227		106,903			0	1,194	07/15/2028	6FE
525170 BE 5	LEHMAN MANUFACTURED HOUSING AS 7.033%	.	03/15/2016.	Paydown			7,189	6,972	4,719	2,192	(6,911)		(4,719)					0	83	07/15/2028	6FE
525221 HD 2	LEHMAN XS TRUST LXS_06-2N 1.642% 02/01	.	03/01/2016.	Paydown		752,045	972,908	712,047	718,222		33,824		33,824		752,045			0	2,107	02/01/2036	1FM
525226 AN 6	LEHMAN XS TRUST LXS_06-12N 0.608% 08/2	.	03/25/2016.	Paydown		397,563	517,566	415,346	419,885		(22,322)		(22,322)		397,563			0	492	08/25/2046	1FM
525227 AE 4	LEHMAN XS TRUST LXS_06-GP2 0.643% 06/2	.	03/26/2016.	Paydown		262,360	258,167	201,209	203,687		58,673		58,673		262,360			0	245	06/25/2046	1FM
52522D AQ 4	LEHMAN XS TRUST 0.633% 11/25/46	.	03/25/2016.	Paydown		874,981	894,015	711,859	716,033		158,948		158,948		874,981			0	794	11/25/2046	1FM
52523K BH 6	LEHMAN XS TRUST LXS_06-17 0.603% 08/25	.	03/27/2016.	Paydown		276,020	343,079	254,714	263,637		12,383		12,383		276,020			0	302	08/25/2046	1FM
52523L AD 4	LEHMAN XS TRUST LXS_06-13 0.623% 09/25	.	03/25/2016.	Paydown		614,852	634,882	464,373	477,423		137,429		137,429		614,852			0	628	09/25/2036	1FM
525248 AE 0	LXS_07-5H 5.026% 05/01/37	.	03/01/2016.	Paydown		175,426	227,398	131,928	136,513		38,913		38,913		175,426			0	1,049	05/01/2037	1FM
52524G AA 0	LEHMAN XS TRUST LXS_07-7N 0.653% 06/25	.	03/25/2016.	Paydown		285,792	285,792	214,344	220,112		65,680		65,680		285,792			0	328	06/25/2047	1FM
52524V AQ 2	LEHMAN XS TRUST LXS_07-15N 1.335% 08/2	.	03/25/2016.	Paydown		1,627,151	1,783,353	1,223,826	1,226,086		401,065		401,065		1,627,151			0	4,323	08/26/2047	1FM
52525B AD 4	LEHMAN XS TRUST LXS_07-16N 1.283% 09/2	.	03/25/2016.	Paydown		935,059	935,059	808,826	825,551		109,508		109,508		935,059			0	1,953	09/25/2047	1FM
54226G AB 5	LONE STAR FUNDS 08/05/17	.	03/03/2016.	Redemption 100.0000		423,408	423,408	423,408	334,128				0		423,408			0	1,241	08/05/2017	1Z
54251P AA 5	LONG BEACH MORTGAGE LOAN TRUST 0.573%	.	03/25/2016.	Paydown		441,292	441,292	331,383	342,936		98,357		98,357		441,292			0	385	06/25/2036	1FM
543190 AA 0	LTRAN_15-1A 2.980% 01/15/45	.	03/15/2016.	Paydown		128,033	128,033	128,025	128,026		7		7		128,033			0	636	01/15/2045	1FE
546403 AD 8	LOUISIANA PUB FACS AUTH 5.750% 02/01/1	.	02/01/2016.	Paydown		1,745,994	1,745,994	1,745,128	1,745,128		866		866		1,745,994			0	50,197	02/01/2019	1FE
54911B AA 8	LSTAR SECURITIES INVESTMENT TR 2.435%	.	03/01/2016.	Paydown		786,071	786,071	772,462	773,791		12,281		12,281		786,071			0	3,279	11/02/2020	1FE
55323C AD 9	METALDYNE PERFORMANCE GROUP IN	O	02/16/2016.	BARCLAYS BANK PLC		1,079,770	1,108,878	1,124,124	1,075,589		28		28	48,665	1,124,282	(20,793)	(23,719)	(44,512)		10/20/2021	3FE
55336V AH 3	MPLX LP 4.875% 06/01/25	.	01/04/2016.	CANTOR FITZGERALD & CO.		1,144,000	1,280,000	1,268,110			47		47		1,268,158		(124,158)	(124,158)	6,240	06/01/2025	2FE
561233 AA 5	MALLINCKRODT INTERNATIONAL FIN 5.750%	R	02/05/2016.	BANK OF AMERICA N.A.		1,920,000	2,000,000	2,000,000	2,000,000				0		2,000,000		(80,000)	(80,000)	60,215	08/01/2022	4FE
564759 K# 4	MANUFACTURERS AND TRADERS TRUS 7.150%	.	03/15/2016.	Redemption 100.0000		419,791	419,791	460,046	433,480		(13,689)		(13,689)		419,791			0	5,012	01/15/2020	2
565849 AD 8	MARATHON OIL CORP 6.000% 10/01/17	.	02/03/2016.	CANTOR FITZGERALD & CO.		7,890,000	8,000,000	9,416,000	8,486,063		(28,266)		(28,266)		8,457,797		(567,797)	(567,797)	169,333	10/01/2017	2FE
565849 AE 6	MARATHON OIL CORP 6.600% 10/01/37	.	02/10/2016.	Various		2,327,900	3,340,000	3,454,362	3,442,937		(254)		(254)		3,442,682		(1,114,782)	(1,114,782)	80,098	10/01/2037	2FE
565849 AF 3	MARATHON OIL CORP 5.900% 03/15/18	.	01/29/2016.	Various		3,202,500	3,500,000	3,669,295	3,551,167		(1,949)		(1,949)		3,549,218		(346,718)	(346,718)	78,814	03/15/2018	2FE
570506 AT 2	MARKWEST ENERGY PARTNERS LP 4.875% 06/	.	01/19/2016.	Tax Free Exchange									0					0	(137,285)	06/01/2025	3FE
57643L CJ 3	MAST_04-OPT1 2.083% 02/25/34	.	03/25/2016.	Paydown		13,278	13,278	10,603	11,033		2,246		2,246		13,278			0	42	02/25/2034	1FM
57643L EW 2	MAST_04-OPT2 1.333% 09/25/34	.	03/25/2016.	Paydown		130,752	130,752	130,752	130,752				0		130,752			0	287	09/25/2034	1FM
57643L EZ 5	MAST_04-OPT2 1.933% 09/25/34	.	03/25/2016.	Paydown		23,267	23,267	12,945	12,416		10,851		10,851		23,267			0	74	09/25/2034	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
57643L LA 2	MASTR ASSET BACKED SECURITIES 5.183% 1	.	03/01/2016.	Paydown		433,138	433,138	468,400	452,468		(19,331)		(19,331)		433,138			0	2,979	11/01/2035	1FM
58155Q AC 7	MCKESSON CORP 3.250% 03/01/16	.	03/01/2016.	Maturity		5,000,000	5,000,000	4,983,050	4,999,399		601		601		5,000,000			0	81,250	03/01/2016	2FE
58772P AC 2	MERCEDES-BENZ AUTO RECEIVABLES 0.706%	.	03/15/2016.	Paydown		1,270,565	1,270,565	1,270,811			(245)		(245)		1,270,565			0	1,432	06/15/2018	1FE
59023B AE 4	MERRILL LYNCH MORTGAGE TRUST M 5.865%	.	03/01/2016.	Paydown		6,550,842	6,550,842	6,500,872	6,550,842				0		6,550,842			0	44,860	05/01/2039	1FM
59073@ AA 4	MESQUITE POWER LLC 4.640% 12/31/39	.	03/31/2016.	Redemption 100.0000		27,025	27,025	27,025	27,025				0		27,025			0	313	12/31/2039	2FE
59318* AA 1	MGM RESORTS INTERNATIONAL 12/20	.	03/31/2016.	Redemption 100.0000		6,345	6,345	6,329	6,333		13		13		6,345			0	56	12/20/2019	3FE
59524E AB 8	MID-ATLANTIC FAMILY MILITARY C 5.240%	.	02/01/2016.	Redemption 100.0000		84,585	84,585	84,585	84,585				0		84,585			0	2,216	08/01/2050	1FE
60688B AD 0	MERRILL LYNCH COUNTRYWIDE COMM 6.072%	.	03/01/2016.	Paydown		43,484	43,484	45,858	45,572		(2,088)		(2,088)		43,484			0	590	08/01/2049	1FM
61690T AL 7	MORGAN STANLEY REREMIC TRUST M 0.341%	.	02/23/2016.	Various		13,929,746	13,929,746	13,424,793	13,537,631		18,388		18,388		13,556,019		373,728	373,728	13,430	09/01/2036	1AM
61744C RD 0	MORGAN STANLEY ABS CAPITAL I M 1.378%	.	03/25/2016.	Paydown		127,569	127,569	126,892	126,968		601		601		127,569			0	265	04/25/2035	1FM
617458 AG 9	MORGAN STANLEY CAPITAL I MSCI_ MSC 2011-	.	03/22/2016.	MORGAN STANLEY & CO		11,726,367	10,500,000	11,843,732	11,624,300		(60,464)		(60,464)		11,563,836		162,531	162,531	171,751	09/01/2047	1FM
61748J AA 5	MORGAN STANLEY MORTGAGE LOAN T 0.603%	.	03/25/2016.	Paydown		154,671	154,671	76,897	76,256		78,414		78,414		154,671			0	123	08/25/2036	1FM
61749W AT 4	MORGAN STANLEY MORTGAGE LOAN T 6.000%	.	03/01/2016.	Paydown		129,388	129,393	129,332	130,261		(873)		(873)		129,388			0	736	08/01/2036	4FM
61750C AF 4	MORGAN STANLEY CAPITAL I MSC_0 MSC 2006-	.	03/01/2016.	Paydown		797,396	797,396	868,165	798,098		(702)		(702)		797,396			0	5,225	07/01/2044	1FM
61754J AF 5	MORGAN STANLEY CAPITAL I MSC_0 MSC 2007-	.	03/01/2016.	Paydown		55,802	55,802	64,746	57,961		(2,159)		(2,159)		55,802			0	382	06/01/2042	1FM
61756U AE 1	MORGAN STANELY CAPITAL I MSC_0 5.809%	.	03/01/2016.	Paydown		218,460	218,460	251,415	228,226		(9,766)		(9,766)		218,460			0	2,795	12/01/2049	1FM
61762Q AA 0	MORGAN STANLEY REREMIC TRUST M 1.558%	.	03/26/2016.	Paydown		45,323	45,323	34,603	34,887		10,436		10,436		45,323			0	139	10/26/2034	1FM
61763W AA 6	MORGAN STANLEY REREMIC TRUST M 0.603%	.	03/25/2016.	Paydown		838,536	838,536	817,573	826,714		11,823		11,823		838,536			0	846	11/25/2033	1FM
61764Q AG 5	MORGAN STANLEY REREMIC TRUST M 0.675%	.	03/25/2016.	Paydown		325,545	325,545	310,997	315,032		10,514		10,514		325,545			0	364	11/25/2046	1AM
61765N AA 4	MSRR 201-R5 1A 0.309% 10/26/46	.	03/01/2016.	Paydown		1,076,792	1,076,792	1,012,857	1,021,745		55,047		55,047		1,076,792			0	1,438	10/26/2046	1FE
61911M AC 5	BAYVIEW OPPORTUNITY MASTER FUN 3.000%	.	03/28/2016.	Paydown		1,291,336	1,291,336	1,279,323	1,279,885		11,452		11,452		1,291,336			0	5,466	09/28/2030	1FM
62431R AA 7	MOUNTAIN VIEW FUNDING CLO MVEW MVEW 2007	F	01/16/2016.	Paydown		65,519	65,519	59,294	64,687		831		831		65,519			0	92	04/16/2021	1FE
629377 BS 0	NRG ENERGY INC 7.875% 05/15/21	.	02/17/2016.	GOLDMAN SACHS & COMPANY		911,635	1,122,000	1,122,000	1,122,000				0		1,122,000		(210,365)	(210,365)	23,440	05/15/2021	4FE
629377 BU 5	NRG ENERGY INC 6.625% 03/15/23	.	02/26/2016.	GOLDMAN SACHS & COMPANY		111,090	138,000	136,275	136,598		25		25		136,623		(25,533)	(25,533)	4,241	03/15/2023	4FE
63861H AL 2	NSMLT_13-A 5.618% 12/01/52	.	03/01/2016.	Paydown		590,699	590,699	630,926	630,536		(39,837)		(39,837)		590,699			0	6,095	12/01/2052	1FM
64110L AK 2	NETFLIX INC 5.875% 02/15/25	.	02/09/2016.	Tax Free Exchange		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0		02/15/2025	4FE
641423 BM 9	NEVADA PWR CO NEVADA POWER CO. 5.95% 3/1	.	03/15/2016.	Maturity		1,500,000	1,500,000	1,496,115	1,499,902		98		98		1,500,000			0	44,625	03/15/2016	1FE
643528 AC 6	NEW CENTURY ALTERNATIVE MORTGA 6.173%	.	03/01/2016.	Paydown		99,253	99,253	69,477	66,874		32,379		32,379		99,253			0	705	07/01/2036	1FM
651290 AP 3	NEWFIELD EXPL CO NEWFIELD EXPLORATION CO.	.	01/26/2016.	CREDIT SUISSE SECURITIES USA L		830,000	1,000,000	999,560	999,652		4		4		999,656		(169,656)	(169,656)	28,590	01/30/2022	3FE
651290 AQ 1	NEWFIELD EXPL CO 5.625% 07/01/24	.	02/08/2016.	JP MORGAN SECURITIES LTD LDN.		1,600,000	2,000,000	2,000,000	2,000,000				0		2,000,000		(400,000)	(400,000)	68,750	07/01/2024	3FE
651639 AE 6	NEWMONT MINING CORP 5.875% 04/01/35	.	03/10/2016.	MORGAN STANLEY & CO		1,744,958	1,950,000	1,894,269	1,903,283		256		256		1,903,539		(158,582)	(158,582)	52,190	04/01/2035	2FE
655044 AG 0	NOBLE ENERGY INC 5.250% 11/15/43	.	01/04/2016.	UBS SECURITIES LLC		1,130,103	1,395,000	1,387,049	1,387,280		2		2		1,387,282		(257,179)	(257,179)	10,579	11/15/2043	2FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
65537K AB 6	NOMURA HOME EQUITY LOAN INC NH 0.593%	.	03/25/2016.	Paydown		16,506	16,506	11,580			4,926		4,926		16,506			0	8	02/25/2037	1FM
65540U BJ 1	NOMURA RESECURITIZATION TRUST 0.645% 0	.	03/25/2016.	Paydown		438,530	438,530	429,896	433,414		5,115		5,115		438,530			0	486	08/25/2047	1FE
65540X AY 3	NOMURA RESECURITIZATION TRUST 0.573% 0	.	03/25/2016.	Paydown		34,773	34,773	32,491			2,282		2,282		34,773			0	17	07/26/2037	1AM
65540Y AA 3	NOMURA RESECURITIZATION TRUST 0.575% 0	.	03/25/2016.	Paydown		957,670	957,670	935,524	936,779		20,890		20,890		957,670			0	748	09/26/2035	1FE
655664 AR 1	NORDSTROM INC 5.000% 01/15/44	.	01/21/2016.	Various		7,174,583	7,119,000	6,189,156	6,213,068		654		654		6,213,722		960,861	960,861	182,664	01/15/2044	2FE
665228 C* 1	NORTHERN ILLINOIS GAS COMPANY 2.860% 0	.	02/01/2016.	Maturity		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	85,800	02/01/2016	1
66939# AF 0	UN TANK CAR CO 8.130% 01/15/16	.	01/15/2016.	Redemption 100.0000		296,710	296,710	300,344	296,695		15		15		296,710			0	12,061	01/15/2016	1
66987X GG 4	NFHE_05-1 1.198% 06/25/35	.	03/25/2016.	Paydown		691,655	691,655	688,197	691,581		74		74		691,655			0	1,379	06/25/2035	1FM
66987X GW 9	NOVASTAR NHEL_05-3 0.803% 01/25/36	.	03/25/2016.	Paydown		96,369	96,369	94,577	94,833		1,536		1,536		96,369			0	137	01/25/2036	1FM
66988V AA 6	NOVASTAR HOME EQUITY LOAN NHEL 0.573%	.	03/25/2016.	Paydown		310,258	310,258	237,929	238,685		71,573		71,573		310,258			0	261	06/25/2036	1FM
67001B AQ 6	NOVELIS INC/GA 05/18/22	I	03/31/2016.	Redemption 100.0000		12,500	12,500	12,438	12,440		60		60		12,500			0	126	05/18/2022	3FE
67019@ AC 0	NSG HOLDINGS 12/11/19	.	03/15/2016.	Redemption 100.0000		15,508	15,508	15,287	6,756		194		194		15,508			0	113	12/11/2019	3FE
67073V AB 8	NYLIM_06-1A NYLIM 2006-1A A2A 0.840% 0	F	02/08/2016.	Paydown		287,344	287,344	267,230	280,853		6,492		6,492		287,344			0	410	08/08/2020	1FE
674812 AK 8	DEVON OEI OPERATING LLC 8.250% 07/01/1	.	03/15/2016.	JEFFERIES & COMPANY INC.		200,000	200,000	230,453	208,224		(654)		(654)		207,570		(7,570)	(7,570)	11,779	07/01/2018	2FE
67773# AD 2	OHIO VALLEY ELECTRIC CORP 5.800% 02/15	.	02/15/2016.	Redemption 100.0000		817,347	817,347	817,347	817,347				0		817,347			0	23,703	02/15/2026	2
678858 BG 5	OKLAHOMA GAS AND ELECTRIC COMP OKLAHOMA	.	01/15/2016.	Maturity		4,700,000	4,700,000	4,684,678	4,699,926		74		74		4,700,000			0	121,025	01/15/2016	1FE
68210* AC 7	OMEGA LEASING US LLC Rolls Royce (Omega	.	01/12/2016.	Redemption 100.0000		303,026	303,026	303,026	303,026				0		303,026			0	4,530	07/12/2016	1
68267J AA 1	ONEMAIN FINANCIAL ISSUANCE TRU 2.570%	.	02/05/2016.	CREDIT SUISSE SECURITIES USA L		13,894,559	14,100,000	14,099,875	14,099,875				0		14,099,875		(205,316)	(205,316)	52,342	07/18/2025	1FE
68268B AA 7	ONEMAIN FINANCIAL ISSUANCE TRU 2.470%	.	02/05/2016.	CITIGROUP GLOBAL MARKETS INC/		19,925,781	20,000,000	19,996,900	19,998,164		84		84		19,998,248		(72,467)	(72,467)	71,356	09/18/2024	1FE
68268N AF 0	ONEOK PARTNERS LP 3.250% 02/01/16	.	02/01/2016.	Maturity		3,975,000	3,975,000	3,970,071	3,974,911		89		89		3,975,000			0	64,594	02/01/2016	2FE
68389F FT 6	OPTION ONE MORTGAGE LOAN TRUST 1.213%	.	03/25/2016.	Paydown		70,363	70,363	70,363	70,363				0		70,363			0	143	11/25/2034	1FM
684181 AA 8	Orange Cogen Co 8.175% 03/15/22	.	03/15/2016.	Redemption 100.0000		112,000	112,000	114,237	112,731		(731)		(731)		112,000			0	2,289	03/15/2022	2FE
685049 AA 6	ORANGE LAKE TIMESHARE TRUST ON 3.450%	.	03/10/2016.	Paydown		61,987	61,987	61,984	61,988		(1)		(1)		61,987			0	349	03/10/2027	1FE
687847 AB 9	OSCAR US FUNDING TRUST OSCAR_1 1.000%	.	03/15/2016.	Paydown		674,700	674,700	674,661	674,661		39		39		674,700			0	1,129	08/15/2017	1FE
68784L AB 8	OSCAR US FUNDING TRUST OSCAR_1 1.300%	E	03/15/2016.	Paydown		2,358,650	2,358,650	2,358,525	2,358,525		125		125		2,358,650			0	5,147	08/15/2018	1FE
69573X AN 9	PAINE WEBBER CMO TRUST PWT_O 9.500% 04	.	03/01/2016.	Paydown		6,989	6,989	7,261	7,024		(35)		(35)		6,989			0	125	04/01/2019	1
70144# AA 4	PARKLAWN NORTH LOT LLC 4.458% 04/15/29	.	03/15/2016.	Redemption 100.0000		284,060	284,060	284,060	284,060				0		284,060			0	2,113	04/15/2029	1
70215E AL 7	PARTY CITY HOLDINGS INC 08/06/2	.	03/31/2016.	Various		1,953,086	2,000,586	2,000,586	2,000,586				0		2,000,586		(47,500)	(47,500)	19,997	08/06/2022	4FE
70583# AJ 3	PELICAN PRODUCTS INC 04/08/20	.	02/18/2016.	Redemption 100.0000		86,686	86,686	86,656	86,634		52		52		86,686			0	619	04/08/2020	4FE
706448 BE 6	PEMEX FIN LTD. 10.610% 08/15/17	F	02/15/2016.	Redemption 100.0000		453,125	453,125	503,535	488,155		(35,030)		(35,030)		453,125			0	12,019	08/15/2017	1FE
70714* AA 8	PENINSULA GAMING LLC 11/20/17	.	03/24/2016.	Redemption 100.0000		174,167	174,167	172,425	172,244		1,922		1,922		174,167			0	1,100	11/20/2017	4FE
70757R AB 4	PENN PRODUCTS TERMINALS LLC 03/	.	03/31/2016.	Redemption 100.0000		91,250	91,250	90,794	90,816		434		434		91,250			0	1,096	03/19/2022	3FE
71839# AA 2	PHILLIES FUNDING LP 6.210% 07/10/30	.	01/10/2016.	Redemption 100.0000		39,808	39,808	39,808	39,808				0		39,808			0	618	07/10/2030	2AM
72347N AP 5	PINNACLE FOODS FINANCE LLC 01/1	.	03/31/2016.	Redemption 100.0000		10,000	10,000	9,963			38		38		10,000			0	57	01/13/2023	3FE

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
726505 AL 4	PLAINS EXPORATION & PRODUCTION 6.750%	.	01/15/2016.	JP MORGAN SECURITIES LTD LDN.		1,370,880	2,856,000	2,856,059	2,856,038		(1)		(1)		2,856,037		(1,485,157)	(1,485,157)	91,035	02/01/2022	2FE
726505 AM 2	PLAINS EXPORATION & PRODUCTION 6.125%	.	01/26/2016.	JP MORGAN SECURITIES LTD LDN.		343,970	649,000	649,000	649,000				0		649,000		(305,030)	(305,030)	4,858	06/15/2019	2FE
72908L AB 1	PLENARY PROPERTIES NDC GP 5.188% 02/07	C	03/07/2016.	Redemption 100.0000		113,061	113,061	131,363	103,639		10,397		10,397	29,655	143,690	(30,629)		(30,629)	970	02/07/2040	2FE
73316P EM 8	POPULAR ABS MORTGAGE PASS-THRO 1.093%	.	03/25/2016.	Paydown		252,508	252,508	240,198	246,369		6,138		6,138		252,508			0	506	08/25/2035	1FM
740212 AC 9	PRECISION DRILLING CORPORATION PRECISION	A	03/16/2016.	Various		678,900	890,000	881,100	884,668		201		201		884,869		(205,969)	(205,969)	20,422	11/15/2020	3FE
74022D AJ 9	PRECISION DRILLING CORPORATION 5.250%	A	03/17/2016.	BARCLAYS CAPITAL INC.		228,938	333,000	333,000	333,000				0		333,000		(104,063)	(104,063)	6,167	11/15/2024	3FE
74043A AN 1	PREFTS_23 1.364% 12/22/36	E	03/23/2016.	Redemption 100.0000		4,598	4,598	437	437		4,162		4,162		4,598			0	14	12/22/2036	1AM
74112C AS 2	PRESTIGE BRANDS HOLDINGS INC 09	.	03/22/2016.	Redemption 0.0131			153	152	152		(152)		(152)					0		09/03/2021	4FE
74733V AB 6	QEP RESOURCES INC 5.375% 10/01/22	.	03/01/2016.	JP MORGAN SECURITIES LTD LDN.		285,000	375,000	375,000	375,000				0		375,000		(90,000)	(90,000)	8,566	10/01/2022	4FE
74876W AP 0	QUINTILES TRANSNATIONAL CORP. 0	.	03/31/2016.	Redemption 100.0000		7,500	7,500	7,481	7,481		19		19		7,500			0	62	04/29/2022	3FE
74919R AA 3	RAAC SERIES RAAC_06-RP3 0.703% 05/25/3	.	03/25/2016.	Paydown		241,648	241,648	216,124	222,349		19,300		19,300		241,648			0	249	05/25/2036	1FM
74922A AA 5	RESIDENTIAL ACCREDIT LOANS INC 0.623%	.	03/25/2016.	Paydown		396,534	396,534	326,645	328,659		67,876		67,876		396,534			0	372	07/25/2037	1FM
74922R AC 4	RESIDENTIAL ACCREDIT LOANS RAL 6.250%	.	03/01/2016.	Paydown		281,603	496,412	361,003	352,109		(70,506)		(70,506)		281,603			0	4,761	12/01/2036	1FM
74922R AH 3	RESIDENTIAL ACCREDIT LOANS RAL 0.883%	.	03/25/2016.	Paydown		138,844	258,692	140,045	145,999		(7,155)		(7,155)		138,844			0	392	12/25/2036	1FM
74923T AA 3	WELLS FARGO COMMERCIAL MORTGAG 0.593%	.	03/25/2016.	Paydown		5,512	5,512	4,344			1,168		1,168		5,512			0	5	03/25/2047	1FM
74958D AH 1	RESIDENTIAL FUNDING MORTGAGE S 5.500%	.	03/01/2016.	Paydown		3,213	3,213	3,208	3,207		5		5		3,213			0	21	10/01/2021	2FM
74958E AC 0	RESIDENTIAL ASSET SECURITIES C RFMSI 200	.	03/01/2016.	Paydown		82,621	82,621	82,801	82,779		(158)		(158)		82,621			0	771	12/01/2036	3FM
751150 AA 1	RESIDENTIAL ACCREDIT LOANS INC 1.122%	.	03/01/2016.	Paydown		239,495	285,853	203,313	204,255		35,240		35,240		239,495			0	446	09/01/2046	1FM
751150 AD 5	RESIDENTIAL ACCREDIT LOANS INC 1.227%	.	03/01/2016.	Paydown		63,033	77,438	55,755	56,272		6,760		6,760		63,033			0	110	09/01/2046	1FM
75115H AB 2	RESIDENTIAL ACCREDIT LOANS INC 0.830%	.	03/25/2016.	Paydown		366,591	621,803	457,802	462,733		(96,142)		(96,142)		366,591			0	632	12/26/2036	1FM
75406W AC 5	RASC_06-KS6 0.583% 08/25/36	.	03/25/2016.	Paydown		289,037	289,037	262,280	270,941		18,096		18,096		289,037			0	241	08/25/2036	1FM
754427 AA 0	RAVENSWOOD UNIT 40 2004 PASS T 5.996%	.	01/15/2016.	Redemption 100.0000		2,542,625	2,542,625	2,619,294	2,556,459		(13,834)		(13,834)		2,542,625			0	76,228	01/15/2019	2
75644@ AB 8	RED CEDAR GATHERING COMPANY 5.590% 03/	.	03/16/2016.	Redemption 100.0000		1,600,000	1,600,000	1,600,000	1,600,000				0		1,600,000			0	44,720	03/16/2017	1
760985 2Y 6	RESIDENTIAL ASSET MORTGAGE PRO 5.072%	.	03/01/2016.	Paydown		27,960	27,960	27,960	27,960				0		27,960			0	237	04/01/2034	1FM
760985 Q4 6	RESIDENTIAL ASSET MORTGAGE PRO 4.590%	.	03/01/2016.	Paydown		26,877	26,877	26,867	26,877				0		26,877			0	157	02/01/2034	1FM
76110H 2Z 1	RESIDENTIAL ACCREDIT LOANS IN 5.700% 0	.	03/01/2016.	Paydown		19,709	19,709	20,146	20,141		(432)		(432)		19,709			0	189	04/01/2035	4FM
76110V EU 8	RFMSI_00-HI4 8.480% 09/01/30	.	03/01/2016.	Paydown		3,809	3,809	4,075	3,785		24		24		3,809			0	52	09/01/2030	1FM
76110W F8 4	RESIDENTIAL ASSET SECURITIES C 1.466%	.	03/25/2016.	Paydown		1,071,954	1,071,954	1,072,791	1,074,041		(2,087)		(2,087)		1,071,954			0	2,348	11/25/2034	1FM
76110W LL 8	RESIDENTIAL ASSET SECURITIES C 7.514%	.	03/01/2016.	Paydown		24,692	24,692	22,714	22,872		1,820		1,820		24,692			0	314	06/01/2031	1FM
76110W QA 7	RASC_02-KS8 6.190% 12/01/32	.	03/01/2016.	Paydown		13,518	17,171	15,479	16,383		(2,865)		(2,865)		13,518			0	175	12/01/2032	1FM
76110W VV 5	RESIDENTIAL ASSET SECURITIES C 1.318%	.	03/25/2016.	Paydown		40,344	40,344	40,186	40,498		(154)		(154)		40,344			0	93	01/25/2034	2FM
76110W WG 7	RESIDENTIAL ASSET SECURITIES C 4.300%	.	03/01/2016.	Paydown		38,079	38,079	38,072	38,072		7		7		38,079			0	316	03/01/2034	1FM
76110W YM 2	RESIDENTIAL ASSET SECURITIES C 1.213%	.	03/25/2016.	Paydown		151,918	151,918	124,779	126,299		25,619		25,619		151,918			0	286	06/25/2034	1FM
76110W ZX 7	RASC_04-KS6 1.258% 07/25/34	.	03/25/2016.	Paydown		128,663	128,663	111,453	113,156		15,507		15,507		128,663			0	223	07/25/2034	1FM

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76112B AM 2	RESIDENTIAL ASSET MORTGAGE PRO 1.333%	.	03/25/2016.	Paydown		102,992	102,992	102,992	102,992				0		102,992			0	259	08/25/2034	1FM
76114G AA 5	RESIDENTIAL ASSET SECURITIZATI 6.500%	.	03/01/2016.	Paydown		566,868	754,048	612,908	598,104		(31,236)		(31,236)		566,868			0	9,211	02/01/2037	1FM
76116R AA 9	RESMAE MORTGAGE LOAN TRUST 0.633% 02/2	.	03/25/2016.	Paydown		400,758	400,758	201,690	196,322		204,436		204,436		400,758			0	570	02/25/2036	1FM
76117Y AA 3	RESIMAC MBS TRUST RESI_14-1A 1.332% 12	F	03/12/2016.	Paydown		738,045	738,045	738,045	738,045				0		738,045			0	2,267	12/12/2045	1FE
76126C GC 0	RACERS SER 1999-24-S-CCE	.	03/31/2016.	Various							(457,909)		(457,909)					0			2
761713 BE 5	REYNOLDS AMERICAN INC 3.250% 06/12/20	.	02/22/2016.	DIRECT		4,274,533	4,203,000	4,282,016	4,276,790		(2,257)		(2,257)		4,274,533			0	26,561	06/12/2020	2FE
76242# AA 2	RYMAN HOSPITALITY PROPERTIES 01	.	03/31/2016.	Redemption 100.0000		625	625	625	624		1		1		625			0	6	01/22/2021	3FE
771196 AS 1	ROCHE HOLDINGS INC 6% 6.000% 03/01/19	.	03/24/2016.	DIRECT		1,897,509	1,861,000	1,963,729	1,900,101		(2,592)		(2,592)		1,897,509			0	62,964	03/01/2019	1FE
77313# AA 4	ROCKET SOFTWARE INC 02/08/18	.	03/31/2016.	Redemption 100.0000		9,968	9,968	9,918	9,945		23		23		9,968			0	145	02/08/2018	4FE
77714T AA 9	ROSE ROCK MIDSTREAM LP 5.625% 11/15/23	.	01/12/2016.	Tax Free Exchange		2,461,178	2,500,000	2,458,625	2,461,060		119		119		2,461,178			0		11/15/2023	4FE
77714T AB 7	ROSE ROCK MIDSTREAM LP 5.625% 11/15/23	.	02/01/2016.	BARCLAYS CAPITAL INC		272,500	500,000	492,236			58		58		492,294		(219,794)	(219,794)	6,172	11/15/2023	4FE
78009P CC 3	ROYAL BANK OF SCOTLAND PLC 4.375% 03/1	F	03/16/2016.	Maturity		10,100,000	10,100,000	10,383,608	10,115,742		(15,742)		(15,742)		10,100,000			0	220,938	03/16/2016	2FE
78404E AC 1	SBP DPR FINANCE CO 3.384% 03/15/17	F	03/16/2016.	Redemption 100.0000		473,684	473,684	475,987	474,468		(784)		(784)		473,684			0	3,906	03/10/2017	1FE
78454L AH 3	SM ENERGY CO 5.000% 01/15/24	.	03/08/2016.	JP MORGAN SECURITIES LTD LDN.		194,880	384,000	384,000	384,000				0		384,000		(189,120)	(189,120)	12,587	01/15/2024	4FE
78454L AK 6	SM ENERGY CO 6.125% 11/15/22	.	03/03/2016.	Various		957,480	1,884,000	1,867,011	1,868,076		310		310		1,868,386		(910,906)	(910,906)	33,924	11/15/2022	4FE
78514R AD 7	CARRINGTON MORTGAGE LOAN TRUST 0.913%	.	03/25/2016.	Paydown		337,139	337,139	327,521	223,854		6,520		6,520		337,139			0	350	09/25/2035	1FM
785592 AK 2	SABINE PASS LIQUEFACTION LLC 5.625% 03	.	01/14/2016.	Tax Free Exchange		8,995,682	9,000,000	8,993,750	8,995,508		175		175		8,995,682			0		03/01/2025	3FE
78709W AE 9	SCIENCE APPLICATIONS INTERNATI	.	01/29/2016.	Redemption 100.0000		55,132	55,132	54,994	54,987		145		145		55,132			0	465	04/21/2022	3FE
790849 AH 6	ST JUDE MEDICAL INC 2.500% 01/15/16	.	01/15/2016.	Maturity		2,500,000	2,500,000	2,497,675	2,499,981		19		19		2,500,000			0	31,250	01/15/2016	2FE
80284B AC 8	SANTANDER DRIVE AUTO RECEIVABL 0.886%	.	03/15/2016.	Paydown		443,979	443,979	443,840			139		139		443,979			0	304	09/17/2018	1FE
80284E AA 6	SANTANDER DRIVE AUTO RECEIVABL 1.890%	.	03/16/2016.	Paydown		4,398,366	4,398,366	4,398,239	4,398,239		127		127		4,398,366			0	14,678	03/17/2020	2AM
80284F AA 3	SANTANDER DRIVE AUTO RECEIVABL 1.830%	.	01/16/2016.	Paydown		192,301	192,301	192,300	192,300				0		192,301			0	293	04/16/2020	2AM
80284G AA 1	SANTANDER DRIVE AUTO RECEIVABL 1.900%	.	03/16/2016.	Paydown		3,298,973	3,298,973	3,298,886	3,298,886		86		86		3,298,973			0	10,449	06/16/2020	2AM
80284H AA 9	SANTANDER DRIVE AUTO RECEIVABL 1.840%	.	02/16/2016.	Paydown		1,304,550	1,304,550	1,304,539	1,304,539		11		11		1,304,550			0	2,938	10/16/2020	2AM
80284J AA 5	SANTANDER DRIVE AUTO RECEIVABL 1.970%	.	03/16/2016.	Paydown		1,266,527	1,266,527	1,266,487	1,266,487		40		40		1,266,527			0	4,119	03/16/2021	2AM
805564 EL 1	SAST_99-3 9.450% 12/01/32	.	03/01/2016.	Paydown		32,850	32,850	32,771	32,850				0		32,850			0	448	12/01/2032	1FM
805564 JM 4	SAST_01-2 6.812% 06/01/16	.	03/01/2016.	Paydown		695	695	751	692		3		3		695			0	11	06/01/2016	1FM
80557B AJ 3	SAXON ASSET SECURITIES TRUST 2 SAST 2007	.	03/27/2016.	Paydown			77,802	3,047	1,653		(1,653)		(1,653)					0	144	09/25/2047	4FM
81375W AB 2	SABR_04-O1 1.198% 02/25/34	.	03/25/2016.	Paydown		49,900	49,900	43,080	50,341		(441)		(441)		49,900			0	84	02/25/2034	1FM
81375W JQ 0	SECURITIZED ASSET BACKED RECEI 0.653%	.	03/25/2016.	Paydown		610,291	610,291	601,899	607,616		2,675		2,675		610,291			0	567	11/25/2035	1FM
81675K AD 1	SEMINOLE TRIBE OF FLORIDA 04/20	.	03/31/2016.	Redemption 100.0000		56,452	56,452	56,383	56,396		55		55		56,452			0	428	04/20/2020	3FE
81810# AA 4	SEVENTY SEVEN ENERGY INCF52418	.	03/31/2016.	Redemption 100.0000		2,060	2,060	2,070	2,068		(8)		(8)		2,060			0	20	06/25/2021	5FE
82048@ AY 6	GATX CAPITAL 7.750% 01/02/16	.	01/02/2016.	Redemption 100.0000		359,427	359,427	362,000	359,425		2		2		359,427			0	13,928	01/02/2016	2
822582 AY 8	SHELL INTERNATIONAL FINANCE BV 4.550%	F	01/28/2016.	Various		2,036,655	2,153,000	2,138,360	2,138,937		20		20		2,138,957		(102,301)	(102,301)	45,580	08/12/2043	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
82651X AA 5	SIERRA RECEIVABLES FUNDING COM 3.370%		03/20/2016.	Paydown		77,362	77,362	77,346	77,366		(4)		(4)		77,362			0	425	07/20/2028	1FE
82652J AA 5	SIERRA RECEIVABLES FUNDING COM 2.580%		03/20/2016.	Paydown		362,152	362,152	357,937	357,981		4,171		4,171		362,152			0	1,513	09/20/2032	1FE
82835A AC 0	SILVERADO CLO LTD SLVR_06-2A 0.849% 10	E	01/16/2016.	Paydown		224,651	224,651	207,802	220,415		4,236		4,236		224,651			0	323	10/16/2020	1FE
828807 CW 5	SIMON PROPERTY GROUP LP 3.300% 01/15/2		02/18/2016.	UBS SECURITIES LLC		5,990,280	6,000,000	5,964,060			243		243		5,964,303		25,977	25,977	22,000	01/15/2026	1FE
82926# AF 2	SINCLAIR TELEVISION GROUP INC 0		03/31/2016.	Redemption 100.0000		2,500	2,500	2,497	2,497		3		3		2,500			0	22	07/31/2021	3FE
83105R AB 6	SLATER MILL LOAN FUND SMLF_12- SMLF 2012	E	02/17/2016.	Paydown		114,419	114,419	113,912	115,300		(881)		(881)		114,419			0	530	08/17/2022	1FE
83547U AH 2	SONNEBORN LLC 12/10/20		03/31/2016.	Redemption 100.0000		8,764	8,764	8,764	8,764				0		8,764			0	103	12/10/2020	4FE
83548* AB 1	SONNEBORN LLC 12/10/20		03/31/2016.	Redemption 100.0000		49,661	49,661	49,661	49,661				0		49,661			0	584	12/10/2020	4FE
84603* AA 3	SOUTHWIRE CO 02/11/21		03/31/2016.	Redemption 100.0000		16,266	16,266	16,294	16,302		(37)		(37)		16,266			0	130	02/11/2021	3FE
84762L AT 2	SPECTRUM BRANDS INC 5.750% 07/15/25		02/11/2016.	Tax Free Exchange		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	187,674	07/15/2025	4FE
84762N BB 6	SPECTRUM BRANDS INC 06/09/22		03/31/2016.	Redemption 100.0000		12,724	12,724	12,691	12,688		36		36		12,724			0	115	06/09/2022	3FE
84762N BD 2	SPECTRUM BRANDS INC 06/16/22	O	03/31/2016.	Redemption 100.0000		5,648	5,648	5,666	4,117		22		22	141	5,688	(40)		(40)	45	06/16/2022	3FE
848609 AA 1	SPIRITS OF ST.LOUIS BASKETBALL 5.300%		03/31/2016.	Redemption 100.0000		61,508	61,508	61,508	61,508				0		61,508			0	815	09/30/2021	2FE
850228 AC 1	SPRINGCASTLE FUNDING ASSET-BAC 2.700%		03/25/2016.	Paydown		679,095	679,095	679,050	679,050		45		45		679,095			0	3,106	05/25/2023	1FE
85172L AA 4	SPRINGLEAF FUNDING TRUST SLFT_ 3.160%		02/10/2016.	CREDIT SUISSE SECURITIES USA L		14,794,336	15,000,000	14,997,006	14,997,120		199		199		14,997,318		(202,982)	(202,982)	40,817	03/01/2023	1FE
85234# AD 7	STADIUM FUNDING TRUST 06/19/18		03/31/2016.	Redemption 100.0000		85,609	85,609	85,609	85,623		(14)		(14)		85,609			0	526	06/19/2018	2FE
853250 AB 4	STANDARD CHARTERED BANK 6.4% 9/26/2017 S	R	03/23/2016.	DIRECT		4,240,887	4,000,000	4,688,120	4,276,051		(35,164)		(35,164)		4,240,887			0	125,867	09/26/2017	2FE
85431T AA 4	STANFIELD DAYTONA CLO LTD STAN STAND 200	F	01/27/2016.	Paydown		920,001	920,001	878,601	904,245		15,756		15,756		920,001			0	1,347	04/27/2021	1FE
85746* CL 2	BP AMOCO PLC 7.430% 03/29/20		03/29/2016.	Redemption 100.0000		846,552	846,552	846,552	846,552				0		846,552			0	31,449	03/29/2020	1
85746* CQ 1	BP AMOCO PLC 7.430% 09/29/16		03/29/2016.	Redemption 100.0000		16,591	16,591	16,591	16,591				0		16,591			0	616	09/29/2016	1
85771P AE 2	STATOIL ASA GTD-by-Statoil Petroleum AS	R	01/21/2016.	JEFFERIES & COMPANY INC		741,861	798,000	692,614	694,530		133		133		694,663		47,198	47,198	5,935	11/23/2041	1FE
858577 AR 0	STENA AB 7.000% 02/01/24	F	03/10/2016.	GOLDMAN SACHS & COMPANY		3,210,000	4,000,000	4,000,000	4,000,000				0		4,000,000		(790,000)	(790,000)	172,667	02/01/2024	4FE
861832 A@ 2	STONEHENGE CAP NY FD LLC 0.000% 12/15/		12/15/2015.	Redemption 100.0000		22,178	22,178	22,178	22,178				0		22,178			0		12/15/2015	1
86213B AA 5	STR_14-1A 4.210% 04/20/44		03/20/2016.	Paydown		4,375	4,375	4,375	4,375				0		4,375			0	31	04/20/2044	1FE
86213B AB 3	STR_14-1A 5.000% 04/20/44		03/20/2016.	Paydown		4,375	4,375	4,373	4,373		2		2		4,375			0	36	04/20/2044	1FE
86359D FM 4	SASC_05-10 5.750% 06/01/35		03/01/2016.	Paydown		503,423	503,423	439,866	445,066		58,358		58,358		503,423			0	4,598	06/01/2035	1FM
86359D NN 3	SASC_05-15 5.750% 08/01/35		03/01/2016.	Paydown		113,679	118,751	117,623	118,042		(4,363)		(4,363)		113,679			0	765	08/01/2035	3FM
86359D QP 5	SASC_05-16 5.500% 09/01/35		03/01/2016.	Paydown		321,377	321,377	317,146	318,884		2,493		2,493		321,377			0	3,109	09/01/2035	2FM
86359D UT 2	LEHMAN XS TRUST LXS_05-5N 0.990% 11/25		03/25/2016.	Paydown		780,946	780,946	601,203	605,324		175,622		175,622		780,946			0	1,097	11/25/2035	1FM
86359L QM 4	STRUCTURED ASSET MORTGAGE INVE 2.527%		03/01/2016.	Paydown		127,385	181,610	149,970	150,749		(23,364)		(23,364)		127,385			0	521	03/01/2046	1FM
86361H AA 2	STRUCTURED ASSET MORTGAGE INVE 0.643%		03/25/2016.	Paydown		76,654	76,654	57,650			19,004		19,004		76,654			0	46	08/25/2036	1FM
86362X AP 3	STRUCTURED ASSET MORTGAGE INVE 0.613%		03/26/2016.	Paydown		590,077	590,077	486,846	497,600		92,477		92,477		590,077			0	511	01/25/2037	1FM
86363D AA 9	STRUCTURED ASSET MORTGAGE INVE 0.780%		03/25/2016.	Paydown		58,828	58,828	46,474	47,022		11,805		11,805		58,828			0	67	02/25/2037	1FM
871928 AH 0	TIERS TRUST - IBM		03/31/2016.	Various							(190,607)		(190,607)					0			1FE
872227 AC 7	TBW MORTGAGE BACKED PASS THROU 0.613%		03/25/2016.	Paydown		176,816	176,816	95,378	93,650		83,166		83,166		176,816			0	155	07/25/2037	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
87222E AH 1	TBW MORTGAGE BACKED PASS THROU 5.800%		03/01/2016.	Paydown		173,138	173,138	102,733	97,101		76,037		76,037		173,138			0	681	03/01/2037	1FM
87277# AA 7	TPC UNIVERSITY LC FBI MANASSAS 5.860%		03/01/2016.	Redemption 100.0000		167,454	167,454	167,454	167,454				0		167,454			0	1,638	12/01/2022	1
87277* AA 1	TM1505 LLC TM 1505 5.350% 04/05/23	I	03/05/2016.	Redemption 100.0000		352,231	352,231	353,353	353,353		(1,122)		(1,122)		352,231			0	3,145	04/05/2023	1
87305N AV 0	TTX COMPANY 5.453% 01/02/22		01/02/2016.	Redemption 100.0000		699,296	699,296	720,772	707,030		(7,734)		(7,734)		699,296			0	19,066	01/02/2022	1
87305N AW 8	TTX COMPANY 5.503% 01/02/22		01/02/2016.	Redemption 100.0000		651,285	651,285	672,026	658,869		(7,584)		(7,584)		651,285			0	17,920	01/02/2022	1
87612B AR 3	TARGA RESOURCES PARTNERS LP 4.125% 11/		02/19/2016.	CREDIT SUISSE SECURITIES USA L		827,500	1,000,000	1,000,000	1,000,000				0		1,000,000		(172,500)	(172,500)	11,344	11/15/2019	3FE
87612B AS 1	TARGA RESOURCES OPERATING LP 5.000% 01		01/22/2016.	Tax Free Exchange		1,629,856	1,629,856	1,629,856	1,629,856				0		1,629,856			0	40,746	01/15/2018	3FE
87612B AT 9	TARGA RESOURCES PARTNERS LP 5.000% 01/		02/17/2016.	Various		1,331,776	1,629,856	1,629,856					0		1,629,856		(298,080)	(298,080)	8,019	01/15/2018	3FE
878048 AE 7	TBW_06-2 6.000% 07/01/36		03/01/2016.	Paydown		106,123	152,998	125,528	123,482		(17,359)		(17,359)		106,123			0	1,219	07/01/2036	2FM
87804A AB 8	TBW MORTGAGE BACKED PASS THROU 6.500%		03/01/2016.	Paydown		184,170	274,839	165,080	164,331		19,840		19,840		184,170			0	2,768	07/01/2036	1FM
87951* AA 4	TELESAT CANADA 03/28/19	I	03/31/2016.	Redemption 100.0000		31,250	31,250	31,172	31,203		47		47		31,250			0	276	03/28/2019	3FE
88031N AA 5	TENASKA ALABAMA Tenaska Alabama Partners		03/30/2016.	Redemption 100.0000		289,892	289,892	295,867	292,274		(2,382)		(2,382)		289,892			0	5,073	06/30/2021	3FE
88104L AA 1	TERRAFORM POWER OPERATING LLC 5.875% 0		03/10/2016.	Various		1,705,005	2,000,000	1,984,280	1,985,752		318		318		1,986,071		(281,066)	(281,066)	72,240	02/01/2023	5FE
88156T AB 9	TERWIN MORTGAGE TRUST TMTS_06- 0.633%		03/25/2016.	Paydown		565,431	565,431	503,234	507,921		57,510		57,510		565,431			0	610	10/25/2037	1FM
881609 AZ 4	TESORO CORP 5.375% 10/01/22		02/11/2016.	BANK OF AMERICA N.A.		443,750	500,000	500,000	500,000				0		500,000		(56,250)	(56,250)	10,153	10/01/2022	3FE
89054X AA 3	TOPAZ SOLAR FARMS LLC 5.75% 9/30/2039		03/30/2016.	Redemption 100.0000		554,625	554,625	554,625	554,625				0		554,625			0	15,945	09/30/2039	2FE
89147L L@ 7	TORTOISE ENERGY INFRASTRUCTURE 1.936%		01/15/2016.	Redemption 100.0000		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	23,693	09/09/2019	1FE
89566E AA 6	TRI-STATE 2003-SERIES A PASS T 6.040%		01/31/2016.	Redemption 100.0000		234,338	234,338	233,346	234,127		210		210		234,338			0	7,077	01/31/2018	1FE
89604B AT 5	TRIBUNE CO 12/27/20		03/31/2016.	Redemption 100.0000		842	842	840	840		2		2		842			0	8	12/27/2020	3FE
896818 AL 5	TRIUMPH GROUP INC 5.250% 06/01/22		03/15/2016.	BANK OF AMERICA N.A.		860,000	1,000,000	1,000,000	1,000,000				0		1,000,000		(140,000)	(140,000)	15,604	06/01/2022	4FE
900150 AB 9	TURKIYE HALK BANKASI AS 3.875% 02/05/2	F	03/09/2016.	BARCLAYS BANK PLC		948,375	1,000,000	989,010	993,200		302		302		993,503		(45,128)	(45,128)	23,476	02/05/2020	2FE
90131H AZ 8	21ST CENTURY FOX AMERICA INC 7.125% 04		03/17/2016.	SEA PORT GROUP LLC		5,097,480	4,000,000	3,582,604	3,596,132		4,205		4,205		3,600,338		1,497,142	1,497,142	129,833	04/08/2028	2FE
90218# AA 3	2020 CALAMOS COURT LLC 6.000% 05/10/25		03/10/2016.	Redemption 100.0000		140,333	140,333	142,039	141,149		(816)		(816)		140,333			0	1,406	05/10/2025	2
90363@ AA 8	USTA NATIONAL TENNIS CENTER IN 3.110%		01/08/2016.	Redemption 100.0000		43,681	43,681	43,681	43,681				0		43,681			0	679	09/08/2024	1
90363@ AB 6	USTA NATIONAL TENNIS CENTER IN 4.080%		01/08/2016.	Redemption 100.0000		124,071	124,071	124,071	124,071				0		124,071			0	2,531	09/08/2039	1
907833 AE 7	UN PAC RR CO P-T TR 6.700% 02/23/19		02/23/2016.	Redemption 100.0000		202,173	202,173	202,002	202,001		172		172		202,173			0	6,773	02/23/2019	1FE
90783S AA 0	Union Rail 03-1 4.698% 01/02/24		01/02/2016.	Redemption 100.0000		162,926	162,926	162,418	162,745		182		182		162,926			0	3,827	01/02/2024	1FE
909287 AA 2	UAL PASS THROUGH TRUST SERIES UAL Corp C		01/02/2016.	Redemption 100.0000		104,490	104,490	90,906	94,931		9,559		9,559		104,490			0	3,467	01/02/2024	2FE
91019P CQ 3	UDR INC 5.250% 01/15/16		01/15/2016.	Maturity		2,850,000	2,850,000	2,733,364	2,849,423		577		577		2,850,000			0	74,813	01/15/2016	2FE
91336R A@ 3	UNIVAR 06/18/22	O	03/21/2016.	BANK OF AMERICA SEC. LTD - LON		1,578,209	1,659,803	1,665,113	1,617,562		129		129	47,873	1,665,563	(13,613)	(73,741)	(87,354)		06/18/2022	4FE
914908 AV 0	UNIVISION COMMUNICATIONS INC 03		03/24/2016.	Redemption 100.0000		7,313	7,313	7,282	7,291		22		22		7,313			0	68	03/02/2020	4FE
91818* AA 9	FEDERAL FUNDING GROUP LLC 5.320% 03/07		03/07/2016.	Redemption 100.0000		62,044	62,044	62,044	62,044				0		62,044			0	551	03/07/2033	1
925524 AX 8	VIACOM INC VIACOM INC 6.875% 4/30/2036		03/02/2016.	SEA PORT GROUP LLC		217,582	229,000	235,426	234,758		(25)		(25)		234,733		(17,151)	(17,151)	5,554	04/30/2036	2FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
927804 EZ 3	VIRGINIA ELECTRIC AND POWER CO 5.400%	.	01/15/2016.	Maturity		18,000,000	18,000,000	17,932,540	17,999,671		329		329		18,000,000			0	486,000	01/15/2016	1FE
92933J A* 8	WM MORRISON SUPERMARKETS PLC 4.400% 11	F	02/22/2016.	Redemption 100.0000		111,500,000	111,500,000	111,500,000	111,500,000				0		111,500,000			0	1,499,056	11/02/2026	2
92938V AV 7	WF-RBS COMMERCIAL MORTGAGE TRU 4.532%	.	02/24/2016.	ISSUING COMPANY		16,688,073	16,498,000	16,730,770	16,691,460		(3,453)		(3,453)		16,688,007		67	67	172,378	03/01/2047	1FM
92939K AG 3	WF-RBS COMMERCIAL MORTGAGE TRU 3.931%	.	02/12/2016.	MORGAN STANLEY & CO		2,068,359	2,000,000	2,126,563	2,116,537		(1,597)		(1,597)		2,114,940		(46,580)	(46,580)	16,816	11/01/2047	1FM
92976B DX 7	WACHOVIA BANK COMMERCIAL MORTG 5.515%	.	01/01/2016.	Paydown		1,885,170	1,885,170	2,014,628	1,885,170				0		1,885,170			0	8,664	01/01/2045	1FM
92977B A* 2	Home Depot Inc 6.000% 01/15/25	.	03/15/2016.	Redemption 100.0000		106,362	106,362	106,178	106,266		96		96		106,362			0	1,065	01/15/2025	1
92977Q AD 0	WACHOVIA BANK COMMERCIAL MORTG WBCMT 200	.	03/01/2016.	Paydown		5,391,426	5,391,426	5,622,974	5,394,251		(2,825)		(2,825)		5,391,426			0	37,762	07/01/2045	1FM
92977X AA 1	WACHOVIA LOAN TRUST WACLT_05-S 0.793%	.	03/25/2016.	Paydown		404,496	404,496	395,901	400,417		4,080		4,080		404,496			0	530	05/25/2035	1FM
92977Y BW 0	WACHOVIA MORTGAGE LOAN TRUST L 2.755%	.	03/01/2016.	Paydown		453,785	453,785	401,458	406,032		47,753		47,753		453,785			0	2,178	10/01/2035	1FM
92978M AE 6	WACHOVIA BANK COMMERCIAL MORTG 5.572%	.	03/01/2016.	Paydown		355,837	355,837	358,913	355,732		106		106		355,837			0	2,323	10/01/2048	1FM
92978P AE 9	WACHOVIA BANK COMMERCIAL MORTG WBCMT 200	.	03/01/2016.	Paydown		43,083	43,083	42,852	43,014		69		69		43,083			0	394	11/01/2048	1FM
93041# AA 0	WALGREEN CO LEASE PASS THROUGH 5.32% 2/1	.	03/15/2016.	Redemption 100.0000		9,158	9,158	9,158	9,158				0		9,158			0	81	02/15/2034	2
931427 AC 2	WALGREENS BOOTS ALLIANCE INC 4.800% 11	.	03/11/2016.	Various		770,652	810,000	766,608	766,930		132		132		767,062		3,590	3,590	12,504	11/18/2044	2FE
93363C AB 5	WAMU MORTGAGE PASS-THROUGH CER 1.302%	.	03/01/2016.	Paydown		713,681	713,681	580,758	582,024		131,656		131,656		713,681			0	1,859	07/01/2046	1FM
93364E AF 1	WAMU ASSET-BACKED CERTIFICATES 0.880%	.	03/25/2016.	Paydown		75,013	75,013	53,259	53,324		21,689		21,689		75,013			0	81	05/25/2047	1FM
93935W AF 1	WASHINGTON MUTUAL MORTGAGE PAS 4.994%	.	03/01/2016.	Paydown		121,543	121,543	62,542	59,220		62,323		62,323		121,543			0	801	10/01/2036	1FM
942682 B* 5	WATSON LAND COMPANY 4.400% 12/29/40	.	03/29/2016.	Redemption 100.0000		79,013	79,013	79,013	79,013				0		79,013			0	580	12/29/2040	2Z
942683 A* 4	ACTAVIS INC 06/22/17	.	03/31/2016.	Redemption 100.0000		2,962,366	2,962,366	2,962,111	2,970,232		(7,866)		(7,866)		2,962,366			0	6,890	06/22/2017	2
94353@ AB 0	WAVEDIVISION HOLDINGS LLC 09/10	.	03/31/2016.	Redemption 100.0000		17,500	17,500	17,407	17,444		56		56		17,500			0	177	09/10/2019	3FE
94978# BV 8	Home Depot Inc 5.370% 01/15/20	.	03/15/2016.	Redemption 100.0000		192,599	192,599	193,041	192,718		(119)		(119)		192,599			0	1,726	01/15/2020	2
94978# CQ 8	CVS HEALTH CORP 5.610% 08/10/27	.	03/10/2016.	Redemption 100.0000		67,709	67,709	65,460	66,326		1,383		1,383		67,709			0	634	08/10/2027	2
94978# CY 1	FIRST UNION RAIL CORP 5.480% 01/02/25	.	01/02/2016.	Redemption 100.0000		77,258	77,258	77,252	77,252		7		7		77,258			0	2,117	01/02/2025	1
94978# CZ 8	FIRST UNION RAIL CORP 5.480% 01/02/25	.	01/08/2016.	Redemption 100.0000		146,297	146,297	146,297	146,297				0		146,297			0	4,009	01/02/2025	1
94978# DB 0	FIRST UNION RAIL CORP 5.480% 01/02/25	.	01/02/2016.	Redemption 100.0000		3,243	3,243	3,243	3,243				0		3,243			0	89	01/02/2025	1
94980G AH 4	WFHN_04-2 5.000% 10/01/34	.	03/01/2016.	Paydown		2,614,645	2,614,645	2,455,178	2,594,899		19,746		19,746		2,614,645			0	21,144	10/01/2034	1FM
94982W AQ 7	WFMBS_05-9 5.500% 10/01/35	.	01/01/2016.	Paydown		557,677	557,677	529,096	557,677				0		557,677			0	2,556	10/01/2035	1FM
949832 AE 9	WFMBS_05-14 5.500% 12/01/35	.	03/01/2016.	Paydown		3,076,296	3,076,296	2,764,821	2,997,590		78,706		78,706		3,076,296			0	25,760	12/01/2035	1FM
949834 CM 5	WFMBS_07-14 5.500% 10/01/22	.	03/01/2016.	Paydown		183,803	183,803	181,591	181,890		1,913		1,913		183,803			0	1,748	10/01/2022	1FM
94983Q AK 2	WFMBS_06-3 5.500% 03/01/36	.	03/01/2016.	Paydown		377,374	377,374	340,757	371,188		6,186		6,186		377,374			0	3,390	03/01/2036	1FM
94984A AL 4	WFMBS_06-6 5.750% 05/01/36	.	03/01/2016.	Paydown		50,674	51,851	51,835	51,851		(1,178)		(1,178)		50,674			0	532	05/01/2036	3FM
94984J AL 5	WFMBS_06-13 6.000% 10/01/36	.	03/01/2016.	Paydown		186,591	186,591	172,298	184,734		1,857		1,857		186,591			0	2,337	10/01/2036	3FM

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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)
94985J AF 7	WFMBS_07-7 6.000% 06/01/37	.	03/01/2016.	Paydown		531,380	575,424	571,782	572,876		(41,496)		(41,496)		531,380			0	6,091	06/01/2037	3FM
94985R AQ 5	WFMBS_07-4 6.000% 04/01/37	.	03/01/2016.	Paydown		246,143	267,451	227,146	226,866		19,278		19,278		246,143			0	2,207	04/01/2037	1FM
952355 C@ 2	WEST CORP 06/30/18	.	02/24/2016.	Redemption 100.0000		98,190	98,190	97,636	97,853		337		337		98,190			0	807	06/30/2018	3FE
96188# AA 6	WETT HOLDINGS LLC 4.310% 12/18/24	.	03/31/2016.	Redemption 100.0000		31,111	31,111	31,111	31,111				0		31,111			0	335	12/18/2024	2FE
96221Q AL 7	WF-RBS COMMERCIAL MORTGAGE TRU 4.654%	.	01/19/2016.	Tax Free Exchange									0					0	(21,848)	12/15/2046	1FM
96329* KS 0	WHEELS INC 1.282% 03/21/16	.	03/21/2016.	Maturity		8,000,000	8,000,000	8,000,000	8,000,000				0		8,000,000			0	25,678	03/21/2016	1
966387 AF 9	WHITING PETROLEUM CORP WHITING PETROLEUM	.	03/18/2016.	ISSUING COMPANY		785,250	900,000	883,000	892,521		521		521		893,043		(107,793)	(107,793)		10/01/2018	4FE
966387 AG 7	WHITING PETROLEUM CORP 5.000% 03/15/19	.	03/18/2016.	Various		2,515,988	3,715,000	3,649,988	3,663,117		2,738		2,738		3,665,855		(1,149,868)	(1,149,868)	88,569	03/15/2019	4FE
966387 AQ 5	WHITING PETROLEUM CORP 6.500% 10/01/18	.	03/21/2016.	Various		761,310	900,000	785,250			621		621		785,871		(24,561)	(24,561)	28,113	10/01/2018	5Z
966387 AR 3	WHITING PETROLEUM CORP 5.000% 03/15/19	.	03/18/2016.	NOMURA SECURITIES INTERNATIONA		1,513,488	1,715,000	1,513,488			962		962		1,514,450		(962)	(962)	2,144	03/15/2019	5Z
96928* BK 2	WALGREEN CO LEASE PASS THROUGH 5.770%	.	03/15/2016.	Redemption 100.0000		13,644	13,644	14,324	14,234		(590)		(590)		13,644			0	131	10/15/2032	2
96950F AD 6	WILLIAMS PRTNRS 5.250% 03/15/20	.	02/11/2016.	Various		1,324,213	1,630,000	1,629,104	1,629,527		13		13		1,629,540		(305,327)	(305,327)	35,991	03/15/2020	2FE
96950H AD 2	WILLIAMS PARTNERS LP 7.250% 02/01/17	.	01/21/2016.	CANTOR FITZGERALD & CO.		3,049,300	3,050,000	3,050,000	3,050,000				0		3,050,000		(700)	(700)	107,491	02/01/2017	2FE
97181# BU 6	SOLVAY POLYMERS EQUIPMENT 7.520% 07/01	.	01/01/2016.	Redemption 100.0000		59,161	59,161	59,161	59,161				0		59,161			0	2,224	07/01/2017	1
97181# CS 0	SOLVAY POLYMERS EQUIPMENT 7.970% 01/01	.	01/01/2016.	Redemption 100.0000		214,378	214,378	214,378	214,378				0		214,378			0	8,543	01/01/2017	1
97181# CY 7	SOLVAY POLYMERS EQUIPMENT 8.010% 07/01	.	01/01/2016.	Redemption 100.0000		237,293	237,293	237,293	237,293				0		237,293			0	9,504	07/01/2018	1
97181# GA 5	SOLVAY POLYMERS EQUIPMENT 6.590% 01/30	.	01/30/2016.	Redemption 100.0000		815,552	815,552	769,669	800,022		15,530		15,530		815,552			0	26,872	01/30/2021	1
97181# GW 7	SOLVAY POLYMERS EQUIPMENT 8.370% 01/30	.	01/30/2016.	Redemption 100.0000		1,122,095	1,122,095	1,146,980	1,129,442		(7,347)		(7,347)		1,122,095			0	46,960	01/30/2021	1
97181# HF 3	CPR LOCOMOTIVE FINANCE TRUST 7.490% 01	A	01/15/2016.	Redemption 100.0000		706,097	706,097	711,325	708,152		(2,055)		(2,055)		706,097			0	26,443	01/15/2021	1
97806* AG 7	WOLVERINE POWER SUPPLY COOP IN 3.830%	.	03/10/2016.	Redemption 100.0000		50,000	50,000	50,000	50,000				0		50,000			0	958	09/10/2045	1
98212B AD 5	WPX ENERGY INC 6.000% 01/15/22	.	03/02/2016.	Various		1,286,920	2,308,000	2,295,760	2,299,780		182		182		2,299,963		(1,013,043)	(1,013,043)	84,624	01/15/2022	4FE
98212B AE 3	WPX ENERGY INC 5.250% 09/15/24	.	03/15/2016.	RBC DOMINION SECURITIES INC.		34,941	49,300	48,930	48,969		6		6		48,975		(14,034)	(14,034)	1,316	09/15/2024	4FE
984121 BP 7	XEROX CORPORATION 6.400% 03/15/16	.	03/15/2016.	Maturity		25,520,000	25,520,000	25,563,005	25,521,801		(1,801)		(1,801)		25,520,000			0	816,640	03/15/2016	2FE
98876Y AA 8	ZFS FN USA TR II	.	03/31/2016.	Various							(177,829)		(177,829)					0			1FE
000000 00 0	Summary Adjustment	.	03/31/2016.	Various		(26)							0	(6,104,981)	(26)			0	6,088,942	04/01/2017	2Z
000000 00 0	Summary Adjustment	.	03/31/2016.	Various									0	6,104,981				0		04/01/2017	2Z
000000 00 0	RAC LTD 09/30/21	D	03/31/2016.	Redemption 100.0000		6,140	6,140	6,328	6,177		89		89	158	6,424	(284)		(284)	78	09/30/2021	4FE
000000 00 0	ACTION HOLDING BV 12/12/20	D	02/25/2016.	Tax Free Exchange		1,192,917	1,192,917	1,192,917	1,118,332				0	74,585	1,192,917			0	7,509	12/12/2020	4FE
000000 00 0	AURIS LUXEMBOURG III SARL 01/14	F	03/31/2016.	Redemption 100.0000		2,494	2,494	2,470	2,471		23		23		2,494			0	27	01/14/2022	4FE
000000 00 0	GOLDMAN SACHS CAPITAL PARTNERS	.	02/29/2016.	Redemption 100.0000		3,135,889	3,135,889	3,135,889	3,135,889				0		3,135,889			0	13,974	06/30/2017	1Z
000000 00 0	GREEN MOUNTAIN COFFEE ROASTERS	.	03/24/2016.	Redemption 100.0000		53,333	53,333	52,267			1,067		1,067		53,333			0	132	01/21/2023	3FE
BRSJV3 ZU 4	BUZZI UNICEM SPA 1.375% 07/17/19	D	03/09/2016.	OAKTREE CAPITAL		128,988	110,105	124,634			(640)		(640)		123,993	662	4,332	4,994	225	07/17/2019	3Z
C4426E AH 7	HUDSONS BAY CO 08/04/22	A	03/03/2016.	BANK OF AMERICA N.A.		1,373,076	1,382,488	1,375,576	1,376,461		(763)		(763)		1,375,698		(2,622)	(2,622)	10,945	08/04/2022	4FE
F1058U W5 1	BNP PARIBAS SA 0.250% 09/27/16	D	02/09/2016.	OAKTREE CAPITAL		452,832	452,380	519,520	466,681		(5,028)		(5,028)	13,812	475,464	5,314	(27,946)	(22,632)	423	09/27/2016	1Z

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
G0535Q AA 7	ASM PACIFIC TECHNOLOGY LTD 2.000% 03/2	D	03/24/2016.	OAKTREE CAPITAL		519,317	515,451	545,324	539,741		(1,765)		(1,765)	(466)	537,511	(232)	(17,962)	(18,194)	5,214	03/28/2019	3
G1069# AA 3	BESTWAY UK HOLDCO LTD 10/01/21	D	02/08/2016.	Redemption 100.0000		86,399	86,399	95,729	87,459		473		473	8,268	96,201	(9,802)		(9,802)	771	10/01/2021	4FE
G2444Q AA 3	COSMOS BOOM INVESTMENT LTD 0.500% 06/2	F	02/15/2016.	OAKTREE CAPITAL		367,500	400,000	409,575	408,571		(246)		(246)		408,325		(40,825)	(40,825)	300	06/23/2020	1Z
G5633L AB 6	LONE STAR FUNDS 08/05/17	E	03/01/2016.	Redemption 100.0000		438,736	438,736	438,736	438,736				0		438,736			0	1,476	08/05/2017	1Z
G9298# AD 3	Urenco UK 5.500% 05/11/17	F	03/17/2016.	Redemption 101.8587		101,858,720	100,000,000	105,207,060	103,049,325		(1,190,605)		(1,190,605)		101,858,720			0	1,925,000	05/11/2017	2
G9T75S QN 4	VODAFONE GROUP PLC 0.000% 11/26/20	D	03/07/2016.	OAKTREE CAPITAL		845,848	852,240	925,959			(475)		(475)		925,484	(66,015)	(13,621)	(79,636)		11/26/2020	2FE
J76379 AV 8	SONY CORP 0.000% 09/30/22	D	03/02/2016.	OAKTREE CAPITAL		34,935	35,111	34,616	35,629		(65)		(65)	(1,158)	34,407	3,144	(2,616)	528		09/30/2022	3Z
K7017# AA 8	MERIDIAN SPIRIT APS 4.110% 8/1/2030 4	R	03/31/2016.	Redemption 100.0000		43,959	43,959	43,959	43,959				0		43,959			0	452	08/01/2030	2FE
L0000* AA 5	A SCHULMAN HOLDINGS SARL 05/31/	D	03/22/2016.	Redemption 100.0000		378,044	378,044	382,508	372,705		863		863	9,898	383,467	(5,423)		(5,423)	2,366	05/31/2022	3FE
L0426@ AA 9	AWAS FINANCE LUXEMBOURG 2012 07	R	01/19/2016.	Redemption 100.0000		40,790	40,790	40,794	40,789		1		1		40,790			0	377	07/16/2018	3FE
L29678 AF 3	ENDO PHARMACEUTICAL INC 06/24/2	.	03/31/2016.	Redemption 100.0000		7,500	7,500	7,481	7,481		19		19		7,500			0	71	06/24/2022	3FE
L8037* AA 5	ONEX WIZARD ACQUISITION CO II 0	D	03/31/2016.	Redemption 100.0000		2,094	2,094	2,077	2,005		(9)		(9)	71	2,067	27		27	22	02/03/2023	4FE
L8038* AA 4	SBM BALEIA AZUL SARL 5.500% 09/15/27	F	03/15/2016.	Redemption 100.0000		38,400	38,400	38,400	38,400				0		38,400			0	528	09/15/2027	2FE
L8882U AA 4	SUBSEA 7 SA 1.000% 10/05/17	F	01/06/2016.	OAKTREE CAPITAL		1,113,000	1,200,000	1,068,600	1,109,296		942		942		1,110,238		2,762	2,762	3,123	10/05/2017	2
M0000C AC 3	AABAR INVESTMENTS PJSC 1.000% 03/27/22	D	03/10/2016.	OAKTREE CAPITAL		253,251	332,125	327,631	326,278		(18)		(18)	1,307	327,566	4,936	(79,252)	(74,316)	1,457	03/27/2022	2Z
M7080Z TU 0	NATIONAL BANK OF ABU DHABI PJS 1.000%	F	02/18/2016.	OAKTREE CAPITAL		571,500	600,000	637,500	627,123		(1,729)		(1,729)		625,395		(53,895)	(53,895)	2,639	03/12/2018	1FE
N3386# AE 9	FUGRO NV 5.050% 08/17/18	F	01/28/2016.	Redemption 100.0000		1,024,883	1,024,883	1,024,883	1,024,883				0		1,024,883			0	18,502	08/17/2018	3Z
N3386# AF 6	FUGRO NV 5.780% 08/17/21	F	01/28/2016.	Redemption 100.0000		1,229,860	1,229,860	1,229,860	1,229,860				0		1,229,860			0	26,205	08/17/2021	3Z
N4434* AH 6	IKEA CAPITAL BV 4.290% 08/14/24	F	02/14/2016.	Redemption 100.0000		267,857	267,857	267,857	267,857				0		267,857			0	5,746	08/14/2024	1
N5945L AN 5	NXP BV 11/05/20	F	03/31/2016.	Redemption 100.0000		7,500	7,500	7,488			12		12		7,500			0	20	11/05/2020	2FE
N83574 AD 0	STMICROELECTRONICS NV 1.000% 07/03/21	F	01/27/2016.	OAKTREE CAPITAL		384,050	400,000	437,200			(5,136)		(5,136)		432,064		(48,014)	(48,014)	2,267	07/03/2021	2FE
N8879# AC 6	TRONOX INC 03/19/20	.	12/31/2015.	Redemption 100.0000		12,951	12,951	12,953	13,010		(58)		(58)		12,951			0		03/19/2020	4FE
P7077@ AF 1	Nassau Air Dev 7.000% 11/30/33	F	03/31/2016.	Redemption 100.0000		190,000	190,000	190,000	190,000				0		190,000			0	3,325	11/30/2033	2FE
P7077@ AH 7	Nassau Air Dev 6.340% 03/30/35	F	03/31/2016.	Redemption 100.0000		21,250	21,250	21,250	21,250				0		21,250			0		03/30/2035	2FE
P7077@ AK 0	Nassau Air Dev 6.440% 06/30/35	F	03/30/2016.	Redemption 100.0000		23,750	23,750	23,750	23,750				0		23,750			0	382	06/30/2035	2FE
Q9194# AJ 4	TRANSURBAN FINANCE COMPANY PTY	F	03/31/2016.	Various							(1,329)		(1,329)					0			2
Y1091F AC 1	CAPITACOMMERCIAL TRUST 2.500% 09/12/17	D	02/01/2016.	OAKTREE CAPITAL		361,629	350,884	388,412	370,071		(892)		(892)	13,772	382,952	(15,379)	(5,945)	(21,324)	3,389	09/12/2017	1Z
3899999. Total Bonds - Industrial and Miscellaneous						1,394,404,522	1,367,284,247	1,417,659,329	1,337,577,656	(3,323,086)	2,969,868	0	(353,218)	246,581	1,412,733,451	(148,127)	(18,180,808)	(18,328,935)	27,938,649	XXX	XXX
Bonds - Hybrid Securities																					
171232 AP 6	CHUBB CORP 6.375% 03/29/67	.	02/29/2016.	IMPERIAL CAPITAL LLC		8,050,000	10,000,000	9,824,600	9,824,600				0		9,824,600		(1,774,600)	(1,774,600)	244,375	03/29/2067	2FE
91530B 20 2	UOB CAYMAN LTD 7.074% 12/31/49	F	03/15/2016.	Call 100.0000		41,000,000	41,000,000	40,727,250	42,874,915		(1,874,915)		(1,874,915)		41,000,000			0	1,188,180	12/31/2049	4AM
G5433B BE 3	LBG CAPITAL NO 1 PLC 8.000% 12/29/49	F	03/04/2016.	DIRECT		850,680	1,112,000	850,680	850,680				0		850,680			0	19,522	12/29/2049	1AM
4899999. Total Bonds - Hybrid Securities						49,900,680	52,112,000	51,402,530	53,550,195	0	(1,874,915)	0	(1,874,915)	0	51,675,280	0	(1,774,600)	(1,774,600)	1,452,077	XXX	XXX
8399997. Total Bonds - Part 4						12,438,912,010	12,314,165,843	12,470,315,610	5,310,657,920	(3,323,086)	(9,542,438)	0	(12,865,524)	246,581	12,464,075,336	(148,127)	(25,015,202)	(25,163,329)	62,643,293	XXX	XXX
8399999. Total Bonds						12,438,912,010	12,314,165,843	12,470,315,610	5,310,657,920	(3,323,086)	(9,542,438)	0	(12,865,524)	246,581	12,464,075,336	(148,127)	(25,015,202)	(25,163,329)	62,643,293	XXX	XXX

Preferred Stocks - Industrial and Miscellaneous

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
48660P 2# 0	Kayne Anderson Kayne Anderson Energy Tot	.	01/26/2016.	US PHASE 1 GENERAL	(88,889.000)	556,346		(2,222,225)	(2,222,225)				0		(2,222,225)		2,778,571	2,778,571	3,636	XXX	RP1VFE.
8499999. Total Preferred Stocks - Industrial and Miscellaneous						556,346	XXX	(2,222,225)	(2,222,225)	0	0	0	0	0	(2,222,225)	0	2,778,571	2,778,571	3,636	XXX	XXX
8999997. Total Preferred Stocks - Part 4						556,346	XXX	(2,222,225)	(2,222,225)	0	0	0	0	0	(2,222,225)	0	2,778,571	2,778,571	3,636	XXX	XXX
8999999. Total Preferred Stocks						556,346	XXX	(2,222,225)	(2,222,225)	0	0	0	0	0	(2,222,225)	0	2,778,571	2,778,571	3,636	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
01609W 10 2	ALIBABA GROUP HOLDING LTD_F061	F	03/14/2016.	DEUTSCHE BANK SECURITIES INC.	10,383.000	781,273	XXX	793,062	346,373	11,976			11,976		793,062		(11,789)	(11,789)		XXX	L
29786A 10 6	ETSY INC Etsy US Equity	.	01/11/2016.	MERRILL LYNCH PIERCE FENNER &	8,879.000	67,530	XXX	74,406					0		74,406		(6,876)	(6,876)		XXX	V
31338# 11 2	FEDERAL HOME LOAN BANK OF BOST	.	03/24/2016.	ISSUING COMPANY	67,500.000	6,750,000	XXX	6,750,000	6,750,000				0		6,750,000			0	135,975	XXX	A
37946R 10 9	GLOBAL PARTNERS LP/MA	.	03/30/2016.	Various	53,006.000	711,548	XXX	2,085,567	931,315	1,154,252			1,154,252		2,085,567		(1,374,020)	(1,374,020)	21,110	XXX	L
46643C 10 9	JP ENERGY PARTNERS LP	.	01/22/2016.	CITIGROUP GLOBAL MARKETS INC/	14,500.000	48,668	XXX	71,920	71,340	580			580		71,920		(23,252)	(23,252)		XXX	L
62913M 10 7	NGL ENERGY PARTNERS LP	.	03/29/2016.	Various	46,117.000	370,894	XXX	700,652	509,132	191,520			191,520		700,652		(329,758)	(329,758)	26,729	XXX	L
72651A 10 8	Plains GP	.	03/30/2016.	Various	63,201.000	510,109	XXX	1,523,572	597,249	926,323			926,323		1,523,572		(1,013,463)	(1,013,463)	14,599	XXX	L
74736L 10 9	Q2 HOLDINGS INC	.	03/29/2016.	DEUTSCHE BANK SECURITIES INC.	3,942.000	86,371	XXX	85,620					0		85,620		751	751		XXX	L
777149 10 5	ROSE ROCK MIDSTREAM LP ROSE ROCK MIDSTRE	.	03/28/2016.	CITIGROUP GLOBAL MARKETS INC/	4,246.000	55,060	XXX	168,511	63,860	104,651			104,651		168,511		(113,451)	(113,451)	2,802	XXX	L
81663A 10 5	SEMGROUP CORP	.	02/17/2016.	BARCLAYS CAPITAL INC	2,876.000	51,334	XXX	133,911	83,001	50,910			50,910		133,911		(82,578)	(82,578)		XXX	L
864482 10 4	SUBURBAN PROPANE PRTNR LP	.	03/31/2016.	Various	14,246.000	424,045	XXX	545,601	346,320	199,281			199,281		545,601		(121,556)	(121,556)	12,643	XXX	L
874696 10 7	TALLGRASS ENERGY GP LP	.	01/25/2016.	MORGAN STANLEY & CO	4,045.000	66,867	XXX	125,071	64,599	60,473			60,473		125,071		(58,205)	(58,205)		XXX	L
87612G 10 1	TARGA RESOURCES	.	02/18/2016.	BARCLAYS CAPITAL INC	4,121.000	88,548	XXX	375,011	111,514	263,497			263,497		375,011		(286,463)	(286,463)	3,750	XXX	L
92847N 10 3	VITAE PHARMACEUTICALS INC	.	01/05/2016.	MERRILL LYNCH PIERCE FENNER &	1,188.000	20,669	XXX	17,404	19,246	(1,841)			(1,841)		17,404		3,265	3,265		XXX	L
94419L 10 1	WAYFAIR INC	.	03/10/2016.	DEUTSCHE BANK SECURITIES INC.	2,832.000	122,880	XXX	128,658					0		128,658		(5,778)	(5,778)		XXX	L
958254 10 4	WESTERN GAS PARTNERS LP	.	03/09/2016.	CITIGROUP GLOBAL MARKETS INC/	6,953.000	258,142	XXX	315,149	330,476	(15,327)			(15,327)		315,149		(57,007)	(57,007)	5,562	XXX	L
000000 00 0	SUMMARY ADJUSTMENT	.	03/31/2016.	Various			XXX						0		6,100		(6,097)	(6,097)		XXX	V
9099999. Total Common Stocks - Industrial and Miscellaneous						10,413,938	XXX	13,894,115	10,224,425	2,946,295	0	0	2,946,295	0	13,900,215	0	(3,486,277)	(3,486,277)	223,170	XXX	XXX
9799997 Total Common Stocks - Part 4						10,413,938	XXX	13,894,115	10,224,425	2,946,295	0	0	2,946,295	0	13,900,215	0	(3,486,277)	(3,486,277)	223,170	XXX	XXX
9799999. Total Common Stocks						10,413,938	XXX	13,894,115	10,224,425	2,946,295	0	0	2,946,295	0	13,900,215	0	(3,486,277)	(3,486,277)	223,170	XXX	XXX
9899999. Total Preferred and Common Stocks						10,970,284	XXX	11,671,890	8,002,200	2,946,295	0	0	2,946,295	0	11,677,990	0	(707,706)	(707,706)	226,806	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						12,449,882,294	XXX	12,481,987,500	5,318,660,120	(376,791)	(9,542,438)	0	(9,919,229)	246,581	12,475,753,326	(148,127)	(25,722,907)	(25,871,034)	62,870,099	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	06/16/2011	06/16/2016	-	400,000,000	0.0337	(29,750,000)	-	-	32,360,056		32,360,056	23,569,782	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/16/2011	06/16/2016	-	500,000,000	0.0329	-	-	-	36,777,643		36,777,643	29,270,292	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/17/2011	06/17/2016	-	500,000,000	0.0362	-	-	-	88,820,529		88,820,529	30,035,388	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	06/20/2011	06/20/2016	-	500,000,000	0.0310	-	-	-	44,803,182		44,803,182	28,589,671	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/20/2011	06/20/2016	-	200,000,000	0.0478	-	-	-	41,774,846		41,774,846	12,716,913	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/05/2011	07/05/2016	-	250,000,000	0.0293	-	-	-	9,936,178		9,936,178	13,753,453	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/05/2011	07/05/2018	-	250,000,000	0.0504	-	-	-	47,227,498		47,227,498	14,721,819	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	07/21/2011	07/23/2018	-	300,000,000	0.0321	-	-	-	41,204,275		41,204,275	12,620,752	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	07/21/2011	07/21/2016	-	500,000,000	0.0312	-	-	-	26,956,181		26,956,181	28,428,048	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/22/2011	07/22/2016	-	250,000,000	0.0482	-	-	-	52,270,187		52,270,187	16,004,932	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	06/19/2014	04/07/2017	-	1,000,000,000	0.0201	5,900,000	-	-	40,227,905		40,227,905	23,538,906	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	06/19/2014	04/07/2017	-	500,000,000	0.0201	2,937,500	-	-	20,217,134		20,217,134	11,820,808	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	06/19/2014	04/07/2017	-	1,000,000,000	0.0201	5,800,000	-	-	40,227,905		40,227,905	23,538,906	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	06/19/2014	04/07/2017	-	1,000,000,000	0.0201	6,000,000	-	-	40,434,267		40,434,267	23,641,615	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/19/2014	04/07/2017	-	500,000,000	0.0201	2,800,000	-	-	20,113,953		20,113,953	11,769,453	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	06/20/2014	04/07/2017	-	1,000,000,000	0.0201	5,725,000	-	-	40,227,905		40,227,905	23,538,906	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/20/2014	04/07/2017	-	1,000,000,000	0.0201	5,650,000	-	-	40,227,905		40,227,905	23,538,906	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	07/01/2014	01/03/2018	-	1,000,000,000	0.0201	7,475,000	-	-	43,982,628		43,982,628	22,030,154	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	07/01/2014	07/03/2017	-	1,000,000,000	0.0201	6,450,000	-	-	41,619,788		41,619,788	23,133,098	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/01/2014	07/03/2017	-	500,000,000	0.0201	3,250,000	-	-	20,809,894		20,809,894	11,566,549	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2014	07/03/2017	-	500,000,000	0.0201	3,250,000	-	-	20,809,894		20,809,894	11,566,549	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	07/02/2014	07/03/2017	-	1,000,000,000	0.0201	6,290,000	-	-	41,619,788		41,619,788	23,133,098	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	07/02/2014	04/07/2017	-	500,000,000	0.0201	2,875,000	-	-	20,113,953		20,113,953	11,769,453	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	07/02/2014	04/07/2017	-	220,000,000	0.0201	1,240,800	-	-	8,850,139		8,850,139	5,178,559	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/17/2014	10/17/2017	-	500,000,000	0.0175	5,625,000	-	-	15,927,310		15,927,310	8,563,867	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2014	10/17/2017	-	500,000,000	0.0175	5,650,000	-	-	15,927,310		15,927,310	8,563,867	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	10/20/2014	10/20/2017	-	250,000,000	0.0175	2,880,000	-	-	7,975,115		7,975,115	4,280,744	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Royal Bank of Scotland PLC The RR3QWICWWIPCS8A4S074	10/20/2014	10/20/2017	-	250,000,000	0.0175	2,822,500	-	-	7,975,115		7,975,115	4,280,744	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/20/2014	10/20/2017	-	500,000,000	0.0175	5,700,000	-	-	15,950,230		15,950,230	8,561,488	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	10/21/2014	10/23/2017	-	500,000,000	0.0175	5,600,000	-	-	15,983,257		15,983,257	8,566,322	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2014	10/23/2017	-	150,000,000	0.0175	1,695,000	-	-	4,794,977		4,794,977	2,569,897	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/05/2014	01/05/2018	-	500,000,000	0.0175	5,575,000	-	-	16,631,007		16,631,007	8,580,548	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/05/2014	01/05/2018	-	500,000,000	0.0175	5,675,000	-	-	16,631,007		16,631,007	8,580,548	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2014	01/05/2018	-	100,000,000	0.0175	1,140,000	-	-	3,326,201		3,326,201	1,716,110	-	-		-		0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/05/2014	01/05/2018	-	500,000,000	0.0175	5,625,000	-	-	16,631,007		16,631,007	8,580,548	-	-		-		0001
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										83,880,800	0	0	999,366,171	XXX	999,366,171	532,320,693	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/19/2009	12/20/2019	16,971	74,723,987	2,946.2500	13,919,502	-	-	5,729,506		5,729,506	2,103,824	-	-		-		0002
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/20/2009	12/20/2019	34,083	149,429,211	2,934.0000	27,944,000	-	-	11,255,278		11,255,278	4,164,684	-	-		-		0002
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/25/2010	01/27/2020	35,619	141,561,335	2,807.5000	20,028,956	2,767,713	-	10,073,982		10,073,982	3,363,723	-	-		-		0002
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/11/2010	03/20/2020	17,271	68,369,836	2,895.0000	9,749,985	1,378,763	-	6,038,858		6,038,858	1,855,327	-	-		-		0002
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/10/2010	12/20/2019	29,024	90,796,846	2,584.1000	17,175,279	-	-	1,588,105		1,588,105	1,928,273	-	-		-		0002
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/20/2013	12/15/2023	77,131	263,502,040	2,593.0000	-	-	-	(12,374,799)		(12,374,799)	7,143,660	-	-		-		0002
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2014	12/20/2024	66,029	253,372,151	3,029.0000	-	-	-	5,241,766		5,241,766	10,323,043	-	-		-		0002
Equity Option - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/28/2015	09/30/2017	550,821	77,935,603	141.4900	2,585,410	-	-	2,510,170		2,510,170	(75,240)	-	-		-		0002
Equity Option - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/28/2015	03/31/2018	291,740	39,014,437	133.7300	1,365,548	-	-	1,416,365		1,416,365	50,817	-	-		-		0002
Equity Option - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/28/2015	09/30/2018	203,566	29,421,361	144.5300	1,779,752	-	-	1,917,080		1,917,080	137,328	-	-		-		0002
Equity Option - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/28/2015	03/29/2019	152,421	21,099,706	138.4300	1,000,000	-	-	1,152,488		1,152,488	241,807	-	-		-		0002
Equity Option - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/28/2015	06/30/2017	528,416	70,379,767	133.1900	1,000,000	-	-	810,711		810,711	89,419	-	-		-		0002
Equity Option - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/28/2015	06/29/2018	250,258	33,134,208	132.4000	1,000,000	-	-	1,018,940		1,018,940	208,841	-	-		-		0002
Equity Option - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2015	06/30/2016	656,560	85,694,147	130.5200	103,539	-	-	1,671		1,671	(100,159)	-	-		-		0002
Equity Option - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2015	09/30/2016	770,287	109,126,609	141.6700	814,898	-	-	352,624		352,624	(420,416)	-	-		-		0002
Equity Option - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2015	12/30/2016	432,109	58,343,348	135.0200	457,056	-	-	334,697		334,697	(104,397)	-	-		-		0002
Equity Option - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2015	03/31/2017	561,637	78,393,237	139.5800	1,222,594	-	-	1,024,038		1,024,038	(155,153)	-	-		-		0002
Equity Option - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2015	12/29/2017	319,688	42,393,793	132.6100	938,118	-	-	965,886		965,886	73,629	-	-		-		0002
Equity Option - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/28/2015	12/31/2018	255,750	33,915,034	132.6100	1,265,683	-	-	1,450,811		1,450,811	245,603	-	-		-		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/28/2015	06/28/2019	149,484	20,826,145	139.3200	1,046,796	-	-	1,297,908		1,297,908	230,714	-	-		-		0002
Equity Option - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/28/2015	09/30/2019	146,624	20,559,587	140.2200	1,221,458	-	-	1,482,263		1,482,263	244,747	-	-		-		0002
Equity Option - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/28/2015	12/31/2019	149,484	20,826,145	139.3200	1,230,961	-	-	1,524,538		1,524,538	291,580	-	-		-		0002
Equity Option - EUX-STOXX50	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/21/2011	07/21/2016	18,094	71,897,962	2,763.3400	13,005,003	-	-	3,814,710		3,814,710	1,519,006	-	-		-		0002
Equity Option - FTSE 100 FTSE-UKX	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/19/2009	12/20/2019	18,990	163,899,007	5,266.0000	27,328,000	-	-	7,477,846		7,477,846	622,760	-	-		-		0002
Equity Option - FTSE 100 FTSE-UKX	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/22/2009	12/20/2019	9,624	82,866,245	5,195.5000	17,160,812	-	-	9,252,626		9,252,626	358,280	-	-		-		0002
Equity Option - FTSE 100 FTSE-UKX	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/22/2009	12/20/2019	9,599	82,860,814	5,208.6900	12,751,418	-	-	2,154,216		2,154,216	270,200	-	-		-		0002
Equity Option - FTSE 100 FTSE-UKX	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	07/14/2010	07/14/2020	23,819	190,825,147	5,248.0000	28,273,117	-	-	1,326,482		1,326,482	1,575,759	-	-		-		0002
Equity Option - FTSE 100 FTSE-UKX	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/09/2010	11/09/2020	17,024	161,149,885	5,874.1300	21,652,007	-	-	7,920,329		7,920,329	1,571,652	-	-		-		0002
Equity Option - FTSE 100 FTSE-UKX	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/06/2012	01/06/2017	8,870	77,038,607	5,637.0200	17,848,382	-	-	3,389,862		3,389,862	(290,081)	-	-		-		0002
Equity Option - FTSE 100 FTSE-UKX	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/06/2012	01/06/2017	8,870	77,038,607	5,637.0200	17,848,382	-	-	3,389,862		3,389,862	(290,081)	-	-		-		0002
Equity Option - FTSE-UKX	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	06/20/2011	06/20/2016	13,165	121,595,331	5,697.0000	21,169,424	-	-	2,984,537		2,984,537	(2,354,216)	-	-		-		0002
Equity Option - FTSE-UKX	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	07/11/2011	07/12/2021	8,439	79,440,737	5,925.0000	14,394,853	-	-	27,895,635		27,895,635	2,806,876	-	-		-		0002
Equity Option - FTSE-UKX	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/12/2011	12/16/2016	9,457	81,376,235	5,287.3000	14,410,524	-	-	3,291,675		3,291,675	(322,369)	-	-		-		0002
Equity Option - MSCI EAFE INDEX USD OTC.	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/22/2006	09/22/2016	53,610	100,000,000	1,865.3300	15,000,000	-	-	13,071,657		13,071,657	1,760,370	-	-		-		0002
Equity Option - MSCI EAFE INDEX USD OTC.	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/14/2007	06/14/2017	44,744	100,000,603	2,234.9500	9,900,000	-	-	27,442,669		27,442,669	2,552,284	-	-		-		0002
Equity Option - MSCI EAFE INDEX USD OTC.	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	12/06/2012	12/07/2017	64,000	100,355,200	1,568.0500	-	-	-	(15,249,029)		(15,249,029)	585,059	-	-		-		0002
Equity Option - MSCI EAFE INDEX USD OTC.	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	01/11/2013	01/15/2018	60,350	99,997,536	1,656.9600	-	-	-	(13,242,220)		(13,242,220)	818,851	-	-		-		0002
Equity Option - MSCI EAFE INDEX USD OTC.	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/15/2016	01/15/2018	16,189	25,000,000	1,544.2120	-	-	-	(883,519)		(883,519)	(883,519)	-	-		-		0002
Equity Option - MSCI EAFE INDEX USD OTC.	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/22/2016	01/22/2018	31,751	50,000,000	1,574.7500	-	-	-	(1,451,780)		(1,451,780)	(1,451,780)	-	-		-		0002
Equity Option - MSCI EAFE INDEX USD OTC.	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/17/2016	03/16/2018	15,119	25,000,000	1,653.5000	-	-	-	(8,041)		(8,041)	(8,041)	-	-		-		0002
Equity Option - MSCI EAFE INDEX USD OTC.	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/21/2016	03/21/2018	15,161	25,000,000	1,649.0000	-	-	-	(31,634)		(31,634)	(31,634)	-	-		-		0002
Equity Option - MSCI EAFE INDEX USD OTC.	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/21/2016	03/21/2018	15,133	25,000,000	1,652.0000	-	-	-	(15,824)		(15,824)	(15,824)	-	-		-		0002
Equity Option - NASDAQ 100 US OTC NAS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/13/2006	12/13/2016	28,000	49,917,000	1,782.7500	5,965,120	-	-	4,515		4,515	(17,910)	-	-		-		0002

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - NASDAQ 100 US OTC NAS	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	12/03/2012	12/04/2017	9,319	24,999,997	2,682.5700	-	-	-	(5,487,822)		(5,487,822)	(134,668)	-	-		-		0002
Equity Option - NIKKEI 225 JPY INDEX	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/23/2009	10/23/2019	443,000	49,809,495	10,338.0000	13,341,942	-	-	2,815,447		2,815,447	1,387,707	-	-		-		0002
Equity Option - NIKKEI 225 JPY INDEX	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/13/2010	05/13/2020	441,288	50,318,554	10,560.0000	7,564,700	-	-	(2,934,541)		(2,934,541)	1,173,229	-	-		-		0002
Equity Option - NIKKEI 225 JPY INDEX	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2012	09/20/2021	727,025	80,170,375	8,803.0000	-	-	-	(10,868,365)		(10,868,365)	1,096,903	-	-		-		0002
Equity Option - NIKKEI 225 JPY INDEX	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2015	01/10/2020	450,000	64,078,041	16,750.0000	-	-	-	(1,358,013)		(1,358,013)	(5,272,811)	-	-		-		0002
Equity Option - NIKKEI 225 JPY INDEX	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2015	01/10/2020	450,000	64,078,041	16,750.0000	-	-	-	(1,121,610)		(1,121,610)	3,588,883	-	-		-		0002
Equity Option - NIKKEI 225 JPY INDEX	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/20/2015	01/10/2020	200,000	29,574,549	17,500.0000	-	-	-	(790,646)		(790,646)	(2,202,420)	-	-		-		0002
Equity Option - NIKKEI 225 JPY INDEX	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/20/2015	01/10/2020	200,000	29,574,549	17,500.0000	-	-	-	(413,176)		(413,176)	1,756,395	-	-		-		0002
Equity Option - NIKKEI 225 JPY INDEX	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/21/2015	01/10/2020	210,000	30,760,413	17,250.0000	-	-	-	(993,108)		(993,108)	(2,373,051)	-	-		-		0002
Equity Option - NIKKEI 225 JPY INDEX	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/21/2015	01/10/2020	210,000	30,760,413	17,250.0000	-	-	-	(217,723)		(217,723)	1,812,125	-	-		-		0002
Equity Option - NIKKEI 225 JPY INDEX	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/21/2015	01/08/2021	350,000	51,386,235	17,290.0000	-	-	-	(1,734,528)		(1,734,528)	(3,973,710)	-	-		-		0002
Equity Option - NIKKEI 225 JPY INDEX	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/21/2015	01/08/2021	350,000	51,386,235	17,290.0000	-	-	-	(147,638)		(147,638)	3,065,979	-	-		-		0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	08/14/2012	08/14/2017	162,365	129,999,680	800.6632	38,960,911	-	-	4,486,087		4,486,087	(681,145)	-	-		-		0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	01/07/2013	01/08/2018	57,267	50,000,001	873.1000	-	-	-	(10,375,140)		(10,375,140)	(268,320)	-	-		-		0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	01/24/2013	01/24/2018	27,802	24,999,999	899.2000	-	-	-	(4,753,810)		(4,753,810)	(131,870)	-	-		-		0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	02/20/2013	02/20/2018	27,000	25,000,920	925.9600	-	-	-	(4,319,140)		(4,319,140)	(125,496)	-	-		-		0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/06/2013	03/06/2023	107,519	100,000,196	930.0700	30,824,622	-	-	22,682,588		22,682,588	1,510,664	-	-		-		0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	07/03/2013	07/06/2020	126,074	124,999,850	991.4800	32,593,722	-	-	21,382,816		21,382,816	1,209,904	-	-		-		0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	12/13/2013	12/14/2020	45,117	49,999,562	1,108.2200	-	-	-	(2,335,222)		(2,335,222)	297,225	-	-		-		0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	02/10/2014	02/10/2021	44,788	50,000,427	1,116.3800	-	-	-	(1,748,756)		(1,748,756)	320,665	-	-		-		0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	03/10/2014	03/11/2024	25,121	30,000,000	1,194.2000	-	-	-	949,155		949,155	350,425	-	-		-		0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	03/10/2014	03/11/2024	16,736	19,999,998	1,195.0100	-	-	-	627,114		627,114	233,492	-	-		-		0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2014	10/31/2017	106,614	125,000,029	1,172.4490	-	-	-	(4,401,691)		(4,401,691)	(360,394)	-	-		-		0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/15/2015	04/15/2020	39,293	50,000,343	1,272.5000	10,415,003	-	-	12,044,426		12,044,426	822,143	-	-		-		0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/15/2015	04/15/2020	23,474	29,999,772	1,278.0000	6,248,779	-	-	7,274,465		7,274,465	497,789	-	-		-		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	5	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653.	07/16/2015	07/16/2020	117,776	149,999,514	1,273.6000	-	-	-	6,142,918		6,142,918	1,712,852	-	-		-		0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41..	07/16/2015	07/16/2020	39,200	50,000,000	1,275.5000	-	-	-	2,074,485		2,074,485	573,477	-	-		-		0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653.	07/29/2015	07/29/2020	40,770	49,999,997	1,226.4000	-	-	-	1,170,382		1,170,382	495,711	-	-		-		0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653.	07/29/2015	07/29/2020	40,682	50,000,212	1,229.0500	-	-	-	1,207,577		1,207,577	500,225	-	-		-		0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653.	07/31/2015	07/31/2020	40,185	50,000,186	1,244.2500	-	-	-	1,464,409		1,464,409	527,672	-	-		-		0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653.	09/01/2015	09/01/2020	131,996	150,000,254	1,136.4000	-	-	-	(1,022,642)		(1,022,642)	1,125,920	-	-		-		0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/13/2015	10/11/2019	21,718	24,999,590	1,151.1000	-	-	-	40,657		40,657	164,874	-	-		-		0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	11/19/2015	11/21/2022	68,369	80,000,000	1,170.1200	18,687,998	-	-	21,928,175		21,928,175	1,531,074	-	-		-		0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/14/2016	01/14/2019	48,707	50,000,000	1,026.5500	-	-	-	(1,810,329)		(1,810,329)	(1,810,329)	-	-		-		0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868..	03/16/2016	03/15/2019	18,732	19,999,996	1,067.7000	-	-	-	251,082		251,082	251,082	-	-		-		0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868..	03/16/2016	03/15/2019	18,732	19,999,996	1,067.7000	-	-	-	(320,719)		(320,719)	(320,719)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Zurich Capital Market Inc.	8W5K78S4YEPXGV6LDP60..	10/21/2004	08/10/2020	327,273	291,999,516	892.2200	18,777,573	-	-	13,080,239		13,080,239	(872,896)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/16/2004	12/16/2019	124,564	120,000,000	963.3600	8,205,000	-	-	4,702,415		4,702,415	(636,188)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/16/2004	12/16/2019	41,521	40,000,002	963.3600	2,735,000	-	-	1,567,472		1,567,472	(212,063)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	01/27/2006	01/27/2020	40,000	46,252,800	1,156.3200	5,447,552	-	-	2,678,217		2,678,217	(245,216)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	05/08/2006	05/09/2016	188,580	250,000,506	1,325.7000	25,750,052	-	-	44,492		44,492	(527,931)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/13/2006	12/13/2016	70,704	100,000,004	1,414.3500	11,050,000	-	-	816,660		816,660	(742,083)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/28/2009	07/29/2019	51,083	50,000,040	978.8000	11,075,009	-	-	1,658,678		1,658,678	(317,448)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653.	10/16/2009	10/16/2019	45,884	50,000,000	1,089.7000	8,515,500	-	-	(2,476,047)		(2,476,047)	(369,321)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/16/2009	10/16/2019	45,888	50,000,001	1,089.6000	9,193,100	-	-	(1,589,639)		(1,589,639)	(345,263)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41..	10/23/2009	10/23/2019	46,151	49,999,532	1,083.3900	8,387,321	-	-	(2,408,289)		(2,408,289)	(364,958)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27.	01/15/2010	12/21/2018	44,076	49,999,814	1,134.4000	7,938,000	-	-	(1,703,966)		(1,703,966)	(388,397)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/15/2010	12/21/2018	44,035	49,999,541	1,135.4500	7,804,928	-	-	(1,644,330)		(1,644,330)	(388,216)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868..	01/20/2010	01/17/2020	88,020	99,999,999	1,136.1000	12,834,000	2,139,000	-	(2,823,686)		(2,823,686)	(653,275)	-	-		-		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)
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/27/2010	01/27/2020	54,620	60,000,004	1,098.5000	7,902,000	1,317,000	-	(1,986,845)		(1,986,845)	(386,381)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/02/2010	03/02/2020	89,162	100,000,000	1,121.5500	13,050,324	2,175,054	-	(2,812,363)		(2,812,363)	(612,454)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2010	03/09/2020	21,949	25,008,542	1,139.4000	2,974,610	594,922	-	(851,221)		(851,221)	(154,575)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/08/2010	03/09/2020	43,873	49,999,864	1,139.6500	5,983,234	1,196,647	-	(1,728,593)		(1,728,593)	(309,730)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/09/2010	03/09/2020	87,447	100,000,017	1,143.5500	12,861,990	2,143,665	-	(2,446,148)		(2,446,148)	(604,833)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/12/2010	03/12/2020	43,459	49,999,580	1,150.5000	6,444,000	1,074,000	-	(1,189,685)		(1,189,685)	(300,948)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/27/2010	05/27/2020	45,733	49,999,998	1,093.3000	8,016,265	-	-	(4,883,668)		(4,883,668)	(296,989)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2010	05/27/2020	41,969	49,999,768	1,191.3500	8,564,960	-	-	(3,558,136)		(3,558,136)	(281,975)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/04/2010	06/04/2020	92,545	99,999,500	1,080.5500	15,700,000	-	-	(9,511,917)		(9,511,917)	(581,873)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/15/2010	06/15/2020	67,751	75,000,357	1,107.0000	11,571,980	-	-	(6,697,228)		(6,697,228)	(425,775)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/16/2010	07/16/2018	93,655	100,000,126	1,067.7500	20,630,900	-	-	(10,075,102)		(10,075,102)	(686,210)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/22/2010	07/22/2020	228,519	250,000,005	1,094.0000	41,250,000	-	-	(24,674,087)		(24,674,087)	(1,364,842)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2010	07/22/2020	27,495	29,999,795	1,091.1000	4,949,966	-	-	(2,969,217)		(2,969,217)	(163,861)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/26/2010	07/24/2020	31,425	34,999,594	1,113.7500	5,648,934	-	-	(3,260,224)		(3,260,224)	(187,892)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/26/2010	07/27/2020	45,053	49,999,819	1,109.8000	8,125,000	-	-	(4,721,396)		(4,721,396)	(268,141)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2010	07/28/2020	36,175	39,999,998	1,105.7500	6,314,000	-	-	(3,608,130)		(3,608,130)	(211,886)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2010	07/29/2020	90,326	99,999,915	1,107.1000	15,500,000	-	-	(8,722,614)		(8,722,614)	(523,399)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/29/2010	07/29/2020	45,368	50,000,073	1,102.1000	7,755,000	-	-	(4,390,077)		(4,390,077)	(262,237)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/04/2010	08/04/2020	44,326	49,999,728	1,128.0000	7,725,000	-	-	(4,216,496)		(4,216,496)	(257,521)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/18/2010	11/18/2020	83,385	99,999,461	1,199.2500	13,556,075	-	-	(5,189,115)		(5,189,115)	(345,110)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2010	12/02/2020	40,930	50,000,088	1,221.6000	6,762,500	-	-	(2,417,753)		(2,417,753)	(159,366)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2010	12/02/2020	40,930	50,000,088	1,221.6000	8,190,000	-	-	25,421,092		25,421,092	(867,675)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/16/2010	12/16/2020	40,219	50,000,000	1,243.2000	8,575,000	-	-	23,850,392		23,850,392	(891,106)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/16/2011	03/16/2021	79,315	99,999,999	1,260.8000	26,700,000	-	-	62,728,690		62,728,690	(1,610,072)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2011	04/21/2021	37,439	49,999,998	1,335.5000	4,800,000	-	-	(1,772,707)		(1,772,707)	(89,010)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/21/2011	04/21/2021	37,435	50,000,005	1,335.6600	10,375,022	-	-	5,242,723		5,242,723	23,572	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/03/2011	01/17/2017	69,703	99,999,983	1,434.6500	20,412,641	-	-	1,099,692		1,099,692	(797,218)	-	-		-		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)
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/13/2011	06/14/2021	39,334	49,999,999	1,271.1500	11,535,000	-	-	5,056,881		5,056,881	21,777	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	06/13/2011	06/14/2021	39,270	50,000,005	1,273.2500	11,550,003	-	-	5,068,950		5,068,950	22,596	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76.	06/14/2011	06/14/2021	77,537	100,000,000	1,289.7000	-	-	-	(18,292,471)		(18,292,471)	(936,340)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76.	06/15/2011	06/15/2021	78,518	100,000,003	1,273.6000	-	-	-	(18,486,335)		(18,486,335)	(949,154)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/27/2011	06/25/2021	19,487	25,000,001	1,282.9000	5,825,000	-	-	2,580,625		2,580,625	15,918	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	06/28/2011	06/28/2021	38,627	50,000,720	1,294.4500	11,375,164	-	-	5,238,427		5,238,427	37,242	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76.	07/01/2011	07/01/2021	37,406	49,999,999	1,336.7000	10,750,000	-	-	5,492,230		5,492,230	57,002	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/01/2011	07/01/2021	37,406	49,999,999	1,336.7000	10,750,000	-	-	5,492,230		5,492,230	57,002	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	08/12/2011	08/12/2021	42,213	50,000,004	1,184.4800	13,500,018	-	-	4,762,980		4,762,980	19,271	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653.	08/12/2011	08/12/2021	42,141	50,000,297	1,186.5000	13,500,080	-	-	4,774,278		4,774,278	19,890	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76.	08/12/2011	08/12/2021	42,310	49,999,843	1,181.7500	13,499,957	-	-	4,747,734		4,747,734	18,437	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	10/12/2011	10/12/2021	82,548	100,000,006	1,211.4100	26,900,060	-	-	10,225,363		10,225,363	106,583	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	10/21/2011	10/21/2021	40,754	49,999,998	1,226.8800	13,449,970	-	-	5,228,984		5,228,984	63,008	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	10/21/2011	10/21/2021	40,754	49,999,998	1,226.8800	13,449,970	-	-	5,228,984		5,228,984	63,008	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	10/24/2011	10/25/2021	39,922	49,999,999	1,252.4300	13,300,144	-	-	5,390,515		5,390,515	73,146	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/28/2011	10/28/2021	77,851	99,999,995	1,284.5000	-	-	-	(20,409,778)		(20,409,778)	(989,079)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/10/2011	11/10/2016	60,447	75,000,000	1,240.7600	-	-	-	(19,609,867)		(19,609,867)	(355,297)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	11/17/2011	11/17/2021	81,553	100,000,289	1,226.2000	30,250,087	-	-	10,626,907		10,626,907	149,189	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76.	11/17/2011	11/16/2018	53,666	65,000,259	1,211.2000	-	-	-	(17,846,753)		(17,846,753)	(809,109)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	11/30/2011	11/30/2021	80,286	100,000,003	1,245.5500	30,450,003	-	-	10,935,311		10,935,311	172,725	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	01/23/2012	01/23/2019	38,161	50,000,000	1,310.2500	-	-	-	(12,308,142)		(12,308,142)	(640,050)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	01/23/2012	01/24/2022	76,000	100,000,040	1,315.7900	30,000,240	-	-	12,125,865		12,125,865	287,408	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	01/24/2012	01/24/2022	38,100	50,000,535	1,312.3500	15,025,116	-	-	6,042,589		6,042,589	142,072	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41..	03/22/2012	03/22/2022	14,354	20,000,000	1,393.3000	5,730,000	-	-	2,683,832		2,683,832	83,680	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41..	03/27/2012	03/28/2022	14,132	20,000,000	1,415.2500	5,606,000	-	-	2,743,785		2,743,785	89,372	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	04/10/2012	04/11/2022	73,567	100,000,004	1,359.3000	29,499,744	-	-	13,145,344		13,145,344	403,585	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	04/13/2012	04/13/2022	43,232	60,000,003	1,387.8500	17,309,797	-	-	8,099,052		8,099,052	261,392	-	-		-		0002

Statement as of March 31, 2016 of the **MetLife Insurance Company USA**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of 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	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	-	-	13,427,143		13,427,143	438,939	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/04/2012	05/04/2022	72,973	100,000,010	1,370.3700	29,924,768	-	-	13,427,143		13,427,143	438,939	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/08/2012	06/08/2020	19,008	24,998,751	1,315.1700	7,812,500	-	-	2,052,904		2,052,904	(76,993)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/08/2012	06/08/2020	18,993	24,999,999	1,316.3000	7,812,501	-	-	2,056,028		2,056,028	(76,797)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/14/2012	09/16/2022	51,030	75,001,343	1,469.7500	-	-	-	16,885,878		16,885,878	(2,262,064)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/10/2012	10/10/2022	69,842	100,000,005	1,431.8000	29,850,001	-	-	15,177,615		15,177,615	667,213	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/19/2012	11/21/2022	108,668	149,999,999	1,380.3500	43,087,496	-	-	22,235,672		22,235,672	982,477	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	12/03/2012	12/03/2019	70,659	99,999,994	1,415.2500	-	-	-	(19,277,782)		(19,277,782)	(1,131,740)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/03/2012	12/03/2020	106,443	149,999,997	1,409.2000	-	-	-	(27,088,382)		(27,088,382)	(1,308,603)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2012	12/03/2019	70,827	100,000,641	1,411.9000	-	-	-	(18,976,325)		(18,976,325)	(1,126,466)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2012	12/03/2020	70,827	100,000,641	1,411.9000	-	-	-	(17,990,685)		(17,990,685)	(869,072)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2012	12/06/2019	70,844	99,999,848	1,411.5500	-	-	-	(18,904,852)		(18,904,852)	(1,122,978)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	12/17/2012	12/16/2022	35,014	50,000,001	1,428.0000	-	-	-	(7,917,548)		(7,917,548)	(315,588)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2012	12/18/2020	69,604	100,000,067	1,436.7000	-	-	-	(17,351,866)		(17,351,866)	(832,063)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/18/2012	12/19/2022	138,923	199,999,993	1,439.6500	56,599,866	-	-	31,415,708		31,415,708	1,486,226	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	01/10/2013	01/10/2020	34,166	49,999,999	1,463.4500	-	-	-	(9,265,031)		(9,265,031)	(538,383)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/10/2013	01/10/2020	68,283	100,000,454	1,464.5000	-	-	-	(18,229,844)		(18,229,844)	(1,069,001)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/10/2013	01/10/2020	68,203	99,999,994	1,466.2100	-	-	-	(18,258,483)		(18,258,483)	(1,069,086)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/15/2013	01/16/2018	68,115	100,000,000	1,468.1000	-	-	-	(19,223,184)		(19,223,184)	(976,816)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/17/2013	01/17/2018	33,711	50,000,155	1,483.2000	-	-	-	(9,524,695)		(9,524,695)	(495,117)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/22/2013	01/23/2023	67,216	99,999,994	1,487.7500	28,499,410	-	-	16,529,116		16,529,116	822,638	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2013	01/23/2020	67,031	100,000,197	1,491.8500	-	-	-	(17,521,034)		(17,521,034)	(1,033,492)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/29/2013	01/29/2021	33,177	49,999,398	1,507.0500	-	-	-	(7,871,711)		(7,871,711)	(380,104)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	01/31/2013	01/31/2020	33,324	50,000,005	1,500.4000	-	-	-	(8,389,524)		(8,389,524)	(503,314)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/01/2013	02/01/2021	66,148	99,999,995	1,511.7500	-	-	-	(15,568,114)		(15,568,114)	(754,494)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2013	02/06/2023	26,219	39,550,313	1,508.4600	8,562,643	-	-	17,659,799		17,659,799	(813,559)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2013	02/06/2023	48,692	73,449,934	1,508.4600	15,901,911	-	-	32,796,480		32,796,480	(1,510,882)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/12/2013	02/13/2023	16,444	24,999,320	1,520.2700	5,227,383	-	-	10,977,289		10,977,289	(513,771)	-	-		-		0002

Statement as of March 31, 2016 of the **MetLife Insurance Company USA**

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	02/19/2013	02/19/2020	32,780	50,000,005	1,525.3000	-	-	-	(8,045,669)		(8,045,669)	(482,981)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/30/2013	05/01/2023	62,695	100,000,280	1,595.0280	27,524,986	-	-	18,458,698		18,458,698	1,022,651	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/11/2013	06/12/2023	91,307	148,688,884	1,628.4500	38,361,723	-	-	28,421,446		28,421,446	1,631,479	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/18/2013	07/18/2023	29,540	49,999,996	1,692.6000	11,549,981	-	-	10,063,458		10,063,458	601,567	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	12/13/2013	12/14/2020	56,355	99,999,130	1,774.4500	-	-	-	(6,547,363)		(6,547,363)	(369,368)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/04/2014	03/04/2019	26,763	50,000,510	1,868.2700	-	-	-	(3,128,133)		(3,128,133)	(462,679)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	07/11/2014	07/11/2019	25,492	50,000,009	1,961.4000	7,869,890	-	-	6,783,301		6,783,301	(200,796)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/11/2014	07/11/2019	38,251	75,000,648	1,960.7500	-	-	-	(2,063,500)		(2,063,500)	(552,980)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2015	04/04/2016	483,980	585,001,452	1,208.7300	4,850,000	-	-	-		-	(481,324)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/02/2015	04/04/2016	241,739	292,498,847	1,209.9800	2,412,551	-	-	-		-	(241,653)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/06/2015	04/06/2016	239,843	290,000,955	1,209.1300	2,250,012	-	-	-		-	(252,189)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/06/2015	04/06/2016	239,744	289,999,137	1,209.6200	2,249,997	-	-	-		-	(252,590)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2015	04/06/2016	239,728	290,000,001	1,209.7060	2,349,811	-	-	-		-	(252,662)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	04/07/2015	04/07/2016	143,799	174,000,717	1,210.0300	1,395,000	-	-	-		-	(155,691)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	04/07/2015	04/07/2016	143,723	173,999,687	1,210.6600	1,409,923	-	-	-		-	(156,007)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/07/2015	04/07/2016	119,901	145,000,120	1,209.3300	1,162,500	-	-	-		-	(129,449)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	04/07/2015	04/07/2016	143,685	173,999,661	1,210.9800	1,409,550	-	-	-		-	(156,169)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/28/2015	05/27/2016	70,755	150,000,000	2,120.0000	10,312,500	-	-	5,756,407		5,756,407	(3,380,939)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/28/2015	05/27/2016	70,755	150,000,000	2,120.0000	8,250,000	-	-	1,143,897		1,143,897	(1,739,665)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/03/2015	06/03/2020	47,170	100,000,001	2,119.9951	17,299,998	-	-	12,140,302		12,140,302	(1,388,196)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/03/2015	06/03/2020	47,170	100,000,001	2,119.9951	17,519,998	-	-	18,540,067		18,540,067	286,179	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/03/2015	06/05/2017	47,170	100,000,001	2,119.9951	8,840,016	-	-	4,582,146		4,582,146	(793,035)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/03/2015	06/05/2017	47,170	100,000,001	2,119.9951	10,570,001	-	-	9,021,738		9,021,738	(1,358,631)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/25/2015	06/25/2020	47,406	100,000,001	2,109.4400	17,030,000	-	-	18,539,083		18,539,083	313,525	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/25/2015	06/25/2020	47,406	100,000,001	2,109.4400	16,740,000	-	-	12,569,807		12,569,807	(1,401,357)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	06/26/2015	06/27/2022	33,259	70,000,217	2,104.7000	-	-	-	657,324		657,324	268,061	-	-		-		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)
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	06/26/2015	06/24/2022	11,883	24,998,861	2,103.7500	-	-	-	253,984		253,984	96,282	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27.	07/01/2015	07/01/2016	481,649	580,000,004	1,204.1960	3,790,000	-	-	259,974		259,974	(1,080,391)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27.	07/01/2015	07/01/2016	240,709	290,000,005	1,204.7760	1,895,000	-	-	130,129		130,129	(541,140)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653.	07/01/2015	07/01/2016	120,100	144,679,666	1,204.6600	945,403	-	-	64,907		64,907	(269,878)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/01/2015	07/01/2016	241,243	290,000,478	1,202.1100	1,950,000	-	-	129,476		129,476	(536,810)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653.	07/01/2015	07/01/2016	120,627	144,999,685	1,202.0500	975,004	-	-	64,730		64,730	(268,355)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804....	07/01/2015	07/01/2016	120,232	144,999,792	1,206.0000	949,833	-	-	65,214		65,214	(271,568)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	07/01/2015	07/01/2016	120,302	145,000,001	1,205.3000	950,386	-	-	65,129		65,129	(270,997)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804....	10/02/2015	10/03/2016	261,746	315,000,187	1,203.4575	5,088,342	-	-	638,468		638,468	(1,085,669)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27.	10/02/2015	10/03/2016	261,370	315,000,001	1,205.1900	5,145,000	-	-	641,195		641,195	(1,090,109)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653.	10/02/2015	10/03/2016	130,541	157,499,414	1,206.5130	2,574,987	-	-	321,640		321,640	(546,752)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868..	10/02/2015	10/03/2016	261,483	315,000,762	1,204.6700	5,105,001	-	-	640,377		640,377	(1,088,778)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868..	10/02/2015	10/03/2016	263,387	314,999,874	1,195.9600	5,165,001	-	-	626,737		626,737	(1,066,589)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	10/02/2015	10/03/2016	129,319	155,183,112	1,200.0000	2,378,181	-	-	311,865		311,865	(530,501)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868..	11/18/2015	02/17/2017	240,544	299,999,522	1,247.1700	4,200,001	-	-	2,010,863		2,010,863	(1,505,438)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868..	11/18/2015	01/18/2017	240,544	299,999,522	1,247.1700	3,735,000	-	-	1,738,344		1,738,344	(1,304,299)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41..	11/20/2015	01/20/2017	238,595	300,000,000	1,257.3600	3,950,000	-	-	1,824,708		1,824,708	(1,365,772)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41..	11/20/2015	01/20/2017	238,738	300,000,000	1,256.6100	3,975,000	-	-	1,819,663		1,819,663	(1,362,122)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868..	11/20/2015	02/21/2017	238,652	299,999,996	1,257.0600	4,395,000	-	-	2,123,199		2,123,199	(1,579,783)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27.	11/20/2015	02/21/2017	238,533	300,000,000	1,257.6900	4,450,000	-	-	2,128,328		2,128,328	(1,582,665)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41..	11/23/2015	01/23/2017	478,119	600,000,956	1,254.9200	7,950,000	-	-	3,672,797		3,672,797	(2,746,108)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653.	11/24/2015	02/24/2017	71,796	89,999,876	1,253.5500	1,349,980	-	-	636,665		636,665	(475,611)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	NATIXIS SA KX1WK48MPD4Y2NCUIZ63..	11/24/2015	02/24/2017	119,581	150,000,000	1,254.3840	2,200,283	-	-	1,064,529		1,064,529	(794,569)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528.	11/25/2015	02/27/2017	239,324	300,000,000	1,253.5320	4,539,972	-	-	2,147,219		2,147,219	(1,607,805)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41..	11/30/2015	01/30/2017	478,847	600,000,001	1,253.0100	8,250,000	-	-	3,779,580		3,779,580	(2,818,287)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	11/30/2015	02/28/2017	239,395	300,000,238	1,253.1600	4,600,000	-	-	2,152,770		2,152,770	(1,613,608)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653.	12/01/2015	01/03/2017	238,698	300,000,420	1,256.8200	3,599,996	-	-	1,650,943		1,650,943	(1,261,299)	-	-		-		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/01/2015	02/01/2017	238,920	300,000,000	1,255.6500	4,000,000	-	-	1,928,593		1,928,593	(1,434,784)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/01/2015	01/03/2017	477,638	599,999,516	1,256.1800	7,199,999	-	-	3,294,202		3,294,202	(2,516,251)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/01/2015	02/01/2017	238,607	300,000,000	1,257.3000	4,000,000	-	-	1,940,532		1,940,532	(1,442,652)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/02/2015	01/03/2017	238,686	300,000,000	1,256.8800	3,479,998	-	-	1,651,300		1,651,300	(1,261,595)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2015	02/02/2017	238,504	300,000,000	1,257.8400	3,950,000	-	-	1,953,914		1,953,914	(1,451,698)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/04/2015	01/04/2017	239,103	300,000,005	1,254.6900	3,624,800	-	-	1,649,199		1,649,199	(1,256,503)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	12/04/2015	02/06/2017	239,297	299,999,470	1,253.6700	4,031,437	-	-	1,959,868		1,959,868	(1,459,025)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	12/16/2015	02/16/2017	242,037	300,000,021	1,239.4800	4,224,998	-	-	1,943,673		1,943,673	(1,463,516)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/16/2015	02/16/2017	241,144	300,000,000	1,244.0700	4,149,992	-	-	1,978,432		1,978,432	(1,484,201)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/16/2015	01/17/2017	242,029	299,999,513	1,239.5200	3,700,000	-	-	1,679,358		1,679,358	(1,261,962)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	12/22/2015	01/20/2017	246,457	299,911,059	1,216.8900	3,798,864	-	-	1,612,465		1,612,465	(1,169,752)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	12/22/2015	02/22/2017	246,103	299,911,452	1,218.6420	4,248,747	-	-	1,886,643		1,886,643	(1,398,149)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2015	01/23/2017	294,609	359,999,999	1,221.9600	4,500,000	-	-	1,987,985		1,987,985	(1,444,009)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Joint Venture Interests Portfolio	BA	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/02/2016	04/15/2016	15,469	23,572,089	1,523.8000	-	114,620	-	56		56	(114,564)	-	-		-		0003
Equity Option - S&P 500 USD OTC	Joint Venture Interests Portfolio	BA	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/02/2016	04/15/2016	9,608	14,642,347	1,523.8000	-	71,199	-	35		35	(71,164)	-	-		-		0003
Equity Option - S&P 500 USD OTC	Joint Venture Interests Portfolio	BA	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/16/2016	04/15/2016	7,765	12,503,420	1,610.0600	-	82,082	-	46		46	(82,035)	-	-		-		0003
Equity Option - S&P 500 USD OTC	Joint Venture Interests Portfolio	BA	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/16/2016	04/15/2016	33,855	54,506,198	1,610.0600	-	357,818	-	201		201	(357,617)	-	-		-		0003
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/02/2016	03/02/2017	25,354	45,000,001	1,774.8630	-	2,345,000	-	1,552,889		1,552,889	(792,111)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/02/2016	03/02/2017	25,275	44,999,105	1,780.3800	-	2,339,960	-	1,573,462		1,573,462	(766,497)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Joint Venture Interests Portfolio	BA	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	03/02/2016	12/16/2016	27,705	49,377,539	1,782.2500	-	2,068,373	-	1,321,648		1,321,648	(746,725)	-	-		-		0003
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/02/2016	03/02/2017	25,271	45,000,123	1,780.7000	-	2,300,000	-	1,574,702		1,574,702	(725,298)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Joint Venture Interests Portfolio	BA	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	03/02/2016	12/16/2016	64,764	115,424,873	1,782.2500	-	4,835,025	-	3,089,483		3,089,483	(1,745,542)	-	-		-		0003
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/03/2016	03/03/2017	25,152	44,999,695	1,789.1100	-	2,264,938	-	1,611,398		1,611,398	(653,540)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/04/2016	03/03/2017	24,970	45,000,056	1,802.1800	-	2,185,000	-	1,662,460		1,662,460	(522,539)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/11/2016	03/10/2017	24,852	45,001,008	1,810.7600	-	2,250,100	-	1,730,879		1,730,879	(519,221)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2016	03/10/2017	24,863	45,000,000	1,809.9450	-	2,245,000	-	1,727,509		1,727,509	(517,491)	-	-		-		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)
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2016	03/14/2017	24,767	45,000,124	1,816.9700	-	2,227,500	-	1,775,129		1,775,129	(452,371)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/16/2016	03/16/2017	24,777	45,000,000	1,816.2000	-	2,179,500	-	1,782,331		1,782,331	(397,169)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Joint Venture Interests Portfolio	BA	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/18/2016	06/17/2016	20,884	34,200,089	1,637.6600	-	116,279	-	58,735		58,735	(57,544)	-	-		-		0003
Equity Option - S&P 500 USD OTC	Joint Venture Interests Portfolio	BA	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/18/2016	06/17/2016	8,934	14,630,429	1,637.6600	-	49,743	-	25,126		25,126	(24,617)	-	-		-		0003
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	03/23/2016	03/23/2017	24,477	45,000,475	1,838.4800	-	2,070,016	-	1,912,622		1,912,622	(157,394)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/24/2016	12/20/2019	49,323	99,999,997	2,027.4500	-	-	-	(643,409)		(643,409)	(643,409)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/24/2016	12/20/2019	49,323	99,999,997	2,027.4500	-	-	-	461,218		461,218	461,218	-	-		-		0002
Equity Option - S&P 500 USD OTC	Joint Venture Interests Portfolio	BA	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2016	09/16/2016	8,971	14,630,396	1,631.0000	-	164,592	-	131,949		131,949	(32,644)	-	-		-		0003
Equity Option - S&P 500 USD OTC	Joint Venture Interests Portfolio	BA	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2016	09/16/2016	20,969	34,199,999	1,631.0000	-	384,751	-	308,443		308,443	(76,308)	-	-		-		0003
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/29/2016	03/29/2017	24,597	45,000,002	1,829.4740	-	2,112,500	-	1,902,225		1,902,225	(210,275)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/29/2016	03/29/2017	245,831	400,000,983	1,627.1400	-	11,600,000	-	10,517,907		10,517,907	(1,082,093)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/29/2016	03/29/2017	245,831	500,000,000	2,033.9200	-	37,300,000	-	33,575,731		33,575,731	(3,724,269)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/29/2016	03/29/2017	245,831	500,000,000	2,033.9200	-	30,300,000	-	32,491,087		32,491,087	2,191,087	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/29/2016	03/29/2017	122,881	200,001,116	1,627.6000	-	5,749,602	-	5,265,181		5,265,181	(484,421)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/29/2016	03/29/2017	122,881	250,001,395	2,034.5000	-	18,625,073	-	16,810,360		16,810,360	(1,814,713)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/29/2016	03/29/2017	122,881	250,001,395	2,034.5000	-	15,125,422	-	16,197,434		16,197,434	1,072,012	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/29/2016	03/29/2017	122,917	250,000,000	2,033.9000	-	18,463,621	-	16,787,094		16,787,094	(1,676,527)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/29/2016	03/29/2017	122,917	200,000,000	1,627.1200	-	5,721,248	-	5,258,671		5,258,671	(462,577)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/29/2016	03/29/2017	122,932	250,000,001	2,033.6500	-	18,468,141	-	16,777,449		16,777,449	(1,690,693)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/29/2016	03/29/2017	122,932	200,000,001	1,626.9200	-	5,783,872	-	5,255,972		5,255,972	(527,900)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/29/2016	03/29/2017	245,830	399,999,826	1,627.1400	-	11,799,840	-	10,517,877		10,517,877	(1,281,963)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/29/2016	03/29/2017	245,830	499,998,554	2,033.9200	-	37,366,160	-	33,575,634		33,575,634	(3,790,526)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/29/2016	03/29/2017	245,830	499,998,554	2,033.9200	-	30,150,312	-	32,490,993		32,490,993	2,340,681	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	03/29/2016	03/29/2017	122,849	200,000,001	1,628.0200	-	5,775,003	-	5,270,828		5,270,828	(504,175)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	03/29/2016	03/29/2017	122,849	250,000,001	2,035.0250	-	18,600,005	-	16,830,571		16,830,571	(1,769,434)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	03/29/2016	03/29/2017	122,849	250,000,001	2,035.0250	-	14,950,001	-	16,153,777		16,153,777	1,203,776	-	-		-		0002
Equity Option - USD S&P500	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/09/2010	04/09/2020	83,598	100,000,000	1,196.2000	8,825,000	-	-	(2,570,527)		(2,570,527)	669,509	-	-		-		0002
Equity Option - USD S&P500	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	04/30/2010	05/01/2017	82,919	100,000,000	1,206.0000	14,124,000	-	-	(4,596,400)		(4,596,400)	(210,266)	-	-		-		0002

Statement as of March 31, 2016 of the **MetLife Insurance Company USA**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - USD S&P500	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	05/03/2011	05/03/2021	73,835	100,000,000	1,354.3700	18,790,000	-	-	14,582,828		14,582,828	123,441	-	-		-		0002
Equity Option - USD S&P500	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	05/12/2011	05/12/2021	74,586	100,000,000	1,340.7300	19,390,000	-	-	14,248,907		14,248,907	145,824	-	-		-		0002
Equity Option - USD S&P500	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/01/2011	06/01/2021	151,372	200,000,000	1,321.2500	20,250,000	-	-	13,626,137		13,626,137	359,324	-	-		-		0002
Equity Option - USD S&P500	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/08/2012	05/03/2021	73,835	100,000,000	1,354.3700	(43,500,000)	-	-	(14,582,828)		(14,582,828)	(123,441)	-	-		-		0002
0099999. Total-Purchased Options-Hedging Other-Put Options										1,943,959,931	333,329,058	0	668,682,363	XXX	668,682,363	(64,110,475)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Caps																						
1y USD LIBOR 3M CAP	Liability Portfolio	N/A	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	06/21/2010	09/30/2018	-	19,200,000	0.0416	769,360	-	-	12,291		12,291	2,446	-	-		-		0004
1y USD LIBOR 3M CAP	Liability Portfolio	N/A	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/27/2010	09/30/2018	-	21,653,290	0.0350	842,301	-	-	16,624		16,624	(1,463)	-	-		-		0004
1y USD LIBOR 3M CAP	Liability Portfolio	N/A	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	09/27/2010	09/30/2018	-	37,130,000	0.0325	1,600,000	-	-	30,787		30,787	(7,937)	-	-		-		0004
1y USD LIBOR 3M CAP	Liability Portfolio	N/A	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	10/24/2012	01/06/2018	-	43,000,000	0.0182	297,775	-	-	24,581		24,581	(54,806)	-	-		-		0004
1y USD LIBOR 3M CAP	Asset Portfolio - Partial Offset	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	12/04/2015	12/31/2017	-	750,000,000	0.0130	2,550,000	-	-	808,448		808,448	(2,095,202)	-	-		-		0005
1y USD LIBOR 3M CAP	Asset Portfolio - Partial Offset	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	12/04/2015	12/31/2018	-	380,000,000	0.0178	1,949,400	-	-	773,935		773,935	(1,208,401)	-	-		-		0005
1y USD LIBOR 3M CAP	Asset Portfolio - Partial Offset	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/04/2015	12/31/2016	-	1,075,000,000	0.0072	1,612,500	-	-	502,471		502,471	(1,308,812)	-	-		-		0005
1y USD LIBOR 3M CAP	Asset Portfolio - Partial Offset	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/04/2015	12/31/2016	-	1,075,000,000	0.0072	1,612,500	-	-	502,471		502,471	(1,308,812)	-	-		-		0005
1y USD LIBOR 3M CAP	Asset Portfolio - Partial Offset	D 1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/04/2015	12/31/2017	-	500,000,000	0.0200	725,000	-	-	162,762		162,762	(632,880)	-	-		-		0005
2y USD LIBOR 3M CAP	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2015	12/12/2017	-	111,000,000	0.0256	226,440	-	-	30,580		30,580	(23,509)	-	-		-		0006
3y USD CMS 5Y/3M CAP	Liability Portfolio	N/A	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	12/19/2013	03/04/2017	-	1,250,000,000	0.0554	3,750,000	-	-	456		456	(5,912)	-	-		-		0004
3y USD CMS 5Y/3M CAP	Liability Portfolio	N/A	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/19/2013	03/04/2017	-	500,000,000	0.0550	1,500,000	-	-	189		189	(2,449)	-	-		-		0004
3y USD CMS 5Y/3M CAP	Liability Portfolio	N/A	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/16/2014	12/31/2017	-	1,000,000,000	0.0450	2,100,000	-	-	36,227		36,227	(123,516)	-	-		-		0004
3y USD CMS 5Y/3M CAP	Liability Portfolio	N/A	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/16/2014	12/31/2017	-	500,000,000	0.0450	1,037,500	-	-	18,114		18,114	(61,758)	-	-		-		0004
3y USD CMS 5Y/3M CAP	Liability Portfolio	N/A	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/16/2014	12/31/2017	-	250,000,000	0.0450	525,000	-	-	9,057		9,057	(30,879)	-	-		-		0004
3y USD LIBOR 3M CAP	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	08/26/2015	06/30/2018	-	500,000,000	0.0225	1,675,000	-	-	412,896		412,896	(614,342)	-	-		-		0006
4y USD CMS 5Y/3M CAP	Liability Portfolio	N/A	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	05/13/2013	03/11/2017	-	1,250,000,000	0.0430	3,750,000	-	-	2,002		2,002	(25,089)	-	-		-		0004
4y USD CMS 5Y/3M CAP	Liability Portfolio	N/A	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/14/2013	03/11/2017	-	500,000,000	0.0428	1,500,000	-	-	821		821	(10,314)	-	-		-		0004
5y USD LIBOR 3M CAP	Liability Portfolio	N/A	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	09/13/2012	12/31/2018	-	500,000,000	0.0225	9,575,000	-	-	892,072		892,072	(1,103,974)	-	-		-		0004
5y USD LIBOR 3M CAP	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	08/26/2015	06/30/2020	-	1,000,000,000	0.0275	11,900,000	-	-	3,910,866		3,910,866	(3,646,178)	-	-		-		0006
5y USD LIBOR 3M CAP	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	09/18/2015	11/15/2020	-	750,000,000	0.0260	10,650,000	-	-	4,169,279		4,169,279	(4,724,262)	-	-		-		0006
5y USD LIBOR 3M CAP	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	01/26/2016	03/01/2021	-	800,000,000	0.0232	-	10,000,000	-	6,424,451		6,424,451	(3,575,549)	-	-		-		0006

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0109999. Total-Purchased Options-Hedging Other-Caps										60,147,776	10,000,000	0	18,741,378	XXX	18,741,378	(20,563,597)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Floors																						
5y USD CMS 10Y/3M Floor	Liability Portfolio	N/A	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/12/2007	06/14/2017	-	100,000,000	0.0350	370,000	-	360,519	2,102,896		2,102,896	385,551	-	-		-		0004
5y USD CMS 10Y/3M Floor	Liability Portfolio	N/A	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/12/2007	06/14/2017	-	950,000,000	0.0350	3,477,000	-	3,424,935	19,977,516		19,977,516	3,662,739	-	-		-		0004
5y USD CMS 5Y/3M Floor	Liability Portfolio	N/A	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	04/19/2006	04/21/2016	-	2,118,000,000	0.0350	12,496,200	-	11,216,575	2,520,941		2,520,941	(9,220,108)	-	-		-		0004
5y USD CMS 5Y/3M Floor	Liability Portfolio	N/A	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	06/14/2006	06/16/2016	-	350,000,000	0.0350	2,380,000	-	1,700,417	1,529,079		1,529,079	(1,338,033)	-	-		-		0004
0119999. Total-Purchased Options-Hedging Other-Floors										18,723,200	0	16,702,446	26,130,433	XXX	26,130,433	(6,509,851)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										2,106,711,707	343,329,058	16,702,446	1,712,920,345	XXX	1,712,920,345	441,136,771	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										83,880,800	0	0	999,366,171	XXX	999,366,171	532,320,693	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										1,943,959,931	333,329,058	0	668,682,363	XXX	668,682,363	(64,110,475)	0	0	0	0	XXX	XXX
0389999. Total-Purchased Options-Caps										60,147,776	10,000,000	0	18,741,378	XXX	18,741,378	(20,563,597)	0	0	0	0	XXX	XXX
0399999. Total-Purchased Options-Floors										18,723,200	0	16,702,446	26,130,433	XXX	26,130,433	(6,509,851)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										2,106,711,707	343,329,058	16,702,446	1,712,920,345	XXX	1,712,920,345	441,136,771	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																						
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/21/2011	07/21/2016	14,475	57,518,370	2,763.3400	(11,755,935)	-	-	(1,490,485)		(1,490,485)	(236,572)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	10/05/2012	10/05/2017	34,149	50,000,624	1,464.1900	(11,625,146)	-	-	(1,540,944)		(1,540,944)	404,602	-	-		-		0002
Equity Option - S&P 500 USD OTC	Joint Venture Interests Portfolio	BA	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	03/02/2016	12/16/2016	27,705	42,793,960	1,544.6200	-	(951,890)	-	(562,062)		(562,062)	389,828	-	-		-		0003
Equity Option - S&P 500 USD OTC	Joint Venture Interests Portfolio	BA	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	03/02/2016	12/16/2016	64,764	100,035,105	1,544.6200	-	(2,225,138)	-	(1,313,875)		(1,313,875)	911,262	-	-		-		0003
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/29/2016	03/29/2017	491,661	900,000,983	1,830.5300	-	(42,200,000)	-	(38,136,901)		(38,136,901)	4,063,099	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/29/2016	03/29/2017	245,831	549,999,508	2,237.3100	-	(8,100,000)	-	(9,522,597)		(9,522,597)	(1,422,597)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/29/2016	03/29/2017	122,881	225,001,255	1,831.0500	-	(10,500,181)	-	(9,545,715)		(9,545,715)	954,466	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/29/2016	03/29/2017	122,881	275,001,534	2,237.9500	-	(3,999,777)	-	(4,735,293)		(4,735,293)	(735,516)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/29/2016	03/29/2017	122,881	225,001,255	1,831.0500	-	(10,500,181)	-	(9,545,715)		(9,545,715)	954,466	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/29/2016	03/29/2017	122,917	225,000,000	1,830.5100	-	(10,386,184)	-	(9,533,775)		(9,533,775)	852,409	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/29/2016	03/29/2017	122,917	225,000,000	1,830.5100	-	(10,386,184)	-	(9,533,775)		(9,533,775)	852,409	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/29/2016	03/29/2017	122,932	225,000,001	1,830.2850	-	(10,389,757)	-	(9,528,826)		(9,528,826)	860,930	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/29/2016	03/29/2017	122,932	225,000,001	1,830.2850	-	(10,389,757)	-	(9,528,826)		(9,528,826)	860,930	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/29/2016	03/29/2017	491,660	899,998,380	1,830.5300	-	(42,282,760)	-	(38,136,791)		(38,136,791)	4,145,969	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/29/2016	03/29/2017	245,830	549,997,917	2,237.3100	-	(7,866,560)	-	(9,522,569)		(9,522,569)	(1,656,009)	-	-		-		0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	03/29/2016	03/29/2017	245,697	450,000,124	1,831.5230	-	(20,749,991)	-	(19,112,177)		(19,112,177)	1,637,813	-	-		-		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC..................	Variable Annuities................................	Exh 5....	Equity/Index	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.03/29/2016	.03/29/2017	.122,849	.275,000,062	..............................2,238.5280	-..................	....(4,025,000)	-..................	.........(4,711,830)	....	....................(4,711,830)	.....(686,830)	-.................	-.................	....	-.................	....	0002..........
0519999. Total-Written Options-Hedging Other-Put Options										..(23,381,081)	(194,953,360)	0	......(186,002,158)	XXX	...............(186,002,158)	.12,150,662	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Floors																						
1y USD CMS 5Y/3M Floor..............................	Liability Portfolio - Full Offset..................	N/A.......	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27.	.06/07/2013	.04/21/2016	-.............	1,000,000,000	......................................0.0350	....(9,037,500)	-..................	....(5,295,833)	.........(1,190,246)	....	....................(1,190,246)	...4,353,280	-.................	-.................	....	-.................	....	0005..........
1y USD CMS 5Y/3M Floor..............................	Liability Portfolio - Full Offset..................	N/A.......	Interest Rate	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.06/10/2013	.04/21/2016	-.............	1,118,000,000	......................................0.0350	....(9,969,765)	-..................	....(5,920,742)	.........(1,330,695)	....	....................(1,330,695)	...4,866,967	-.................	-.................	....	-.................	....	0005..........
1y USD CMS 5Y/3M Floor..............................	Liability Portfolio - Full Offset..................	N/A.......	Interest Rate	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.06/10/2013	.06/16/2016	-.............	.350,000,000	......................................0.0350	....(2,910,250)	-..................	....(1,700,417)	.........(1,529,079)	....	....................(1,529,079)	...1,338,095	-.................	-.................	....	-.................	....	0005..........
3y USD CMS 10Y/3M Floor............................	Liability Portfolio - Partial Offset.............	N/A.......	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54....	.10/12/2012	.06/14/2017	-.............	.950,000,000	......................................0.0281	..(14,986,250)	-..................	....(1,786,185)	........(12,269,418)	....	..................(12,269,418)	..(4,425,571)	-.................	-.................	....	-.................	....	0005..........
3y USD CMS 10Y/3M Floor............................	Liability Portfolio - Partial Offset.............	N/A.......	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54....	.10/12/2012	.06/14/2017	-.............	.100,000,000	......................................0.0281	....(1,577,500)	-..................	.......(188,019)	.........(1,291,518)	....	....................(1,291,518)	.....(465,850)	-.................	-.................	....	-.................	....	0005..........
0539999. Total-Written Options-Hedging Other-Floors										..(38,481,265)	0	..(14,891,196)	.......(17,610,956)	XXX	.................(17,610,956)	...5,666,921	0	0	0	0	XXX	XXX
0569999. Total-Written Options-Hedging Other										..(61,862,346)	(194,953,360)	..(14,891,196)	.....(203,613,114)	XXX	...............(203,613,114)	.17,817,582	0	0	0	0	XXX	XXX
Written Options - Income Generation - Call Options and Warrants																						
Covered Call Option - FNCL 3.5% 4/16............	01F032641 Federal National Mortgage Asso	D 1.......	Interest Rate	Citigroup Global Markets Inc MBNUM2BPBDO7JBLYG310	.03/28/2016	.04/06/2016	-.............	.250,000,000	.................................104.4100	-..................	.......(429,688)	-..................	...........(429,688)	....	.......................(1,053,342)	-.................	-.................	-.................	....	-.................	....	N/A............
Covered Call Option - UST 1.625% 02/15/26....	912828P46 TREASURY NOTE 1.625 % 02/15/2026	D 1.......	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27.	.03/17/2016	.04/04/2016	-.............	.100,000,000	...................................98.2500	-..................	.......(304,688)	-..................	...........(304,688)	....	..........................(326,092)	-.................	-.................	-.................	....	-.................	....	N/A............
0649999. Total-Written Options-Income Generation-Call Options and Warrants										0	.......(734,375)	0	...........(734,375)	XXX	.......................(1,379,434)	0	0	0	0	0	XXX	XXX
0709999. Total-Written Options-Income Generation										0	.......(734,375)	0	...........(734,375)	XXX	.......................(1,379,434)	0	0	0	0	0	XXX	XXX
0789999. Total-Written Options-Call Options and Warrants										0	.......(734,375)	0	...........(734,375)	XXX	.......................(1,379,434)	0	0	0	0	0	XXX	XXX
0799999. Total-Written Options-Put Options										..(23,381,081)	(194,953,360)	0	.....(186,002,158)	XXX	...............(186,002,158)	.12,150,662	0	0	0	0	XXX	XXX
0819999. Total-Written Options-Floors										..(38,481,265)	0	..(14,891,196)	.......(17,610,956)	XXX	.................(17,610,956)	...5,666,921	0	0	0	0	XXX	XXX
0849999. Total-Written Options										..(61,862,346)	(195,687,735)	..(14,891,196)	.....(204,347,489)	XXX	...............(204,992,547)	.17,817,582	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																						
Interest rate swaps - Rec fixed [Pay floating].....	Liability Portfolio.....................................	N/A.......	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868..	.06/21/2010	.09/30/2038	-.............	...19,200,000	4.1628% [USD LIBOR 3M].........	-..................	-..................	218,512	-..........................	....	13,847,782	-.................	-.................	-.................	....	455,520	....	100/100......
Interest rate swaps - Rec fixed [Pay floating].....	Forecasted Bond Purchase.....................	N/A.......	Interest Rate	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.07/09/2010	.06/15/2046	-.............	...40,000,000	4.4225% [USD LIBOR 3M].........	-..................	-..................	-..................	-..........................	....	20,444,703	-.................	-.................	-.................	....	1,099,589	....	100/100......
Interest rate swaps - Rec fixed [Pay floating].....	Forecasted Bond Purchase.....................	N/A.......	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27.	.07/09/2010	.06/15/2046	-.............	...15,000,000	4.4300% [USD LIBOR 3M].........	-..................	-..................	-..................	-..........................	....	7,692,077	-.................	-.................	-.................	....	412,346	....	100/100......
Interest rate swaps - Rec fixed [Pay floating].....	Forecasted Bond Purchase.....................	N/A.......	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54....	.08/11/2010	.12/15/2046	-.............	...45,000,000	4.2275% [USD LIBOR 3M].........	-..................	-..................	-..................	-..........................	....	20,474,160	-.................	-.................	-.................	....	1,247,255	....	100/100......
Interest rate swaps - Rec fixed [Pay floating].....	Liability Portfolio.....................................	N/A.......	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.08/25/2010	.03/31/2040	-.............	...19,785,000	3.2827% [USD LIBOR 3M].........	-..................	-..................	160,998	-..........................	....	7,288,592	-.................	-.................	-.................	....	484,797	....	100/100......
Interest rate swaps - Rec fixed [Pay floating].....	Liability Portfolio.....................................	N/A.......	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.08/25/2010	.09/30/2040	-.............	...17,345,000	3.2489% [USD LIBOR 3M].........	-..................	-..................	139,129	-..........................	....	6,257,003	-.................	-.................	-.................	....	429,423	....	100/100......
Interest rate swaps - Rec fixed [Pay floating].....	Liability Portfolio.....................................	N/A.......	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.08/27/2010	.03/31/2038	-.............	...21,653,290	3.4975% [USD LIBOR 3M].........	-..................	-..................	192,075	-..........................	....	9,133,974	-.................	-.................	-.................	....	507,973	....	100/100......
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio..	D 1.......	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54....	.03/14/2012	.12/15/2042	-.............	...18,000,000	3.5825% [USD LIBOR 3M].........	-..................	-..................	-..................	-..........................	....	4,677,866	-.................	-.................	-.................	....	465,275	....	100/100......
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio..	D 1.......	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02..	.03/14/2012	.06/15/2044	-.............	...27,000,000	3.6100% [USD LIBOR 3M].........	-..................	-..................	-..................	-..........................	....	6,460,812	-.................	-.................	-.................	....	717,248	....	100/100......
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio..	D 1.......	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	.03/19/2012	.12/15/2041	-.............	...11,000,000	3.7110% [USD LIBOR 3M].........	-..................	-..................	-..................	-..........................	....	3,353,465	-.................	-.................	-.................	....	278,965	....	100/100......

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio.......................................	D 1.......	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868..	.03/20/2012	.09/15/2041	-..............	...22,000,000	3.6700% [USD LIBOR 3M].........	-....................	-....................	-....................	-..........................	....	6,648,920	-..................	-..................	-..................	....	555,219	....	100/100.......
Interest rate swaps - Rec floating [Pay fixed].....	900734A#1 Tuscarora Gas Transmission Co 3.820% 8/21/2017	D 1.......	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54....	.01/06/2011	.08/21/2017	-..............	5,394,329	D LIBOR 3M+1.2800%[3.8200%]	-....................	-....................	.........(26,216)	-..........................	....	.......................(114,820)	-..................	-..................	-..................	....	31,819	....	99/100........
Interest rate swaps - Rec floating [Pay fixed].....	249182UA2 Denver Co City 5% 11/15/2016	D 1.......	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.04/08/2011	.11/15/2016	-..............	2,000,000	D LIBOR 3M+1.0725%[3.8300%]	-....................	-....................	.........(11,273)	-..........................	....	.........................(25,170)	-..................	-..................	-..................	....	7,921	....	99/97..........
Interest rate swaps - Rec floating [Pay fixed].....	278865AK6 EcoLab 3.00% 12/2016........	D 1.......	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54....	.12/06/2011	.12/08/2016	-..............	3,000,000	D LIBOR 3M+1.6600%[3.0000%]	-....................	-....................	...........(6,079)	-..........................	....	.........................(12,136)	-..................	-..................	-..................	....	12,464	....	99/98..........
Interest rate swaps - Rec floating [Pay fixed].....	375558AT0 Gilead Sciences 12/2016 3.05% 612	D 1.......	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.12/07/2011	.12/01/2016	-..............	6,000,000	D LIBOR 3M+1.7680%[3.0500%]	-....................	-....................	.........(11,549)	-..........................	....	.........................(21,152)	-..................	-..................	-..................	....	24,579	....	99/97..........
Interest rate swaps - Rec floating [Pay fixed].....	064159AM8 Bank of Nova Scotia 2.55 1/2017	D 1.......	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868..	.01/06/2012	.01/12/2017	-..............	...10,000,000	D LIBOR 3M+1.3180%[2.5500%]	-....................	-....................	.........(15,736)	-..........................	....	.........................(38,593)	-..................	-..................	-..................	....	44,337	....	99/98..........
Interest rate swaps - Rec floating [Pay fixed].....	064159AM8 Bank of Nova Scotia 2.55 1/2017	D 1.......	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868..	.01/06/2012	.01/12/2017	-..............	1,000,000	D LIBOR 3M+1.3180%[2.5500%]	-....................	-....................	...........(1,574)	-..........................	....	...........................(3,859)	-..................	-..................	-..................	....	4,434	....	99/98..........
Interest rate swaps - Rec floating [Pay fixed].....	064159AM8 Bank of Nova Scotia 2.55 1/2017	D 1.......	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868..	.01/06/2012	.01/12/2017	-..............	5,000,000	D LIBOR 3M+1.3180%[2.5500%]	-....................	-....................	...........(7,868)	-..........................	....	.........................(19,297)	-..................	-..................	-..................	....	22,168	....	99/98..........
Interest rate swaps - Rec floating [Pay fixed].....	06366QW86 Bank of Montreal 2.5% 1/2017	D 1.......	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02..	.01/09/2012	.01/11/2017	-..............	9,000,000	D LIBOR 3M+1.2775%[2.5000%]	-....................	-....................	.........(13,968)	-..........................	....	.........................(34,084)	-..................	-..................	-..................	....	39,834	....	99/98..........
Interest rate swaps - Rec floating [Pay fixed].....	0258M0DC0 AmericanExpressCredit 2.8 9/2016	D 1.......	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54....	.01/27/2012	.09/19/2016	-..............	2,000,000	D LIBOR 3M+1.8125%[2.8000%]	-....................	-....................	...........(1,928)	-..........................	....	...........................(2,526)	-..................	-..................	-..................	....	6,865	....	99/97..........
Interest rate swaps - Rec floating [Pay fixed].....	0258M0DC0 AmericanExpressCredit 2.8 9/2016	D 1.......	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54....	.01/27/2012	.09/19/2016	-..............	1,151,000	D LIBOR 3M+1.8125%[2.8000%]	-....................	-....................	...........(1,109)	-..........................	....	...........................(1,454)	-..................	-..................	-..................	....	3,951	....	99/97..........
Interest rate swaps - Rec floating [Pay fixed].....	02581FYE3 American Express BK 6% 9/2017	D 1.......	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868..	.02/09/2012	.09/13/2017	-..............	4,500,000	D LIBOR 3M+4.6410%[6.0000%]	-....................	-....................	...........(8,721)	-..........................	....	.........................(30,801)	-..................	-..................	-..................	....	27,138	....	99/99..........
Interest rate swaps - Rec floating [Pay fixed].....	02581FYE3 American Express BK 6% 9/2017	D 1.......	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868..	.02/09/2012	.09/13/2017	-..............	3,500,000	D LIBOR 3M+4.6410%[6.0000%]	-....................	-....................	...........(6,783)	-..........................	....	.........................(23,956)	-..................	-..................	-..................	....	21,108	....	99/99..........
Interest rate swaps - Rec floating [Pay fixed].....	30219GAD0 Aristotle Holding 2.65% 2/2017	D 1.......	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	.02/15/2012	.02/15/2017	-..............	5,000,000	D LIBOR 3M+1.5600%[2.6500%]	-....................	-....................	...........(7,270)	-..........................	....	.........................(13,784)	-..................	-..................	-..................	....	23,445	....	99/98..........
Interest rate swaps - Rec floating [Pay fixed].....	0258M0DD8 AMERICAN EXPRESS CREDIT CORPORATION	D 1.......	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54....	.03/22/2012	.03/24/2017	-..............	4,000,000	D LIBOR 3M+1.0000%[2.3750%]	-....................	-....................	...........(7,603)	-..........................	....	.........................(24,366)	-..................	-..................	-..................	....	19,807	....	99/98..........
Interest rate swaps - Rec floating [Pay fixed].....	0258M0DD8 AMERICAN EXPRESS CREDIT CORPORATION	D 1.......	Interest Rate	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653.	.03/22/2012	.03/24/2017	-..............	4,000,000	D LIBOR 3M+1.0000%[2.3750%]	-....................	-....................	...........(7,603)	-..........................	....	.........................(24,366)	-..................	-..................	-..................	....	19,807	....	99/98..........
Interest rate swaps - Rec floating [Pay fixed].....	949746NX5 Wells Fargo & Company 5.625% 12/2017	D 1.......	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868..	.03/26/2012	.12/11/2017	-..............	4,100,000	D LIBOR 3M+4.0163%[5.6250%]	-....................	-....................	.........(10,608)	-..........................	....	.........................(49,208)	-..................	-..................	-..................	....	26,718	....	100/99........
Interest rate swaps - Rec floating [Pay fixed].....	23329PAA8 DNB Bank ASA 3.2% 4/3/2017	D 1.......	Interest Rate	BNP Paribas....... R0MUWSFPU8MPRO8K5P83	.03/27/2012	.04/03/2017	-..............	3,000,000	D LIBOR 3M+1.9020%[3.2000%]	-....................	-....................	...........(5,030)	-..........................	....	.........................(16,002)	-..................	-..................	-..................	....	15,062	....	99/98..........
Interest rate swaps - Rec floating [Pay fixed].....	23329PAA8 DNB Bank ASA 3.2% 4/3/2017	D 1.......	Interest Rate	BNP Paribas....... R0MUWSFPU8MPRO8K5P83	.03/27/2012	.04/03/2017	-..............	3,000,000	D LIBOR 3M+1.9020%[3.2000%]	-....................	-....................	...........(5,030)	-..........................	....	.........................(16,002)	-..................	-..................	-..................	....	15,062	....	99/98..........
Interest rate swaps - Rec floating [Pay fixed].....	29717PAG2 BRE Properties 5.5% 3/2017	D 1.......	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868..	.04/11/2012	.03/15/2017	-..............	3,000,000	D LIBOR 3M+4.2925%[5.5000%]	-....................	-....................	...........(4,653)	-..........................	....	.........................(11,447)	-..................	-..................	-..................	....	14,668	....	99/98..........
Interest rate swaps - Rec floating [Pay fixed].....	225434CJ6 Credit Suisse USA 5.85 8/2016	D 1.......	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868..	.04/20/2012	.08/16/2016	-..............	3,000,000	D LIBOR 3M+4.8050%[5.8500%]	-....................	-....................	...........(3,754)	-..........................	....	...........................(2,715)	-..................	-..................	-..................	....	9,223	....	98/96..........
Interest rate swaps - Rec floating [Pay fixed].....	949746NX5 Wells Fargo & Company 5.625% 12/2017	D 1.......	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	.04/20/2012	.12/11/2017	-..............	3,200,000	D LIBOR 3M+4.2630%[5.6250%]	-....................	-....................	...........(6,284)	-..........................	....	.........................(24,906)	-..................	-..................	-..................	....	20,853	....	99/99..........

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Interest rate swaps - Rec floating [Pay fixed]	00037BAA0 ABB Finance USA Inc 1.625 5/2017	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	05/07/2012	05/08/2017	-	7,500,000	USD LIBOR 3M+0.5375%[1.6250%]	-	-	(10,766)	-		(26,437)	-	-	-		39,404		99/98
Interest rate swaps - Rec floating [Pay fixed]	064058AA8 BONY Mellon 1.969% 6/2017	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/16/2012	06/20/2017	-	5,500,000	USD LIBOR 3M+0.8050%[1.9690%]	-	-	(7,882)	-		(25,517)	-	-	-		30,399		99/98
Interest rate swaps - Rec floating [Pay fixed]	714264AF5 Pernod-Richard SA 2.95 1/2017	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/24/2012	01/15/2017	-	2,500,000	USD LIBOR 3M+1.8770%[2.9500%]	-	-	(2,959)	-		(5,961)	-	-	-		11,142		99/98
Interest rate swaps - Rec floating [Pay fixed]	714264AF5 Pernod-Richard SA 2.95 1/2017	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/24/2012	01/15/2017	-	1,000,000	USD LIBOR 3M+1.8770%[2.9500%]	-	-	(1,184)	-		(2,385)	-	-	-		4,457		99/98
Interest rate swaps - Rec floating [Pay fixed]	571903AG8 Marriott Intl 6.375% 6/2017	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	06/14/2012	06/15/2017	-	3,000,000	USD LIBOR 3M+5.2810%[6.3750%]	-	-	(3,720)	-		(8,357)	-	-	-		16,488		98/98
Interest rate swaps - Rec floating [Pay fixed]	714264AF5 Pernod Ricard SA 2.95% 1/2017	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/19/2012	01/15/2017	-	2,750,000	USD LIBOR 3M+2.0380%[2.9500%]	-	-	(2,136)	-		(2,979)	-	-	-		12,256		98/98
Interest rate swaps - Rec floating [Pay fixed]	30217AAA1 Experian Finance 2.375% 6/2017	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	06/27/2012	06/15/2017	-	6,500,000	USD LIBOR 3M+1.3900%[2.3750%]	-	-	(6,991)	-		(14,846)	-	-	-		35,724		98/98
Interest rate swaps - Rec floating [Pay fixed]	09247XAC5 BlackRock Inc 6.25% 9/2017	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/29/2012	09/15/2017	-	1,500,000	USD LIBOR 3M+5.1680%[6.2500%]	-	-	(1,820)	-		(4,100)	-	-	-		9,063		99/99
Interest rate swaps - Rec floating [Pay fixed]	500630BW7 KDB3 1/2 08/22/2017	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/29/2012	08/22/2017	-	8,000,000	USD LIBOR 3M+2.4713%[3.5000%]	-	-	(10,358)	-		(21,545)	-	-	-		47,236		99/99
Interest rate swaps - Rec floating [Pay fixed]	500630BW7 KDB3 1/2 08/22/2017	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/29/2012	08/22/2017	-	1,500,000	USD LIBOR 3M+2.4713%[3.5000%]	-	-	(1,942)	-		(4,040)	-	-	-		8,857		99/99
Interest rate swaps - Rec floating [Pay fixed]	D5472#AD2 Molkerei Alois 7/2017 2.73%	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	07/17/2012	07/17/2017	-	14,500,000	USD LIBOR 3M+1.8390%[2.7300%]	-	-	(11,178)	-		(16,693)	-	-	-		82,532		98/98
Interest rate swaps - Rec floating [Pay fixed]	05567L7L1 BNP Paribas 2.375% 9/14/2017	D 1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/11/2012	09/14/2017	-	5,000,000	USD LIBOR 3M+1.5280%[2.3750%]	-	-	(3,723)	-		(1,491)	-	-	-		30,182		99/99
Interest rate swaps - Rec floating [Pay fixed]	87020PAA5 SWEDBANK AB	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/26/2012	09/29/2017	-	12,000,000	USD LIBOR 3M+1.3155%[2.1250%]	-	-	(5,534)	-		1,631	-	-	-		73,451		98/99
Interest rate swaps - Rec floating [Pay fixed]	00084DAE0 ABN Amro 4.25% 2/2017	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/09/2012	02/02/2017	-	2,500,000	USD LIBOR 3M+3.5310%[4.2500%]	-	-	(1,027)	-		1,975	-	-	-		11,483		98/97
Interest rate swaps - Rec floating [Pay fixed]	709599AL8 PENSKE TRUCK LEASING/PTL 2.875% 7/17/2018	D 1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/16/2013	07/17/2018	-	3,500,000	USD LIBOR 3M+1.8725%[2.8750%]	-	-	(3,670)	-		(7,159)	-	-	-		26,516		99/99
Interest rate swaps - Rec floating [Pay fixed]	05377RBE3 AESOP 2013-1A B	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	02/11/2013	09/20/2018	-	2,000,000	USD LIBOR 1M+1.5925%[2.6200%]	-	-	(2,909)	-		(12,398)	-	-	-		15,729		100/99
Interest rate swaps - Rec floating [Pay fixed]	05377RBE3 AESOP 2013-1A B	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	02/11/2013	09/20/2018	-	10,000,000	USD LIBOR 1M+1.5925%[2.6200%]	-	-	(14,546)	-		(61,992)	-	-	-		78,644		100/93
Interest rate swaps - Rec floating [Pay fixed]	05377RBD5 AESOP 2013-1A A	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	02/11/2013	09/20/2018	-	7,100,000	USD LIBOR 1M+0.8963%[1.9200%]	-	-	(10,398)	-		(45,098)	-	-	-		55,837		100/99
Interest rate swaps - Rec floating [Pay fixed]	042735BB5 ARROW ELECTRONICS INC 3% 3/1/2018	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/19/2013	03/01/2018	-	3,000,000	USD LIBOR 3M+1.9500%[3.0000%]	-	-	(4,019)	-		(9,768)	-	-	-		20,773		100/99
Interest rate swaps - Rec floating [Pay fixed]	83050JAF6 Skandinaviska Enskilda 1.75%	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/15/2013	03/19/2018	-	10,000,000	USD LIBOR 3M+0.7470%[1.7500%]	-	-	(10,322)	-		(27,955)	-	-	-		70,127		100/99
Interest rate swaps - Rec floating [Pay fixed]	86960BAC6 SVENSKA HANDELSBANKEN AB 1.625% 3/21/2018	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/04/2013	03/21/2018	-	7,000,000	USD LIBOR 3M+0.7410%[1.6250%]	-	-	(5,144)	-		(3,350)	-	-	-		49,157		98/99
Interest rate swaps - Rec floating [Pay fixed]	52206AAB6 Leaseplan Corp 2.5% 5/2018	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	05/08/2013	05/16/2018	-	9,000,000	USD LIBOR 3M+1.5675%[2.5000%]	-	-	(9,540)	-		(7,471)	-	-	-		65,614		98/99
Interest rate swaps - Rec floating [Pay fixed]	233851CA0 DAIMLER FINANCE NORTH AMERICA LLC	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/30/2015	08/03/2020	-	20,000,000	USD LIBOR 3M+0.8840%[2.7000%]	-	-	(64,409)	-		(598,919)	-	-	-		208,452		99/91
Interest rate swaps - Rec floating [Pay fixed]	879360B#1 TELEDYNE TECHNOLOGIES INC	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	08/07/2015	06/15/2020	-	25,000,000	USD LIBOR 3M+1.0070%[2.8100%]	-	-	(82,519)	-		(726,106)	-	-	-		256,508		98/98
Interest rate swaps - Rec floating [Pay fixed]	85915#AK7 STERICYCLE INC	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/22/2015	10/01/2021	-	19,000,000	USD LIBOR 1M+1.3235%[2.8900%]	-	-	(53,412)	-		(447,340)	-	-	-		222,933		93/98
0859999. Total-Swaps-Hedging Effective-Interest Rate										0	0	207,964	0	XXX	103,690,415	0	0	0	0	8,547,833	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
Currency swap - Rec fixed USD [Pay fixed AUD]	Q1629#AC1 BRISBANE AIRPORT CORP PTY LTD 8.250% 07/14/2026	D 1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/22/2011	07/14/2026	-	30,000,000	5.6200% [8.2500%]	-	-	(6,901)	7,184,871		7,107,895	-	(1,236,777)	-		481,244		100/100
Currency swap - Rec fixed USD [Pay fixed AUD]	Q9749#AK1 WesTrac PTY LTD 7/2041 6.32%	D 1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/29/2011	07/07/2041	-	5,000,000	6.3100% [7.9600%]	-	-	9,354	1,243,897		1,855,273	-	(203,613)	-		125,710		100/100
Currency swap - Rec fixed USD [Pay fixed AUD]	Q3535#AH9 Envestra Victoria Property Ltd 8.260% 07/12/2041	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/01/2011	07/12/2041	-	3,097,500	6.4000% [8.2600%]	-	-	5,870	789,750		1,116,851	-	(125,100)	-		77,899		100/100

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1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed AUD]	Q7794#AF0 Port of Brisbane 8/13/2029..	D 1	Currency	National Australia Bank Limited F8SB4JFBSYQFRQEH3Z21..	06/11/2014	08/14/2029	-	2,065,140	4.5550% [6.2800%]	-	-	(1,084)	372,790		386,287	-	(91,740)	-		37,771		100/100
Currency swap - Rec fixed USD [Pay fixed CAD]	706327A@2 PEMBINA PIPELINE CORP	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2009	11/18/2019	-	23,299,161	5.6900% [5.9100%]	-	-	36,462	3,971,008		4,310,790	-	(1,330,889)	-		222,126		100/100
Currency swap - Rec fixed USD [Pay fixed CAD]	706327A@2 Pembina Pipeline Corp 5.910% 11/18/2019	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2009	11/18/2019	-	9,319,664	5.6900% [5.9100%]	-	-	14,585	1,588,403		1,724,316	-	(532,356)	-		88,850		100/100
Currency swap - Rec fixed USD [Pay fixed CAD]	82028KAP6 AW 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%]	-	-	941	148,108		158,928	-	(53,236)	-		8,622		100/100
Currency swap - Rec fixed USD [Pay fixed CAD]	880789A@1 TERANET HOLDINGS LP..	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	10/02/2015	12/10/2045	-	11,656,070	5.1400% [5.1100%]	-	-	(3,893)	(250,072)		(833,201)	-	(819,828)	-		317,695		100/100
Currency swap - Rec fixed USD [Pay fixed CAD]	35952SAA0 FTG FRASER TRANSPORTATION GROU	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	10/16/2015	12/30/2033	-	21,619,263	3.5650% [3.5770%]	-	-	(10,409)	836		(265,731)	-	(1,488,592)	-		455,567		100/100
Currency swap - Rec fixed USD [Pay fixed CHF]	Pending Settlement - Dentsply	N/A	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	11/24/2015	08/15/2026	-	4,412,197	4.2100% [1.0100%]	-	-	-	(286,806)		277	-	(203,498)	-		71,079		100/100
Currency swap - Rec fixed USD [Pay fixed CHF]	Pending Settlement - Dentsply	N/A	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	11/24/2015	08/15/2031	-	7,010,491	4.4970% [1.3300%]	-	-	-	(455,702)		(105,985)	-	(323,336)	-		137,482		100/100
Currency swap - Rec fixed USD [Pay fixed CHF]	Pending Settlement - Dentsply	N/A	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	11/24/2015	08/15/2028	-	12,550,250	4.3875% [1.1700%]	-	-	-	(815,802)		(23,738)	-	(578,840)	-		220,823		100/100
Currency swap - Rec fixed USD [Pay fixed DKK]	K3752#AH1 COPENHAGEN AIRPORTS DENMARK AP	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	06/09/2015	08/27/2025	-	6,856,540	3.9375% [2.3500%]	-	-	27,781	(102,828)		(278,129)	-	(336,177)	-		105,185		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	N2962#AE3 Eneco Holding NV 5.041% 03/28/2027	D 1	Currency	Royal Bank of Scotland PLC The RR3QWICWWIPCS8A4S074.	02/20/2007	03/28/2027	-	3,940,500	5.9400% [5.0410%]	-	-	14,940	521,850		320,878	-	(159,750)	-		65,338		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	N2962#AE3 Eneco Holding NV 5.041% 03/28/2027	D 1	Currency	Royal Bank of Scotland PLC The RR3QWICWWIPCS8A4S074.	02/20/2007	03/28/2027	-	3,940,500	5.9400% [5.0410%]	-	-	14,940	521,850		320,878	-	(159,750)	-		65,338		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	N2962#AE3 Eneco Holding NV 4.817% 03/28/2019	D 1	Currency	Royal Bank of Scotland PLC The RR3QWICWWIPCS8A4S074.	02/20/2007	03/28/2019	-	18,389,000	5.7000% [4.8170%]	-	-	67,725	2,435,300		2,362,675	-	(745,500)	-		159,035		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	479142C@8 JOHNSON MATTHEY PLC	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	02/24/2010	01/31/2021	-	27,140,000	5.4700% [4.6600%]	-	-	111,741	4,349,000		3,997,391	-	(1,065,000)	-		298,574		99/100
Currency swap - Rec fixed USD [Pay fixed EUR]	10468*AD6 BRADY CORPORATION	D 1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804....	03/17/2010	05/13/2017	-	6,880,500	4.4075% [3.7100%]	-	-	21,651	1,182,750		1,186,724	-	(266,250)	-		36,373		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	02343*AH5 AMCOR Finance (USA) LTD 5.00% 09/01/2020	D 1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868..	07/28/2010	09/01/2020	-	12,981,000	5.3850% [5.0000%]	-	-	36,838	1,585,500		1,120,540	-	(532,500)	-		136,527		99/100
Currency swap - Rec fixed USD [Pay fixed EUR]	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%]	-	-	7,368	317,100		224,108	-	(106,500)	-		27,305		99/100
Currency swap - Rec fixed USD [Pay fixed EUR]	D8563#AC8 VTG Deutschland GmbH 5/6/2026	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	03/31/2011	05/06/2026	-	7,092,000	6.0700% [5.8340%]	-	-	22,146	1,394,250		926,716	-	(266,250)	-		112,717		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	N1632QAA9 BRENNTAG FINANCE BV.	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27.	07/11/2011	07/19/2018	-	1,962,800	5.4100% [5.5000%]	-	-	2,882	367,430		341,686	-	(74,550)	-		14,888		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	D3622@AB2 INTERSNACK KNABBER-GEBCK GMBH & CO	D 1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804....	03/19/2013	04/15/2023	-	4,531,800	4.5700% [3.7900%]	-	-	12,494	543,375		319,553	-	(186,375)	-		60,138		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	67777LAB9 OI EUROPEAN GROUP BV	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/20/2013	03/31/2021	-	1,294,700	5.5825% [4.8750%]	-	-	3,604	155,150		117,248	-	(53,250)	-		14,479		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G8124#AJ2 SIG Plc 7y	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	10/22/2013	10/31/2020	-	5,508,400	4.4520% [3.7100%]	-	-	17,714	950,200		856,511	-	(213,000)	-		59,001		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G8124#AL7 SIG Plc 10y	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	10/22/2013	10/31/2023	-	5,508,400	5.1220% [4.2300%]	-	-	20,830	950,200		811,812	-	(213,000)	-		75,873		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	D2736#AK5 FRITZ DRAXLMAIER GMBH&CO KG	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	02/21/2014	04/02/2024	-	3,292,800	5.3160% [4.0500%]	-	-	14,791	557,880		553,275	-	(127,800)	-		46,599		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G8249JAF2 SMURFIT KAPPA ACQUISITIONS	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/29/2014	06/01/2021	-	1,361,000	4.4380% [3.2500%]	-	-	5,697	221,450		215,066	-	(53,250)	-		15,477		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	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%]	-	-	41,825	1,362,638		1,453,296	-	(324,293)	-		133,361		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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR]	N7334#AG8 WERELDHAVE NV	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.07/01/2014	.07/23/2024	-	17,790,500	4.4375% [2.9400%]	-	-	90,306	2,976,350		3,098,239	-	(692,250)	-		256,544		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	EK3696508 JARDEN CORP	D 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.07/07/2014	.10/01/2021	-	2,719,400	5.3570% [3.7500%]	-	-	14,055	440,300		492,359	-	(106,500)	-		31,908		99/99
Currency swap - Rec fixed USD [Pay fixed EUR]	X2145*AA4 Elenia Finance 20y 7/30/2034	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.07/25/2014	.07/30/2034	-	8,064,600	5.1000% [3.6010%]	-	-	42,100	1,227,300		1,338,890	-	(319,500)	-		172,696		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	X2145*AA4 Elenia Finance 20y 7/30/2034	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.07/25/2014	.07/30/2034	-	4,032,300	5.1000% [3.6010%]	-	-	21,050	613,650		669,445	-	(159,750)	-		86,348		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	X2145*AA4 Elenia Finance 20y 7/30/2034	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.07/25/2014	.07/30/2034	-	12,096,900	5.1000% [3.6010%]	-	-	63,150	1,840,950		2,008,335	-	(479,250)	-		259,044		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	L2660RAC8 DUFRY FINANCE SCA	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	.09/16/2014	.10/15/2019	-	1,165,500	5.1050% [3.2500%]	-	-	6,213	139,905		162,721	-	(47,925)	-		10,968		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	Q1297#AG3 CSL FINANCE PTY LTD	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.09/17/2014	.11/12/2026	-	12,960,000	3.8800% [2.1000%]	-	-	64,715	1,564,500		1,841,459	-	(532,500)	-		211,219		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G7770#AE2 SAGE GROUP PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.10/28/2014	.01/26/2022	-	19,107,594	3.6020% [1.8900%]	-	-	92,531	2,009,786		2,095,661	-	(798,963)	-		230,629		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	L2836*AA1 ERAC UK FINANCE LTD/ EHI INTER	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.12/04/2014	.02/03/2024	-	7,422,600	3.8150% [1.9660%]	-	-	36,646	585,300		652,612	-	(319,500)	-		103,978		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	L2836*AB9 ERAC UK FINANCE LTD/ EHI INTER	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.12/04/2014	.02/03/2027	-	22,638,930	4.0200% [2.2720%]	-	-	107,163	1,785,165		1,990,773	-	(974,475)	-		372,891		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	592688B#1 METTLER-TOLEDO INTL INC	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	.03/11/2015	.06/17/2030	-	21,587,280	3.7180% [1.4700%]	-	-	114,601	(1,659,540)		(374,673)	-	(1,086,300)	-		407,049		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	59010QAA4 MERLIN ENTERTAINMENTS PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.03/13/2015	.03/15/2022	-	3,673,250	4.9860% [2.7500%]	-	-	18,222	(315,175)		(316,706)	-	(186,375)	-		44,834		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G4588#BH3 INTERMEDIATE CAPITAL GROUP PLC	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	.03/30/2015	.05/11/2025	-	11,987,934	5.6000% [3.3800%]	-	-	58,567	(615,489)		(592,837)	-	(588,945)	-		180,992		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	B6398#AE1 Aliaxis Finance S.A. 12y	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	.07/01/2015	.07/23/2027	-	2,000,000	4.4375% [2.6400%]	-	-	8,839	(56,949)		(90,495)	-	(96,119)	-		33,642		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	F2R907AA4 CCK 3.375% 5/15/2025	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.07/17/2015	.05/15/2025	-	2,169,600	5.3113% [3.3750%]	-	-	9,119	(109,500)		(157,252)	-	(106,500)	-		32,776		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	F2000#AC0 COMPAGNIE DES LEVURES LESAFFRE	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	.07/22/2015	.10/01/2030	-	6,530,400	3.8350% [2.0400%]	-	-	26,111	(306,900)		(385,704)	-	(319,500)	-		124,388		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G5207@AA9 JP MORGAN EUROPEAN INVESTMENT TRUST	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.07/29/2015	.08/26/2035	-	9,358,500	4.4040% [2.6900%]	-	-	39,032	(327,675)		(605,579)	-	(452,625)	-		206,187		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G1696#BH8 BUNZL FINANCE PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.09/16/2015	.11/19/2022	-	1,695,000	3.7025% [1.8200%]	-	-	7,742	(14,325)		(19,716)	-	(79,875)	-		21,840		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	81725TF@4 SENSIENT TECHNOLOGIES CORPORAT	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	.10/06/2015	.11/06/2022	-	10,000,000	3.5010% [1.8480%]	-	-	39,254	(158,228)		(347,290)	-	(474,684)	-		128,506		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G8654#AA9 TR PROPERTY INVESTMENT TRUST PLC	D1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.11/19/2015	.02/10/2026	-	9,129,850	3.8100% [1.9200%]	-	-	22,932	(556,325)		(620,906)	-	(452,625)	-		143,423		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	Pending Settlement - Dentsply	N/A	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.11/24/2015	.08/15/2026	-	3,401,600	4.2005% [2.2500%]	-	-	-	(244,960)		(33,808)	-	(170,400)	-		54,799		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G97745AB2 SCHAEFFLER FINANCE BV	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.01/14/2016	.11/15/2022	-	634,901	5.6575% [3.7500%]	-	-	2,214	(31,736)		(45,611)	-	(31,736)	-		8,174		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	XS1330978567 BALL Corporation 4.375% 12/15/2023	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.01/14/2016	.12/15/2023	-	949,813	6.2975% [4.3750%]	-	-	3,283	(47,294)		(76,396)	-	(47,294)	-		13,189		97/98
Currency swap - Rec fixed USD [Pay fixed EUR]	G8762ZAD8 TESCO Corporate Treasury Services 2.5% 7/1/2024	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.01/14/2016	.07/01/2024	-	602,619	4.2835% [2.5000%]	-	-	2,081	(29,831)		(45,357)	-	(29,831)	-		8,658		99/99
Currency swap - Rec fixed USD [Pay fixed EUR]	F1840#AA0 Chanel SAS PP EUR 10y	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.01/15/2016	.03/30/2026	-	9,849,600	3.4500% [1.8390%]	-	-	13,440	(406,350)		(675,873)	-	(406,350)	-		155,757		100/100

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR]	G9774JAB2 SCHAEFFLER FINANCE BV	D 1.......	Currency.....	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.01/20/2016	.11/15/2022	-.............	1,014,165	5.6275% [3.7500%]...................	-...................	-...................	3,370	.............(45,617)	....	........................(68,284)	-.................	.......(45,617)	-.................	....	13,057	....	100/100......
Currency swap - Rec fixed USD [Pay fixed EUR]	G9006@AF5 TRANSMISSION FINANCE DAC	D 1.......	Currency.....	BNP Paribas....... R0MUWSFPU8MPRO8K5P83	.01/29/2016	.02/08/2038	-.............	...12,981,600	4.5430% [2.9000%]...................	-...................	-...................	30,052	...........(693,000)	....	....................(1,549,656)	-.................	.....(693,000)	-.................	....	303,572	....	100/100......
Currency swap - Rec fixed USD [Pay fixed EUR]	G9006@AC0 TRANSMISSION FINANCE DAC	D 1.......	Currency.....	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.01/29/2016	.02/08/2031	-.............	2,274,300	4.2225% [2.5630%]...................	-...................	-...................	5,398	...........(118,755)	....	......................(201,062)	-.................	.....(118,755)	-.................	....	43,848	....	100/100......
Currency swap - Rec fixed USD [Pay fixed EUR]	G9006@AE0 TRANSMISSION FINANCE DAC	D 1.......	Currency.....	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.01/29/2016	.02/08/2036	-.............	7,905,900	4.4510% [2.8230%]...................	-...................	-...................	18,208	...........(412,815)	....	......................(858,755)	-.................	.....(412,815)	-.................	....	176,211	....	100/100......
Currency swap - Rec fixed USD [Pay fixed EUR]	G9006@AG1 TRANSMISSION FINANCE DAC	D 1.......	Currency.....	BNP Paribas....... R0MUWSFPU8MPRO8K5P83	.01/29/2016	.02/08/2041	-.............	...12,981,600	4.6477% [2.9700%]...................	-...................	-...................	30,677	...........(693,000)	....	....................(1,691,464)	-.................	.....(693,000)	-.................	....	323,739	....	100/100......
Currency swap - Rec fixed USD [Pay fixed EUR]	XS1378780891 Xylem 2.25% 3/11/2023..	D 1.......	Currency.....	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	.03/04/2016	.03/11/2023	-.............	6,597,000	4.4350% [2.2500%]...................	-...................	-...................	7,825	...........(240,300)	....	......................(187,113)	-.................	.....(240,300)	-.................	....	86,945	....	100/100......
Currency swap - Rec fixed USD [Pay fixed EUR]	XS1382385471 FLUOR Corporation 1.75% 03/21/2023	D 1.......	Currency.....	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	.03/16/2016	.03/21/2023	-.............	2,743,872	3.9730% [1.7500%]...................	-...................	-...................	1,673	.............(82,212)	....	........................(40,199)	-.................	.......(82,212)	-.................	....	36,234	....	100/100......
Currency swap - Rec fixed USD [Pay fixed EUR]	XS1382385471 FLUOR Corporation 1.75% 03/21/2023	D 1.......	Currency.....	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	.03/16/2016	.03/21/2023	-.............	2,766,000	3.9730% [1.7500%]...................	-...................	-...................	1,687	.............(82,875)	....	........................(40,523)	-.................	.......(82,875)	-.................	....	36,526	....	100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	G1108#AC2 British Land Co Plc 5.500% 01/30/2027	D 1.......	Currency.....	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.11/30/2006	.01/30/2027	-.............	7,851,200	6.0850% [5.5000%]...................	-...................	-...................	41,732	2,102,000	....	3,052,555	-.................	146,400	-.................	....	129,254	....	100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	G1108#AC2 British Land Co Plc 5.500% 01/30/2027	D 1.......	Currency.....	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.11/30/2006	.01/30/2027	-.............	...41,218,800	6.0850% [5.5000%]...................	-...................	-...................	219,095	11,035,500	....	16,025,912	-.................	768,600	-.................	....	678,581	....	100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	G0572VAB0 Anglian Water Services Financi	D 1.......	Currency.....	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.02/04/2010	.07/30/2022	-.............	2,049,710	5.9600% [5.8370%]...................	-...................	-...................	4,592	181,220	....	194,577	-.................	47,580	-.................	....	25,793	....	100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	031100D@6 AMETEK INC.....................	D 1.......	Currency.....	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.07/23/2010	.09/17/2020	-.............	...16,973,000	4.5400% [4.6800%]...................	-...................	-...................	10,120	1,162,700	....	951,672	-.................	402,600	-.................	....	179,395	....	100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	031100D@6 Ametek Inc 4.680% GBP DENOM 09/17/2020	D 1.......	Currency.....	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.07/23/2010	.09/17/2020	-.............	...12,344,000	4.5400% [4.6800%]...................	-...................	-...................	7,360	845,600	....	692,125	-.................	292,800	-.................	....	130,469	....	100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	G1744#AP3 CADOGAN ESTATES LIMITED	D 1.......	Currency.....	Royal Bank of Scotland PLC The RR3QWICWWIPCS8A4S074.	.01/21/2011	.03/29/2041	-.............	1,598,000	6.2400% [6.0100%]...................	-...................	-...................	4,220	160,700	....	77,978	-.................	36,600	-.................	....	39,959	....	100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	G7178*AA2 Porterbrook Rail Finance Ltd 6.500% 05/20/2036	D 1.......	Currency.....	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/12/2011	.05/20/2036	-.............	...50,415,300	6.4750% [6.5000%]...................	-...................	-...................	106,603	5,859,000	....	5,023,206	-.................	...1,134,600	-.................	....	1,131,559	....	100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	G7178*AA2 Porterbrook Rail Finance Ltd 6.500% 05/20/2036	D 1.......	Currency.....	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/12/2011	.05/20/2036	-.............	...47,162,700	6.4750% [6.5000%]...................	-...................	-...................	99,725	5,481,000	....	4,699,129	-.................	...1,061,400	-.................	....	1,058,555	....	100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	G4445*AF5 HIGH SPEED RAIL FINANCE PLC	D 1.......	Currency.....	Royal Bank of Scotland PLC The RR3QWICWWIPCS8A4S074.	.09/20/2012	.03/30/2036	-.............	...15,371,000	4.7450% [4.7200%]...................	-...................	-...................	24,118	1,716,650	....	1,044,542	-.................	347,700	-.................	....	343,800	....	100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	F1148AAH5 BOUYGUES SA..................	D 1.......	Currency.....	BNP Paribas....... R0MUWSFPU8MPRO8K5P83	.04/25/2013	.10/06/2026	-.............	3,857,750	5.8800% [5.5000%]...................	-...................	-...................	8,754	264,500	....	318,646	-.................	91,500	-.................	....	62,572	....	100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	G0566*AB5 ARQIVA PP FINANCING PLC 4.101% 06/30/2025	D 1.......	Currency.....	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.05/30/2013	.06/30/2025	-.............	4,550,700	4.6000% [4.1010%]...................	-...................	-...................	8,125	238,800	....	300,033	-.................	109,800	-.................	....	69,220	....	100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	G9766#AB0 WORKSPACE GROUP CB 5.53% 7/1/2023	D 1.......	Currency.....	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.06/06/2013	.07/01/2023	-.............	3,877,500	5.9850% [5.5300%]...................	-...................	-...................	8,686	284,250	....	367,648	-.................	91,500	-.................	....	52,220	....	100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	G9766#AB0 WORKSPACE GROUP PLC	D 1.......	Currency.....	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.06/06/2013	.07/01/2023	-.............	8,142,750	5.9850% [5.5300%]...................	-...................	-...................	18,241	596,925	....	772,061	-.................	192,150	-.................	....	109,661	....	100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	G1745*AL5 BROOKFIELD UTILITIES ISSUER UK	D 1.......	Currency.....	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.04/11/2014	.06/15/2029	-.............	2,509,500	4.9625% [4.6100%]...................	-...................	-...................	6,399	353,550	....	430,322	-.................	54,900	-.................	....	45,616	....	100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	G1745*AL5 BROOKFIELD UTILITIES ISSUER UK	D 1.......	Currency.....	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.04/11/2014	.06/15/2029	-.............	2,509,500	4.9625% [4.6100%]...................	-...................	-...................	6,399	353,550	....	430,322	-.................	54,900	-.................	....	45,616	....	100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	G0170@AA7 ALLIANCE TRUST PLC THE	D 1.......	Currency.....	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.06/18/2014	.07/31/2029	-.............	3,558,030	4.5300% [4.2800%]...................	-...................	-...................	10,214	539,700	....	601,669	-.................	76,860	-.................	....	64,983	....	100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	G1744#AX6 CADOGAN ESTATES LIMITED	D 1.......	Currency.....	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	.07/16/2014	.09/16/2044	-.............	3,428,000	4.6500% [4.3800%]...................	-...................	-...................	10,522	553,400	....	446,614	-.................	73,200	-.................	....	91,474	....	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP]	G6679#AA4 NUFFIELD HEALTH	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2024	-	813,000	5.5990% [5.2600%]	-	-	1,930	94,350		116,723	-	18,300	-		11,870		99/99
Currency swap - Rec fixed USD [Pay fixed GBP]	G6679#AA4 NUFFIELD HEALTH	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2024	-	6,504,000	5.5990% [5.2600%]	-	-	15,438	754,800		933,781	-	146,400	-		94,956		99/99
Currency swap - Rec fixed USD [Pay fixed GBP]	G6679#AA4 NUFFIELD HEALTH	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2024	-	6,504,000	5.5990% [5.2600%]	-	-	15,438	754,800		933,781	-	146,400	-		94,956		99/99
Currency swap - Rec fixed USD [Pay fixed GBP]	G6679#AB2 NUFFIELD HEALTH	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2026	-	2,439,000	5.9580% [5.5500%]	-	-	6,415	283,050		376,709	-	54,900	-		39,565		99/99
Currency swap - Rec fixed USD [Pay fixed GBP]	G6679#AB2 NUFFIELD HEALTH	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2026	-	3,252,000	5.9580% [5.5500%]	-	-	8,553	377,400		502,279	-	73,200	-		52,754		99/99
Currency swap - Rec fixed USD [Pay fixed GBP]	G6679#AB2 NUFFIELD HEALTH	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2026	-	3,252,000	5.9580% [5.5500%]	-	-	8,553	377,400		502,279	-	73,200	-		52,754		99/99
Currency swap - Rec fixed USD [Pay fixed GBP]	G5002FAG1 JAGUAR LAND ROVER AUTOMOTIVE P	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	02/20/2015	03/01/2023	-	2,612,220	4.4575% [3.8750%]	-	-	7,730	168,810		223,864	-	62,220	-		34,360		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G4378*AC3 HEATHROW AIRPORT	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	04/15/2015	10/15/2035	-	6,197,940	3.7255% [2.9700%]	-	-	13,868	161,280		297,448	-	153,720	-		137,034		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G294A@AC3 Dyson James	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/24/2015	05/27/2027	-	2,648,100	3.3575% [2.8300%]	-	-	4,664	132,825		168,326	-	64,050	-		44,235		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G8278*AA9 BRISTOL AIRPORT LTD	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	04/24/2015	05/15/2030	-	7,996,439	4.2675% [3.6800%]	-	-	15,573	416,119		564,315	-	193,028	-		150,301		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G1696#BK1 Bunzl GBP 9y PP	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	09/16/2015	03/22/2025	-	11,631,000	4.0920% [3.5600%]	-	-	2,305	851,250		1,096,452	-	274,500	-		174,279		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G2147#AB5 CIRCLE ANGLIA SOCIAL HOUSING P	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	09/18/2015	11/02/2030	-	27,752,125	4.4145% [3.7780%]	-	-	69,945	2,240,050		3,151,956	-	649,650	-		530,204		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G5878#AA5 UNIVERSITY OF OXFORD BALLIOL C	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	11/13/2015	12/15/2060	-	6,388,200	4.1700% [3.3700%]	-	-	15,968	351,540		184,664	-	153,720	-		213,646		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G8654#AB7 TR PROPERTY INVESTMENT TRUST PLC	D1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	11/19/2015	02/10/2031	-	2,296,500	4.2050% [3.5900%]	-	-	2,716	140,550		193,303	-	54,900	-		44,284		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G8407*AA3 University of Oxford ST Hildas College	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	12/03/2015	12/15/2045	-	1,804,800	4.2475% [3.3700%]	-	-	4,699	80,040		125,139	-	43,920	-		49,203		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G8407*AB1 University of Oxford ST Hildas College	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	12/03/2015	12/15/2055	-	1,804,200	4.1680% [3.2400%]	-	-	4,892	79,440		107,765	-	43,920	-		56,864		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	PORTMAN ESTATE FUND 22 & 26 (Multiple Cusips)	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	12/10/2015	03/05/2033	-	8,482,880	4.1350% [3.4900%]	-	-	4,657	434,000		594,947	-	204,960	-		174,569		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	PORTMAN ESTATE FUND 22 & 26 (Multiple Cusips)	D1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	12/10/2015	03/05/2028	-	2,120,720	3.9275% [3.3700%]	-	-	1,032	108,500		145,827	-	51,240	-		36,635		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G2694NAG4 Debenhams 5.25% 7/15/2021	D 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/20/2016	07/15/2021	-	1,065,750	5.5950% [5.2500%]	-	-	590	(12,225)		(20,449)	-	(12,225)	-		12,260		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	W9125AQQ9 SVENSKA HANDELSBANKEN AB 1/2022	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2016	01/18/2022	-	4,345,500	2.7600% [2.3750%]	-	-	2,947	33,600		26,233	-	33,600	-		52,351		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	XS1241052346 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%]	-	-	1,365	15,400		11,826	-	15,400	-		24,747		98/98
Currency swap - Rec fixed USD [Pay fixed GBP]	G2024@AK9 DAIRY CREST GROUP PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	02/10/2016	03/23/2026	-	1,735,800	3.8150% [3.3400%]	-	-	191	11,040		14,509	-	11,040	-		27,423		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	Pending Settlement - Anglian Water	N/A	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	03/03/2016	10/15/2023	-	15,108,400	4.1490% [3.5370%]	-	-	-	(270,710)		133,039	-	(270,710)	-		207,503		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	THAMES Water Utilities LTD	D1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	03/21/2016	03/30/2026	-	19,112,100	4.4110% [3.8670%]	-	-	(2,025)	(3,990)		110,045	-	(3,990)	-		302,230		100/100
Currency swap - Rec fixed USD [Pay fixed JPY]	J7660*AA4 St Jude Medical	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	03/19/2010	04/28/2017	-	18,000,000	4.3160% [1.5800%]	-	-	134,372	3,514,480		3,848,795	-	(951,291)	-		93,388		100/100
Currency swap - Rec fixed USD [Pay fixed JPY]	J7660*AA4 St Jude Medical	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	03/19/2010	04/28/2017	-	7,200,000	4.3160% [1.5800%]	-	-	53,749	1,405,792		1,539,518	-	(380,517)	-		37,355		100/100
Currency swap - Rec fixed USD [Pay fixed JPY]	J7660*AB2 St Jude Medical	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	03/19/2010	04/28/2020	-	22,500,000	4.8600% [2.0400%]	-	-	176,785	4,393,100		5,487,475	-	(1,189,114)	-		227,224		100/100
Currency swap - Rec fixed USD [Pay floating GBP]	G2936@AA9 ABP ACQUISITIONS UK LTD	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2012	04/25/2033	-	10,302,500	010% [GBP LIBOR 6M+3.2810%]	-	-	68,496	960,050		2,470,889	-	237,900	-		212,887		100/100

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay floating GBP]	G2956@AA9 ABP ACQUISITIONS UK LTD	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2012	04/25/2033	-	20,605,000	010% [GBP LIBOR 6M+3.2810%]	-	-	136,991	1,920,100		4,941,778	-	475,800	-		425,774		100/100
Currency swap - Rec fixed USD [Pay floating GBP]	G2956@AA9 ABP ACQUISITIONS UK LTD	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2012	04/25/2033	-	40,417,500	010% [GBP LIBOR 6M+3.2810%]	-	-	268,714	3,766,350		9,693,487	-	933,300	-		835,173		100/100
Currency swap - Rec fixed USD [Pay floating GBP]	G0566*AC3 ARQIVA PP FINANCING PLC FRN 06/2029	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2014	06/29/2029	-	2,807,145	760% [GBP LIBOR 6M+2.1000%]	-	-	18,761	435,600		808,712	-	60,390	-		51,100		100/100
Currency swap - Rec fixed USD [Pay floating GBP]	G0566*AC3 ARQIVA PP FINANCING PLC	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2014	06/29/2029	-	5,614,290	760% [GBP LIBOR 6M+2.1000%]	-	-	37,521	871,200		1,617,423	-	120,780	-		102,200		100/100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	3,189,887	93,313,765	XXX	111,939,277	0	(16,673,662)	0	0	16,854,458	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	3,397,851	93,313,765	XXX	215,629,692	0	(16,673,662)	0	0	25,402,291	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
Inflation swaps - Rec fixed [Pay fixed]	912810RL4 TIPS swap TII .75% 02/15/2045	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	08/27/2015	02/15/2045	-	50,310,636	3.3100% [0.7500%]	-	-	229,136	(2,558,736)		(2,558,736)	(1,634,605)	-	-		1,352,286		0007
Inflation swaps - Rec floating [Pay fixed]	912810RL4 TIPS swap TII .75% 02/15/2045	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	09/17/2015	02/15/2045	-	50,310,636	D LIBOR 3M+0.6850%[0.7500%]	-	-	35,193	(9,629,261)		(9,629,261)	(7,243,748)	-	-		1,352,286		0007
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/15/2003	09/17/2033	-	35,000,000	6.3950% [USD LIBOR 3M]	-	-	511,467	23,359,183		23,359,183	3,388,294	-	-		731,590		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/15/2003	09/17/2023	-	75,000,000	6.5150% [USD LIBOR 3M]	-	-	1,118,500	27,138,905		27,138,905	2,828,719	-	-		1,024,820		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/10/2006	03/14/2026	-	100,000,000	5.3220% [USD LIBOR 3M]	-	-	2,046,451	73,010,874		73,010,874	12,392,128	-	-		1,577,887		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/13/2006	03/15/2026	-	80,000,000	5.3770% [USD LIBOR 3M]	-	-	1,662,361	59,787,251		59,787,251	10,014,771	-	-		1,262,483		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	03/14/2006	03/16/2026	-	50,000,000	5.3140% [USD LIBOR 3M]	-	-	1,018,439	36,407,591		36,407,591	6,189,093	-	-		789,160		0006
Interest rate swaps - Rec fixed [Pay floating]	828807BW6 SIMON PROPERTY GROUP LP 5.25% 12/01/2016	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	03/14/2006	03/16/2026	-	100,000,000	5.3130% [USD LIBOR 3M]	-	-	2,036,231	72,783,060		72,783,060	12,375,850	-	-		1,578,321		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	03/16/2006	03/20/2026	-	20,000,000	5.3233% [USD LIBOR 3M]	-	-	405,743	14,628,497		14,628,497	2,484,695	-	-		315,838		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	08/07/2007	08/09/2017	-	50,000,000	5.4700% [USD LIBOR 3M]	-	-	620,749	3,152,045		3,152,045	(365,866)	-	-		291,430		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/08/2007	08/10/2017	-	50,000,000	5.5200% [USD LIBOR 3M]	-	-	627,434	3,191,836		3,191,836	(371,619)	-	-		291,724		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	08/17/2007	08/21/2017	-	30,000,000	5.4600% [USD LIBOR 3M]	-	-	373,246	1,931,552		1,931,552	(213,264)	-	-		176,961		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/06/2007	09/10/2017	-	50,000,000	5.1910% [USD LIBOR 3M]	-	-	583,051	3,148,695		3,148,695	(299,054)	-	-		300,684		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	09/06/2007	09/10/2017	-	50,000,000	5.1930% [USD LIBOR 3M]	-	-	583,301	3,150,129		3,150,129	(299,297)	-	-		300,684		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	09/13/2007	09/17/2017	-	50,000,000	5.1340% [USD LIBOR 3M]	-	-	573,042	3,149,065		3,149,065	(282,744)	-	-		302,671		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/02/2007	11/06/2017	-	50,000,000	5.0050% [USD LIBOR 3M]	-	-	562,600	3,320,748		3,320,748	(220,122)	-	-		316,498		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	11/02/2007	11/06/2017	-	50,000,000	5.0050% [USD LIBOR 3M]	-	-	562,600	3,320,748		3,320,748	(220,122)	-	-		316,498		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	11/27/2007	11/29/2017	-	50,000,000	4.6400% [USD LIBOR 3M]	-	-	518,326	3,150,853		3,150,853	(154,897)	-	-		322,660		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/04/2007	12/06/2017	-	50,000,000	4.5700% [USD LIBOR 3M]	-	-	508,002	3,121,235		3,121,235	(137,743)	-	-		324,512		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2007	12/06/2017	-	50,000,000	4.5725% [USD LIBOR 3M]	-	-	508,315	3,123,318		3,123,318	(138,044)	-	-		324,512		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	12/04/2007	12/06/2017	-	50,000,000	5.8590% [USD LIBOR 3M]	-	-	669,127	4,195,356		4,195,356	(292,847)	-	-		324,512		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2008	01/07/2018	-	50,000,000	4.5900% [USD LIBOR 3M]	-	-	498,613	3,302,642		3,302,642	(88,937)	-	-		332,848		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	01/04/2008	01/08/2018	-	50,000,000	4.4600% [USD LIBOR 3M]	-	-	482,483	3,188,402		3,188,402	(73,921)	-	-		333,105		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2008	01/18/2018	-	100,000,000	4.3073% [USD LIBOR 3M]	-	-	936,260	6,194,503		6,194,503	(96,529)	-	-		671,331		0006

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/18/2008	01/22/2018	-	50,000,000	5.2500% [USD LIBOR 3M]	-	-	586,919	3,958,796		3,958,796	(157,608)	-	-		336,684		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	01/30/2008	02/01/2018	-	50,000,000	4.3000% [USD LIBOR 3M]	-	-	472,437	3,143,749		3,143,749	(35,674)	-	-		339,217		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/30/2008	02/01/2018	-	50,000,000	5.3150% [USD LIBOR 3M]	-	-	599,312	4,065,715		4,065,715	(156,988)	-	-		339,217		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	03/04/2008	03/06/2018	-	75,000,000	4.3600% [USD LIBOR 3M]	-	-	722,628	5,035,209		5,035,209	(9,988)	-	-		521,170		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/13/2008	06/17/2018	-	50,000,000	4.9100% [USD LIBOR 3M]	-	-	545,042	4,413,638		4,413,638	59,517	-	-		371,963		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	06/30/2008	07/02/2018	-	50,000,000	4.6830% [USD LIBOR 3M]	-	-	509,595	4,241,126		4,241,126	112,563	-	-		375,399		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2008	07/02/2018	-	50,000,000	4.6650% [USD LIBOR 3M]	-	-	507,345	4,221,076		4,221,076	114,664	-	-		375,399		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/01/2008	07/03/2018	-	80,000,000	4.6500% [USD LIBOR 3M]	-	-	808,761	6,734,756		6,734,756	188,080	-	-		601,004		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	07/02/2008	07/07/2018	-	50,000,000	5.7340% [USD LIBOR 3M]	-	-	641,613	5,455,043		5,455,043	(2,829)	-	-		376,538		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	07/02/2008	07/07/2018	-	100,000,000	4.7000% [USD LIBOR 3M]	-	-	1,024,726	8,586,926		8,586,926	235,416	-	-		753,076		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/14/2008	07/16/2018	-	100,000,000	4.5525% [USD LIBOR 3M]	-	-	997,472	8,315,586		8,315,586	277,337	-	-		757,158		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/03/2008	09/05/2018	-	100,000,000	4.3970% [USD LIBOR 3M]	-	-	972,754	8,375,502		8,375,502	421,281	-	-		779,884		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	09/05/2008	09/09/2018	-	100,000,000	4.2920% [USD LIBOR 3M]	-	-	942,702	8,166,893		8,166,893	462,765	-	-		781,639		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/15/2008	09/17/2018	-	100,000,000	4.2375% [USD LIBOR 3M]	-	-	921,958	8,096,186		8,096,186	500,101	-	-		785,136		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/16/2008	09/18/2018	-	50,000,000	4.0210% [USD LIBOR 3M]	-	-	433,400	3,790,092		3,790,092	277,653	-	-		392,786		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	09/16/2008	09/18/2018	-	50,000,000	4.0200% [USD LIBOR 3M]	-	-	433,275	3,788,874		3,788,874	277,768	-	-		392,786		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	09/23/2008	09/25/2018	-	50,000,000	5.8840% [USD LIBOR 3M]	-	-	659,200	6,105,681		6,105,681	77,614	-	-		394,309		0006
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2008	10/14/2018	-	50,000,000	4.4000% [USD LIBOR 3M]	-	-	477,073	4,373,872		4,373,872	256,185	-	-		398,413		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/24/2008	10/28/2018	-	100,000,000	3.9250% [USD LIBOR 3M]	-	-	847,424	7,653,080		7,653,080	626,502	-	-		802,820		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/13/2008	11/17/2018	-	100,000,000	5.2125% [USD LIBOR 3M]	-	-	1,180,804	11,137,316		11,137,316	349,621	-	-		811,307		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/24/2008	11/26/2018	-	100,000,000	3.5275% [USD LIBOR 3M]	-	-	757,546	6,798,023		6,798,023	738,739	-	-		815,097		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	11/24/2008	11/26/2018	-	100,000,000	3.5300% [USD LIBOR 3M]	-	-	758,171	6,804,568		6,804,568	738,172	-	-		815,097		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	11/28/2008	12/02/2018	-	100,000,000	3.1800% [USD LIBOR 3M]	-	-	672,321	5,925,944		5,925,944	824,209	-	-		817,614		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/02/2008	01/12/2023	-	150,000,000	4.5775% [USD LIBOR 3M]	-	-	1,496,087	31,337,107		31,337,107	5,289,914	-	-		1,954,184		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/02/2008	12/04/2018	-	100,000,000	2.9100% [USD LIBOR 3M]	-	-	602,375	5,218,571		5,218,571	888,749	-	-		818,452		0001

SCHEDULE DB - PART A - SECTION 1

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Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	12/02/2008	12/04/2018	-	100,000,000	2.9100% [USD LIBOR 3M]	-	-	602,375	5,218,571		5,218,571	888,749	-	-		818,452		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/03/2008	12/05/2018	-	100,000,000	2.9400% [USD LIBOR 3M]	-	-	608,504	5,302,411		5,302,411	883,721	-	-		818,870		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	12/04/2008	12/08/2018	-	100,000,000	2.9375% [USD LIBOR 3M]	-	-	606,635	5,320,219		5,320,219	892,121	-	-		820,124		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	12/08/2008	12/10/2018	-	50,000,000	3.0050% [USD LIBOR 3M]	-	-	309,801	2,749,742		2,749,742	440,599	-	-		410,479		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	12/17/2008	12/19/2016	-	100,000,000	2.1300% [USD LIBOR 3M]	-	-	387,046	1,017,177		1,017,177	(221,398)	-	-		424,425		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/18/2008	12/22/2018	-	50,000,000	2.3000% [USD LIBOR 3M]	-	-	213,014	1,838,468		1,838,468	541,136	-	-		412,975		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/18/2008	12/22/2018	-	50,000,000	2.3000% [USD LIBOR 3M]	-	-	213,014	1,838,468		1,838,468	541,136	-	-		412,975		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	12/22/2008	12/24/2018	-	100,000,000	2.5050% [USD LIBOR 3M]	-	-	475,350	4,229,166		4,229,166	1,036,760	-	-		826,778		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	12/23/2008	12/29/2018	-	100,000,000	2.5400% [USD LIBOR 3M]	-	-	482,400	4,352,031		4,352,031	1,043,502	-	-		828,846		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	12/29/2008	12/31/2018	-	100,000,000	2.4838% [USD LIBOR 3M]	-	-	467,577	4,207,049		4,207,049	1,055,985	-	-		829,672		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/29/2008	12/31/2018	-	50,000,000	2.4825% [USD LIBOR 3M]	-	-	233,632	2,101,828		2,101,828	528,133	-	-		414,836		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/31/2008	01/05/2019	-	50,000,000	2.4550% [USD LIBOR 3M]	-	-	231,441	2,071,298		2,071,298	539,316	-	-		415,867		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	01/21/2009	01/23/2019	-	100,000,000	2.5925% [USD LIBOR 3M]	-	-	512,743	4,565,505		4,565,505	1,066,911	-	-		839,112		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/06/2009	03/10/2019	-	100,000,000	3.1100% [USD LIBOR 3M]	-	-	645,852	6,231,628		6,231,628	1,050,282	-	-		857,681		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/10/2009	03/12/2019	-	100,000,000	3.2060% [USD LIBOR 3M]	-	-	668,450	6,517,941		6,517,941	1,033,346	-	-		858,479		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	08/17/2009	08/19/2019	-	50,000,000	3.6750% [USD LIBOR 3M]	-	-	398,611	4,433,306		4,433,306	623,690	-	-		460,048		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/17/2009	08/19/2019	-	50,000,000	3.6720% [USD LIBOR 3M]	-	-	398,236	4,428,319		4,428,319	624,008	-	-		460,048		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2009	08/25/2019	-	100,000,000	3.7935% [USD LIBOR 3M]	-	-	826,048	9,311,858		9,311,858	1,239,362	-	-		922,326		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	09/16/2009	09/18/2019	-	50,000,000	3.6950% [USD LIBOR 3M]	-	-	392,650	4,559,894		4,559,894	663,226	-	-		465,597		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/26/2009	10/28/2019	-	25,000,000	3.7500% [USD LIBOR 3M]	-	-	200,918	2,392,382		2,392,382	350,810	-	-		236,448		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/26/2009	10/28/2019	-	25,000,000	3.7400% [USD LIBOR 3M]	-	-	200,293	2,383,607		2,383,607	351,329	-	-		236,448		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/26/2009	10/28/2019	-	25,000,000	4.5820% [USD LIBOR 3M]	-	-	252,918	3,122,420		3,122,420	307,599	-	-		236,448		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/04/2009	11/06/2024	-	50,000,000	5.0000% [USD LIBOR 3M]	-	-	561,975	14,080,082		14,080,082	2,279,575	-	-		733,494		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	11/04/2009	11/06/2024	-	25,000,000	5.0000% [USD LIBOR 3M]	-	-	280,988	7,040,041		7,040,041	1,139,788	-	-		366,747		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/10/2009	12/14/2024	-	150,000,000	5.0700% [USD LIBOR 3M]	-	-	1,701,675	43,500,011		43,500,011	6,942,484	-	-		2,213,749		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	12/10/2009	12/15/2024	-	100,000,000	5.0900% [USD LIBOR 3M]	-	-	1,137,662	29,164,465		29,164,465	4,629,726	-	-		1,476,065		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/10/2009	12/15/2024	-	100,000,000	5.0925% [USD LIBOR 3M]	-	-	1,138,287	29,185,011		29,185,011	4,629,688	-	-		1,476,065		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/10/2009	12/14/2024	-	50,000,000	5.1000% [USD LIBOR 3M]	-	-	570,975	14,623,279		14,623,279	2,313,933	-	-		737,916		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/11/2009	12/15/2024	-	50,000,000	5.1300% [USD LIBOR 3M]	-	-	573,831	14,746,601		14,746,601	2,314,559	-	-		738,032		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)
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/11/2009	12/16/2029	-	50,000,000	5.2300% [USD LIBOR 3M]	-	-	-	13,233,329		13,233,329	3,046,720	-	-		926,031		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/03/2010	02/05/2025	-	50,000,000	5.3500% [USD LIBOR 3M]	-	-	604,663	15,825,345		15,825,345	2,352,294	-	-		744,040		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	02/03/2010	02/05/2025	-	25,000,000	5.3500% [USD LIBOR 3M]	-	-	302,332	7,912,673		7,912,673	1,176,147	-	-		372,020		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/11/2010	02/16/2028	-	50,000,000	5.4600% [USD LIBOR 3M]	-	-	-	15,833,575		15,833,575	3,358,216	-	-		861,963		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/11/2010	02/16/2028	-	25,000,000	5.5190% [USD LIBOR 3M]	-	-	-	8,049,676		8,049,676	1,684,864	-	-		430,981		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/11/2010	02/17/2035	-	25,000,000	5.3000% [USD LIBOR 3M]	-	-	300,670	13,222,233		13,222,233	2,446,944	-	-		543,368		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	02/11/2010	02/16/2035	-	25,000,000	5.3000% [USD LIBOR 3M]	-	-	300,558	13,217,448		13,217,448	2,445,922	-	-		543,328		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/17/2010	02/20/2028	-	25,000,000	5.5200% [USD LIBOR 3M]	-	-	-	8,049,538		8,049,538	1,684,089	-	-		431,180		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	02/18/2010	02/23/2035	-	25,000,000	5.4000% [USD LIBOR 3M]	-	-	307,456	13,627,187		13,627,187	2,462,223	-	-		543,604		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/18/2010	02/23/2035	-	25,000,000	5.4000% [USD LIBOR 3M]	-	-	307,456	13,627,187		13,627,187	2,462,223	-	-		543,604		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	02/18/2010	02/22/2028	-	25,000,000	5.5800% [USD LIBOR 3M]	-	-	-	8,178,469		8,178,469	1,688,951	-	-		431,279		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	02/18/2010	02/22/2028	-	25,000,000	5.6000% [USD LIBOR 3M]	-	-	-	8,223,502		8,223,502	1,690,906	-	-		431,279		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	04/27/2010	04/29/2027	-	50,000,000	5.2425% [USD LIBOR 3M]	-	-	-	15,678,926		15,678,926	3,401,163	-	-		832,351		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/10/2010	05/12/2027	-	50,000,000	5.0350% [USD LIBOR 3M]	-	-	-	14,680,534		14,680,534	3,364,450	-	-		833,687		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/11/2010	05/13/2027	-	200,000,000	5.0100% [USD LIBOR 3M]	-	-	-	58,207,203		58,207,203	13,431,589	-	-		3,335,159		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/13/2010	05/17/2027	-	50,000,000	5.0700% [USD LIBOR 3M]	-	-	-	14,826,568		14,826,568	3,369,911	-	-		834,200		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/26/2010	05/30/2027	-	100,000,000	4.6160% [USD LIBOR 3M]	-	-	-	25,425,746		25,425,746	6,573,219	-	-		1,671,067		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	05/26/2010	05/30/2027	-	50,000,000	4.6125% [USD LIBOR 3M]	-	-	-	12,696,897		12,696,897	3,285,985	-	-		835,534		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	05/27/2010	06/01/2028	-	50,000,000	4.7600% [USD LIBOR 3M]	-	-	-	12,419,230		12,419,230	3,156,958	-	-		872,428		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/27/2010	06/01/2028	-	50,000,000	4.7600% [USD LIBOR 3M]	-	-	-	12,419,230		12,419,230	3,156,958	-	-		872,428		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/28/2010	06/04/2028	-	150,000,000	4.7938% [USD LIBOR 3M]	-	-	-	37,699,732		37,699,732	9,488,044	-	-		2,618,166		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/28/2010	06/04/2028	-	150,000,000	4.7913% [USD LIBOR 3M]	-	-	-	37,665,735		37,665,735	9,486,513	-	-		2,618,166		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/10/2010	06/14/2028	-	50,000,000	4.8150% [USD LIBOR 3M]	-	-	-	12,635,406		12,635,406	3,160,631	-	-		873,703		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	06/10/2010	06/14/2028	-	25,000,000	4.8200% [USD LIBOR 3M]	-	-	-	6,328,892		6,328,892	1,580,821	-	-		436,851		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities.................................	Exh 5....	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	.06/10/2010	.06/14/2028	-.............	.100,000,000	4.7700% [USD LIBOR 3M].........	-...................	-...................	-...................	24,868,014	....	24,868,014	...6,303,069	-.................	-.................	....	1,747,405	....	0001..........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities.................................	Exh 5....	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27.	.06/10/2010	.06/14/2028	-.............	...25,000,000	4.8300% [USD LIBOR 3M].........	-...................	-...................	-...................	6,351,269	....	6,351,269	...1,581,832	-.................	-.................	....	436,851	....	0001..........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities.................................	Exh 5....	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54....	.06/10/2010	.06/14/2028	-.............	...50,000,000	4.8500% [USD LIBOR 3M].........	-...................	-...................	-...................	12,792,049	....	12,792,049	...3,167,706	-.................	-.................	....	873,703	....	0001..........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities.................................	Exh 5....	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	.06/10/2010	.06/14/2027	-.............	...50,000,000	4.8350% [USD LIBOR 3M].........	-...................	-...................	-...................	13,677,548	....	13,677,548	...3,325,432	-.................	-.................	....	837,069	....	0001..........
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio.......................................	D 1.......	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27.	.09/09/2010	.09/13/2020	-.............	.100,000,000	2.7250% [USD LIBOR 3M].........	-...................	-...................	548,200	7,006,747	....	7,006,747	...2,305,665	-.................	-.................	....	1,055,644	....	0006..........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities.................................	Exh 5....	Interest Rate	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804....	.10/04/2010	.10/09/2038	-.............	.100,000,000	4.0450% [USD LIBOR 3M].........	-...................	-...................	-...................	28,604,214	....	28,604,214	...9,803,510	-.................	-.................	....	2,373,801	....	0001..........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities.................................	Exh 5....	Interest Rate	Citibank N A........	E57ODZWZ7FF32TWEFA76.	.10/04/2010	.10/06/2030	-.............	.100,000,000	4.1525% [USD LIBOR 3M].........	-...................	-...................	-...................	16,050,688	....	16,050,688	...5,282,369	-.................	-.................	....	1,905,651	....	0001..........
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio.......................................	D 1.......	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	.10/06/2010	.10/08/2040	-.............	...15,000,000	3.3150% [USD LIBOR 3M].........	-...................	-...................	101,807	3,597,125	....	3,597,125	...1,558,221	-.................	-.................	....	371,532	....	0006..........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities.................................	Exh 5....	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54....	.10/07/2010	.10/13/2030	-.............	...50,000,000	4.2100% [USD LIBOR 3M].........	-...................	-...................	-...................	8,260,131	....	8,260,131	...2,652,161	-.................	-.................	....	953,454	....	0001..........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities.................................	Exh 5....	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54....	.10/07/2010	.10/13/2040	-.............	...50,000,000	4.1000% [USD LIBOR 3M].........	-...................	-...................	-...................	13,092,351	....	13,092,351	...4,513,305	-.................	-.................	....	1,238,785	....	0001..........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities.................................	Exh 5....	Interest Rate	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804....	.10/07/2010	.10/13/2040	-.............	...50,000,000	4.1000% [USD LIBOR 3M].........	-...................	-...................	-...................	13,092,351	....	13,092,351	...4,513,305	-.................	-.................	....	1,238,785	....	0001..........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities.................................	Exh 5....	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54....	.10/08/2010	.10/13/2040	-.............	...50,000,000	4.1300% [USD LIBOR 3M].........	-...................	-...................	-...................	13,319,973	....	13,319,973	...4,530,762	-.................	-.................	....	1,238,785	....	0001..........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities.................................	Exh 5....	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54....	.10/08/2010	.10/13/2040	-.............	...50,000,000	4.1300% [USD LIBOR 3M].........	-...................	-...................	-...................	13,319,973	....	13,319,973	...4,530,762	-.................	-.................	....	1,238,785	....	0001..........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities.................................	Exh 5....	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868..	.10/08/2010	.10/12/2030	-.............	...50,000,000	4.2400% [USD LIBOR 3M].........	-...................	-...................	-...................	8,387,721	....	8,387,721	...2,659,096	-.................	-.................	....	953,365	....	0001..........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities.................................	Exh 5....	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54....	.10/13/2010	.10/15/2040	-.............	...50,000,000	4.3000% [USD LIBOR 3M].........	-...................	-...................	-...................	14,602,851	....	14,602,851	...4,628,431	-.................	-.................	....	1,238,924	....	0001..........
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio.......................................	D 1.......	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54....	.11/29/2010	.12/01/2040	-.............	...80,000,000	3.0000% [USD LIBOR 3M].........	7,672,000	-...................	501,513	14,266,243	....	14,266,243	...8,072,221	-.................	-.................	....	1,987,468	....	0006..........
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio.......................................	D 1.......	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	.12/01/2010	.12/03/2018	-.............	.100,000,000	3.8100% [USD LIBOR 3M].........	-...................	-...................	829,491	7,587,282	....	7,587,282	682,256	-.................	-.................	....	818,033	....	0006..........
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio.......................................	D 1.......	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	.12/02/2010	.12/06/2040	-.............	...56,250,000	4.0047% [USD LIBOR 3M].........	-...................	-...................	492,007	21,155,512	....	21,155,512	...6,238,959	-.................	-.................	....	1,397,826	....	0006..........
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio.......................................	D 1.......	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	.12/02/2010	.12/06/2040	-.............	...37,507,500	4.0047% [USD LIBOR 3M].........	-...................	-...................	328,070	14,106,495	....	14,106,495	...4,160,138	-.................	-.................	....	932,070	....	0006..........
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio.......................................	D 1.......	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	.12/03/2010	.12/07/2040	-.............	...40,000,000	3.0000% [USD LIBOR 3M].........	3,636,000	-...................	249,402	7,134,723	....	7,134,723	...4,038,014	-.................	-.................	....	994,065	....	0006..........
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio.......................................	D 1.......	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	.12/07/2010	.12/09/2020	-.............	...57,142,880	4.8275% [USD LIBOR 3M].........	-...................	-...................	615,187	9,631,646	....	9,631,646	...1,205,310	-.................	-.................	....	619,143	....	0006..........
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio.......................................	D 1.......	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	.12/07/2010	.12/09/2040	-.............	...56,250,000	4.0954% [USD LIBOR 3M].........	-...................	-...................	502,623	22,166,285	....	22,166,285	...6,294,799	-.................	-.................	....	1,398,058	....	0006..........
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio.......................................	D 1.......	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	.12/07/2010	.12/09/2040	-.............	...37,507,500	4.0954% [USD LIBOR 3M].........	-...................	-...................	335,149	14,780,479	....	14,780,479	...4,197,372	-.................	-.................	....	932,225	....	0006..........
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio.......................................	D 1.......	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88.	.12/08/2010	.12/10/2020	-.............	.200,000,000	4.9700% [USD LIBOR 3M].........	-...................	-...................	2,221,705	35,298,942	....	35,298,942	...4,208,996	-.................	-.................	....	2,167,632	....	0006..........
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio.......................................	D 1.......	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	.12/08/2010	.12/10/2040	-.............	...37,500,000	4.1840% [USD LIBOR 3M].........	-...................	-...................	342,882	15,431,682	....	15,431,682	...4,229,977	-.................	-.................	....	932,091	....	0006..........
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio.......................................	D 1.......	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	.12/08/2010	.12/10/2040	-.............	...25,000,000	4.1840% [USD LIBOR 3M].........	-...................	-...................	228,588	10,287,788	....	10,287,788	...2,819,984	-.................	-.................	....	621,394	....	0006..........
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio.......................................	D 1.......	Interest Rate	Royal Bank of Scotland PLC The	RR3QWICWWIPCS8A4S074.	.12/08/2010	.12/10/2020	-.............	...40,000,000	4.8750% [USD LIBOR 3M].........	-...................	-...................	434,841	6,832,541	....	6,832,541	841,974	-.................	-.................	....	433,526	....	0006..........

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/09/2010	12/13/2040	-	44,840,000	3.0000% [USD LIBOR 3M]	3,420,000	-	276,640	8,001,847		8,001,847	4,532,221	-	-		1,114,717		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/14/2010	12/16/2020	-	100,000,000	5.1100% [USD LIBOR 3M]	-	-	1,141,549	18,212,592		18,212,592	2,080,784	-	-		1,085,710		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/15/2010	12/17/2020	-	50,000,000	5.2000% [USD LIBOR 3M]	-	-	581,292	9,317,376		9,317,376	1,034,140	-	-		543,013		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	12/15/2010	12/17/2040	-	25,000,000	4.3331% [USD LIBOR 3M]	-	-	236,466	11,483,097		11,483,097	3,044,794	-	-		621,635		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/15/2010	12/17/2040	-	16,666,700	4.3331% [USD LIBOR 3M]	-	-	157,644	7,351,767		7,351,767	1,906,658	-	-		414,424		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/21/2010	12/23/2020	-	50,000,000	5.0000% [USD LIBOR 3M]	-	-	549,689	8,888,463		8,888,463	1,066,867	-	-		543,958		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	12/22/2010	12/24/2040	-	20,000,000	4.1538% [USD LIBOR 3M]	-	-	177,508	8,456,356		8,456,356	2,398,409	-	-		497,501		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/22/2010	12/24/2040	-	13,333,360	4.1538% [USD LIBOR 3M]	-	-	118,339	5,413,833		5,413,833	1,504,711	-	-		331,668		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/04/2011	01/06/2041	-	36,000,000	4.2010% [USD LIBOR 3M]	-	-	324,133	14,966,589		14,966,589	4,084,261	-	-		896,145		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/04/2011	01/06/2041	-	36,000,000	4.2010% [USD LIBOR 3M]	-	-	324,133	14,966,589		14,966,589	4,084,261	-	-		896,145		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	02/01/2011	02/03/2021	-	71,428,600	5.1000% [USD LIBOR 3M]	-	-	516,944	13,272,007		13,272,007	1,857,464	-	-		786,470		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	02/01/2011	02/03/2021	-	71,428,600	5.1000% [USD LIBOR 3M]	-	-	516,944	13,376,651		13,376,651	1,870,363	-	-		786,470		0006
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/07/2011	03/09/2026	-	50,000,000	5.2275% [USD LIBOR 3M]	-	-	140,293	16,660,837		16,660,837	3,110,230	-	-		788,401		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	03/07/2011	03/09/2026	-	50,000,000	5.2375% [USD LIBOR 3M]	-	-	140,598	16,707,197		16,707,197	3,111,405	-	-		788,401		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	03/07/2011	03/09/2026	-	50,000,000	5.2250% [USD LIBOR 3M]	-	-	140,216	16,649,247		16,649,247	3,109,936	-	-		788,401		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/08/2011	03/10/2026	-	50,000,000	5.2450% [USD LIBOR 3M]	-	-	134,454	16,745,423		16,745,423	3,119,399	-	-		788,509		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/29/2011	08/31/2021	-	300,000,000	2.4310% [USD LIBOR 3M]	-	-	1,453,203	19,134,630		19,134,630	8,880,196	-	-		3,492,752		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/13/2011	09/15/2026	-	100,000,000	2.6750% [USD LIBOR 3M]	-	-	533,912	9,776,883		9,776,883	5,429,819	-	-		1,617,541		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/05/2011	10/07/2021	-	100,000,000	2.1200% [USD LIBOR 3M]	-	-	379,726	4,764,749		4,764,749	3,096,826	-	-		1,175,084		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	10/05/2011	10/07/2021	-	50,000,000	2.1200% [USD LIBOR 3M]	-	-	189,863	2,382,375		2,382,375	1,548,413	-	-		587,542		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	10/05/2011	10/07/2021	-	50,000,000	2.1300% [USD LIBOR 3M]	-	-	191,113	2,409,109		2,409,109	1,547,668	-	-		587,542		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	10/06/2011	10/11/2031	-	100,000,000	2.6300% [USD LIBOR 3M]	-	-	510,626	9,827,691		9,827,691	7,214,005	-	-		1,971,023		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/06/2011	10/11/2031	-	100,000,000	3.1800% [USD LIBOR 3M]	-	-	-	16,028,353		16,028,353	7,959,228	-	-		1,971,023		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	10/06/2011	10/11/2021	-	100,000,000	2.2000% [USD LIBOR 3M]	-	-	403,126	5,195,542		5,195,542	3,086,307	-	-		1,176,249		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	10/06/2011	10/11/2021	-	50,000,000	2.2013% [USD LIBOR 3M]	-	-	201,719	2,601,121		2,601,121	1,543,060	-	-		588,124		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	10/06/2011	10/11/2021	-	50,000,000	2.2000% [USD LIBOR 3M]	-	-	201,563	2,597,771		2,597,771	1,543,153	-	-		588,124		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)
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities..........	Exh 5....	Interest Rate	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	.10/11/2011	.10/13/2021	-............	...50,000,000	2.3300% [USD LIBOR 3M].........	-..................	-..................	218,067	2,946,099	....	2,946,099	...1,534,028	-..................	-..................	....	588,416	....	0001..........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities..........	Exh 5....	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	.10/12/2011	.10/14/2031	-............	.100,000,000	3.4700% [USD LIBOR 3M].........	-..................	-..................	-..................	19,821,381	....	19,821,381	...8,138,152	-..................	-..................	....	1,971,544	....	0001..........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities..........	Exh 5....	Interest Rate	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.11/10/2011	.06/20/2026	-............	.150,000,000	3.3700% [USD LIBOR 3M].........	-..................	-..................	-..................	23,616,957	....	23,616,957	...9,077,648	-..................	-..................	....	2,398,523	....	0001..........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities..........	Exh 5....	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	.11/17/2011	.07/02/2029	-............	.215,000,000	2.9275% [USD LIBOR 3M].........	-..................	-..................	1,247,678	28,488,289	....	28,488,289	.14,104,586	-..................	-..................	....	3,914,980	....	0001..........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities..........	Exh 5....	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54....	.11/21/2011	.06/21/2026	-............	.330,000,000	3.1270% [USD LIBOR 3M].........	-..................	-..................	-..................	44,484,078	....	44,484,078	.19,722,523	-..................	-..................	....	5,277,457	....	0001..........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities..........	Exh 5....	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868..	.11/21/2011	.07/25/2026	-............	.195,000,000	3.1200% [USD LIBOR 3M].........	-..................	-..................	-..................	25,847,902	....	25,847,902	.11,714,339	-..................	-..................	....	3,132,663	....	0001..........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities..........	Exh 5....	Interest Rate	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.11/22/2011	.07/01/2025	-............	.100,000,000	3.0100% [USD LIBOR 3M].........	-..................	-..................	600,935	12,407,969	....	12,407,969	...4,935,962	-..................	-..................	....	1,521,310	....	0001..........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities..........	Exh 5....	Interest Rate	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.11/30/2011	.12/02/2026	-............	.100,000,000	3.3025% [USD LIBOR 3M].........	-..................	-..................	-..................	14,292,968	....	14,292,968	...6,113,842	-..................	-..................	....	1,633,972	....	0001..........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities..........	Exh 5....	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	.11/30/2011	.12/02/2026	-............	.100,000,000	3.3000% [USD LIBOR 3M].........	-..................	-..................	-..................	14,269,927	....	14,269,927	...6,113,011	-..................	-..................	....	1,633,972	....	0001..........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities..........	Exh 5....	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54....	.11/30/2011	.12/02/2026	-............	.100,000,000	3.3100% [USD LIBOR 3M].........	-..................	-..................	-..................	14,362,089	....	14,362,089	...6,116,337	-..................	-..................	....	1,633,972	....	0001..........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities..........	Exh 5....	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27.	.11/30/2011	.12/02/2026	-............	.100,000,000	3.3150% [USD LIBOR 3M].........	-..................	-..................	-..................	14,408,170	....	14,408,170	...6,118,001	-..................	-..................	....	1,633,972	....	0001..........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities..........	Exh 5....	Interest Rate	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.12/15/2011	.07/25/2028	-............	.115,000,000	3.2100% [USD LIBOR 3M].........	-..................	-..................	-..................	12,360,401	....	12,360,401	...6,465,946	-..................	-..................	....	2,018,735	....	0001..........
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio..........	D 1......	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11....	.01/31/2012	.02/02/2022	-............	.100,000,000	1.9170% [USD LIBOR 3M].........	-..................	-..................	350,404	3,659,687	....	3,659,687	...3,277,544	-..................	-..................	....	1,208,985	....	0006..........
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio..........	D 1......	Interest Rate	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653.	.01/31/2012	.02/02/2022	-............	.100,000,000	1.9150% [USD LIBOR 3M].........	-..................	-..................	349,904	3,648,402	....	3,648,402	...3,277,820	-..................	-..................	....	1,208,985	....	0006..........
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio..........	D 1......	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/31/2012	.02/02/2022	-............	.100,000,000	1.9175% [USD LIBOR 3M].........	-..................	-..................	350,529	3,662,509	....	3,662,509	...3,277,475	-..................	-..................	....	1,208,985	....	0006..........
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio..........	D 1......	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	.01/31/2012	.02/02/2022	-............	.300,000,000	1.9250% [USD LIBOR 3M].........	-..................	-..................	1,057,212	11,114,485	....	11,114,485	...9,829,324	-..................	-..................	....	3,626,954	....	0006..........
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio..........	D 1......	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.02/01/2012	.02/03/2022	-............	...50,000,000	1.9138% [USD LIBOR 3M].........	-..................	-..................	174,469	1,820,172	....	1,820,172	...1,639,639	-..................	-..................	....	604,634	....	0006..........
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio..........	D 1......	Interest Rate	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.02/09/2012	.02/13/2022	-............	.200,000,000	2.1275% [USD LIBOR 3M].........	-..................	-..................	818,869	9,700,710	....	9,700,710	...6,519,810	-..................	-..................	....	2,424,193	....	0006..........
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio..........	D 1......	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.02/09/2012	.02/13/2022	-............	.125,000,000	2.1238% [USD LIBOR 3M].........	-..................	-..................	510,622	6,036,349	....	6,036,349	...4,075,521	-..................	-..................	....	1,515,121	....	0006..........
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio..........	D 1......	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804....	.02/09/2012	.02/13/2022	-............	.200,000,000	2.1175% [USD LIBOR 3M].........	-..................	-..................	813,869	9,587,240	....	9,587,240	...6,522,541	-..................	-..................	....	2,424,193	....	0006..........
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio..........	D 1......	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54....	.03/19/2012	.09/15/2038	-............	...51,000,000	3.3663% [USD LIBOR 3M].........	-..................	-..................	360,430	12,178,485	....	12,178,485	...4,991,054	-..................	-..................	....	1,208,871	....	0006..........
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio..........	D 1......	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868..	.03/29/2012	.04/02/2019	-............	...30,000,000	1.7350% [USD LIBOR 3M].........	-..................	-..................	84,657	684,817	....	684,817	426,580	-..................	-..................	....	260,045	....	0006..........
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio..........	D 1......	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	.05/15/2012	.05/17/2022	-............	.228,200,000	1.9325% [USD LIBOR 3M].........	-..................	-..................	823,356	8,549,329	....	8,549,329	...7,804,768	-..................	-..................	....	2,825,330	....	0006..........
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio..........	D 1......	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88.	.05/15/2012	.05/17/2022	-............	.359,400,000	1.9300% [USD LIBOR 3M].........	-..................	-..................	1,294,485	13,545,488	....	13,545,488	.12,412,039	-..................	-..................	....	4,449,710	....	0006..........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities..........	Exh 5....	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	.12/18/2012	.12/20/2027	-............	...50,000,000	2.3575% [USD LIBOR 3M].........	-..................	-..................	221,960	3,283,899	....	3,283,899	...2,954,678	-..................	-..................	....	856,182	....	0001..........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities..........	Exh 5....	Interest Rate	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.12/18/2012	.12/20/2027	-............	...50,000,000	2.3570% [USD LIBOR 3M].........	-..................	-..................	221,898	3,281,214	....	3,281,214	...2,954,642	-..................	-..................	....	856,182	....	0001..........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities..........	Exh 5....	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.01/16/2013	.07/07/2026	-............	.118,000,000	2.9300% [USD LIBOR 3M].........	-..................	-..................	-..................	13,663,012	....	13,663,012	...7,006,801	-..................	-..................	....	1,891,129	....	0001..........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities..........	Exh 5....	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	.04/18/2013	.04/22/2033	-............	...10,000,000	2.6207% [USD LIBOR 3M].........	-..................	-..................	51,651	986,259	....	986,259	769,036	-..................	-..................	....	206,587	....	0001..........

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities.................................	Exh 5....	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	.04/19/2013	.04/23/2033	-.............	...25,000,000	2.6217% [USD LIBOR 3M].........	-....................	-....................	130,011	2,469,065	....	2,469,065	...1,922,668	-.................	-.................	....	516,508	....	0001...........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities.................................	Exh 5....	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88.	.05/22/2013	.05/24/2023	-.............	...15,000,000	2.0497% [USD LIBOR 3M].........	-....................	-....................	58,738	669,311	....	669,311	594,885	-.................	-.................	....	200,556	....	0001...........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities.................................	Exh 5....	Interest Rate	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.05/22/2013	.05/24/2028	-.............	...50,000,000	2.7120% [USD LIBOR 3M].........	-....................	-....................	278,582	5,215,349	....	5,215,349	...3,029,666	-.................	-.................	....	871,642	....	0001...........
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio.......................................	D 1.......	Interest Rate	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.05/30/2013	.06/03/2020	-.............	...62,000,000	1.7160% [USD LIBOR 3M].........	-....................	-....................	189,714	1,602,474	....	1,602,474	...1,411,868	-.................	-.................	....	633,651	....	0006...........
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio.......................................	D 1.......	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88.	.05/30/2013	.06/03/2031	-.............	...77,000,000	2.9630% [USD LIBOR 3M].........	-....................	-....................	475,660	11,227,816	....	11,227,816	...5,691,585	-.................	-.................	....	1,500,194	....	0006...........
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio.......................................	D 1.......	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27.	.05/30/2013	.06/03/2025	-.............	...60,000,000	2.5470% [USD LIBOR 3M].........	-....................	-....................	308,244	5,011,672	....	5,011,672	...2,918,148	-.................	-.................	....	908,996	....	0006...........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities.................................	Exh 5....	Interest Rate	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.06/04/2013	.06/06/2028	-.............	...50,000,000	2.8600% [USD LIBOR 3M].........	-....................	-....................	294,252	6,039,318	....	6,039,318	...3,049,776	-.................	-.................	....	872,918	....	0001...........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities.................................	Exh 5....	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804....	.06/04/2013	.06/06/2028	-.............	...50,000,000	2.8620% [USD LIBOR 3M].........	-....................	-....................	294,502	6,050,430	....	6,050,430	...3,049,945	-.................	-.................	....	872,918	....	0001...........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities.................................	Exh 5....	Interest Rate	BNP Paribas....... R0MUWSFPU8MPRO8K5P83	.06/07/2013	.06/11/2028	-.............	...50,000,000	2.8675% [USD LIBOR 3M].........	-....................	-....................	292,293	6,085,982	....	6,085,982	...3,058,132	-.................	-.................	....	873,409	....	0001...........
Interest rate swaps - Rec fixed [Pay floating].....	Variable Annuities.................................	Exh 5....	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27.	.06/07/2013	.06/11/2028	-.............	...50,000,000	2.8670% [USD LIBOR 3M].........	-....................	-....................	292,231	6,083,200	....	6,083,200	...3,058,090	-.................	-.................	....	873,409	....	0001...........
Interest rate swaps - Rec fixed [Pay floating].....	Asset Portfolio.......................................	D 1.......	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88.	.06/10/2015	.06/12/2025	-.............	.111,000,000	2.5645% [USD LIBOR 3M].........	-....................	-....................	563,963	9,594,204	....	9,594,204	...5,511,042	-.................	-.................	....	1,683,900	....	0006...........
Interest rate swaps - Rec floating [Pay fixed].....	Variable Annuities.................................	Exh 5....	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54....	.06/16/2011	.06/20/2026	-.............	.300,000,000	USD LIBOR 3M[4.7175%].........	-....................	-....................	-....................	........(84,803,565)	....	..................(84,803,565)	(19,410,034)	-.................	-.................	....	4,797,045	....	0001...........
Interest rate swaps - Rec floating [Pay fixed].....	Variable Annuities.................................	Exh 5....	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.06/20/2011	.06/22/2026	-.............	.260,000,000	USD LIBOR 3M[4.7600%].........	-....................	-....................	-....................	........(74,467,742)	....	..................(74,467,742)	(16,854,931)	-.................	-.................	....	4,158,553	....	0001...........
Interest rate swaps - Rec floating [Pay fixed].....	Variable Annuities.................................	Exh 5....	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.06/24/2011	.06/27/2028	-.............	.103,000,000	USD LIBOR 3M[4.8300%].........	-....................	-....................	-....................	........(26,104,989)	....	..................(26,104,989)	..(6,503,208)	-.................	-.................	....	1,802,450	....	0001...........
Interest rate swaps - Rec floating [Pay fixed].....	Variable Annuities.................................	Exh 5....	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	.06/29/2011	.07/02/2029	-.............	.300,000,000	USD LIBOR 3M[4.5850%].........	-....................	-....................	....(2,984,072)	........(99,207,347)	....	..................(99,207,347)	(20,831,432)	-.................	-.................	....	5,462,763	....	0001...........
Interest rate swaps - Rec floating [Pay fixed].....	Variable Annuities.................................	Exh 5....	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.07/05/2011	.07/07/2026	-.............	.150,000,000	USD LIBOR 3M[4.9200%].........	-....................	-....................	-....................	........(45,073,280)	....	..................(45,073,280)	..(9,840,039)	-.................	-.................	....	2,403,978	....	0001...........
Interest rate swaps - Rec floating [Pay fixed].....	Variable Annuities.................................	Exh 5....	Interest Rate	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.07/21/2011	.07/25/2028	-.............	.160,000,000	USD LIBOR 3M[4.9700%].........	-....................	-....................	-....................	........(42,345,467)	....	..................(42,345,467)	(10,148,282)	-.................	-.................	....	2,808,675	....	0001...........
Interest rate swaps - Rec floating [Pay fixed].....	Variable Annuities.................................	Exh 5....	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868..	.07/21/2011	.07/25/2026	-.............	.300,000,000	USD LIBOR 3M[4.8500%].........	-....................	-....................	-....................	........(87,919,674)	....	..................(87,919,674)	(19,658,763)	-.................	-.................	....	4,819,481	....	0001...........
Interest rate swaps - Rec floating [Pay fixed].....	Variable Annuities.................................	Exh 5....	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.07/22/2011	.07/26/2026	-.............	...90,000,000	USD LIBOR 3M[4.8150%].........	-....................	-....................	-....................	........(26,072,974)	....	..................(26,072,974)	..(5,886,387)	-.................	-.................	....	1,446,036	....	0001...........
Interest rate swaps - Rec floating [Pay fixed].....	78355HJS9 Ryder Systems 2.5% 3/1/2017	D 1.......	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	.02/22/2012	.02/01/2017	-.............	7,500,000	;D LIBOR 3M+1.3400%[2.5000%]	-....................	-....................	.........(12,238)	.............(24,251)	....	........................(24,251)	.........(3,414)	-.................	-.................	....	34,392	....	0006...........
Interest rate swaps - Rec floating [Pay fixed].....	828807CJ4 Simon Property Group 2.15 6/2017	D 1.......	Interest Rate	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.03/12/2012	.06/15/2017	-.............	2,000,000	;D LIBOR 3M+0.9350%[2.1500%]	-....................	-....................	..........(3,326)	.............(10,283)	....	........................(10,283)	.........(4,464)	-.................	-.................	....	10,992	....	0006...........
Interest rate swaps - Rec floating [Pay fixed].....	828807CJ4 Simon Property Group 2.15 6/2017	D 1.......	Interest Rate	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.03/12/2012	.06/15/2017	-.............	5,500,000	;D LIBOR 3M+0.9350%[2.1500%]	-....................	-....................	..........(9,147)	.............(28,278)	....	........................(28,278)	.......(12,276)	-.................	-.................	....	30,228	....	0006...........
Interest rate swaps - Rec floating [Pay fixed].....	Variable Annuities.................................	Exh 5....	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54....	.05/02/2012	.05/06/2024	-.............	...50,000,000	USD LIBOR 3M[2.6560%].........	-....................	-....................	.......(268,975)	.........(4,475,321)	....	....................(4,475,321)	..(2,175,745)	-.................	-.................	....	711,693	....	0001...........
Interest rate swaps - Rec floating [Pay fixed].....	Variable Annuities.................................	Exh 5....	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	.05/04/2012	.05/09/2024	-.............	...50,000,000	USD LIBOR 3M[2.6275%].........	-....................	-....................	.......(265,437)	.........(4,366,981)	....	....................(4,366,981)	..(2,177,017)	-.................	-.................	....	712,054	....	0001...........
Interest rate swaps - Rec floating [Pay fixed].....	277432AM2 Eastman Chemical Co 2.4% 6/2017	D 1.......	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868..	.05/31/2012	.06/01/2017	-.............	100,000	;D LIBOR 3M+1.3900%[2.4000%]	-....................	-....................	............(126)	..................(250)	....	............................(250)	..........(240)	-.................	-.................	....	541	....	0006...........
Interest rate swaps - Rec floating [Pay fixed].....	Asset Portfolio - Partial Offset.................	D 1.......	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868..	.09/06/2012	.01/01/2017	-.............	.442,000,000	USD LIBOR 3M[1.2800%].........	-....................	-....................	.......(713,322)	.........(1,923,856)	....	....................(1,923,856)	.......(79,451)	-.................	-.................	....	1,921,765	....	0005...........
Interest rate swaps - Rec floating [Pay fixed].....	Asset Portfolio - Partial Offset.................	D 1.......	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02..	.09/07/2012	.01/01/2017	-.............	.354,000,000	USD LIBOR 3M[1.1675%].........	-....................	-....................	.......(475,059)	.........(1,241,283)	....	....................(1,241,283)	.....(158,861)	-.................	-.................	....	1,539,152	....	0005...........
Interest rate swaps - Rec floating [Pay fixed].....	05956NAB8 Banco De Credito E Inversiones 3% 9/2017	D 1.......	Interest Rate	BNP Paribas....... R0MUWSFPU8MPRO8K5P83	.09/07/2012	.09/13/2017	-.............	4,000,000	;D LIBOR 3M+2.1540%[3.0000%]	-....................	-....................	..........(2,899)	..................(464)	....	............................(464)	.......(18,817)	-.................	-.................	....	24,123	....	0006...........

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec floating [Pay fixed]	36160BAB1 GDF Suez 1.625% 10/2017.	D 1	Interest Rate	Societe Generale SA	O2RNE8IBXP4R0TD8PU41..	10/09/2012	10/10/2017	-	3,000,000	SD LIBOR 3M+0.8080%[1.6250%]	-	-	(1,654)	(288)		(288)	(16,218)	-	-		18,547		0006
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76.	10/24/2012	01/01/2017	-	40,000,000	USD LIBOR 3M[1.2875%]	-	-	(43,794)	(171,766)		(171,766)	(27,454)	-	-		173,915		0005
Interest rate swaps - Rec floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868..	10/25/2012	10/29/2027	-	50,000,000	USD LIBOR 3M[2.3563%]	-	-	(228,260)	(3,295,943)		(3,295,943)	(2,921,427)	-	-		850,966		0001
Interest rate swaps - Rec floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27.	10/25/2012	10/29/2027	-	50,000,000	USD LIBOR 3M[2.3488%]	-	-	(227,323)	(3,256,069)		(3,256,069)	(2,920,920)	-	-		850,966		0001
Interest rate swaps - Rec floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54....	11/02/2012	11/06/2027	-	100,000,000	USD LIBOR 3M[2.2650%]	-	-	(440,201)	(5,593,267)		(5,593,267)	(5,835,613)	-	-		1,703,542		0001
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54....	01/29/2013	12/15/2016	-	100,000,000	USD LIBOR 3M[0.7575%]	-	-	(54,537)	(33,102)		(33,102)	(100,863)	-	-		421,186		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54....	01/29/2013	12/15/2016	-	160,000,000	USD LIBOR 3M[1.2938%]	-	-	(301,760)	(655,767)		(655,767)	51,003	-	-		673,897		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/29/2013	12/10/2019	-	490,000,000	USD LIBOR 3M[2.5225%]	-	-	-	(18,202,000)		(18,202,000)	(9,771,098)	-	-		4,710,051		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/29/2013	12/03/2018	-	60,000,000	USD LIBOR 3M[2.2310%]	-	-	-	(1,374,426)		(1,374,426)	(777,695)	-	-		490,820		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	01/31/2013	12/15/2025	-	230,000,000	USD LIBOR 3M[3.6950%]	-	-	-	(21,130,928)		(21,130,928)	(8,356,370)	-	-		3,584,436		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76.	02/01/2013	12/15/2025	-	325,000,000	USD LIBOR 3M[3.8050%]	-	-	-	(24,820,056)		(24,820,056)	(9,280,677)	-	-		5,064,963		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	02/01/2013	12/15/2025	-	130,000,000	USD LIBOR 3M[3.7600%]	-	-	-	(10,980,251)		(10,980,251)	(4,214,168)	-	-		2,025,985		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	02/01/2013	12/16/2020	-	200,000,000	USD LIBOR 3M[3.3060%]	-	-	-	(2,443,198)		(2,443,198)	(1,166,730)	-	-		2,171,421		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	02/01/2013	12/09/2020	-	297,000,000	USD LIBOR 3M[3.2625%]	-	-	-	(4,867,979)		(4,867,979)	(2,345,415)	-	-		3,217,995		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76.	02/01/2013	01/06/2026	-	36,000,000	USD LIBOR 3M[3.4400%]	-	-	-	(4,325,754)		(4,325,754)	(1,836,879)	-	-		562,780		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76.	02/01/2013	09/17/2023	-	25,000,000	USD LIBOR 3M[3.6120%]	-	-	-	(1,041,896)		(1,041,896)	(407,436)	-	-		341,607		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	02/01/2013	12/15/2025	-	25,000,000	USD LIBOR 3M[3.9160%]	-	-	-	(611,019)		(611,019)	(236,469)	-	-		389,613		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	02/01/2013	02/03/2021	-	41,500,000	USD LIBOR 3M[3.2463%]	-	-	-	(655,155)		(655,155)	(319,687)	-	-		456,939		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54....	02/12/2013	12/15/2016	-	120,000,000	USD LIBOR 3M[1.1400%]	-	-	(180,195)	(362,201)		(362,201)	(7,417)	-	-		505,423		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02..	03/04/2013	01/01/2017	-	93,500,000	USD LIBOR 3M[1.1450%]	-	-	(120,391)	(312,030)		(312,030)	(46,990)	-	-		406,527		0005
Interest rate swaps - Rec floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	03/25/2013	03/27/2033	-	100,000,000	USD LIBOR 3M[2.8340%]	-	-	(555,900)	(13,003,932)		(13,003,932)	(7,783,052)	-	-		2,061,553		0001
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	05/31/2013	12/09/2040	-	37,500,000	USD LIBOR 3M[3.9510%]	-	-	-	(5,770,090)		(5,770,090)	(2,206,211)	-	-		932,039		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	Royal Bank of Scotland PLC The	RR3QWICWWIPCS8A4S074.	05/31/2013	12/13/2040	-	44,840,000	USD LIBOR 3M[3.7725%]	-	-	-	(13,538,448)		(13,538,448)	(5,121,388)	-	-		1,114,717		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	UBS AG	BFM8T61CT2L1QCEMIK50...	05/31/2013	02/13/2022	-	525,000,000	USD LIBOR 3M[3.1740%]	-	-	-	(45,592,986)		(45,592,986)	(18,677,544)	-	-		6,363,507		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	Royal Bank of Scotland PLC The	RR3QWICWWIPCS8A4S074.	05/31/2013	12/07/2040	-	40,000,000	USD LIBOR 3M[3.7588%]	-	-	-	(11,988,060)		(11,988,060)	(4,562,462)	-	-		994,065		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	05/31/2013	12/06/2040	-	37,500,000	USD LIBOR 3M[3.9510%]	-	-	-	(5,766,455)		(5,766,455)	(2,204,689)	-	-		931,884		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76.	05/31/2013	12/09/2040	-	56,250,000	USD LIBOR 3M[3.9800%]	-	-	-	(8,828,272)		(8,828,272)	(3,324,957)	-	-		1,398,058		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76.	05/31/2013	02/02/2022	-	300,000,000	USD LIBOR 3M[3.1150%]	-	-	-	(25,299,393)		(25,299,393)	(10,633,064)	-	-		3,626,954		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/31/2013	12/01/2040	-	80,000,000	USD LIBOR 3M[3.8120%]	-	-	-	(24,807,177)		(24,807,177)	(9,182,030)	-	-		1,987,468		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27.	05/31/2013	12/10/2040	-	37,500,000	USD LIBOR 3M[3.9600%]	-	-	-	(5,805,832)		(5,805,832)	(2,209,333)	-	-		932,091		0005

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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]	Asset Portfolio - Partial Offset	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	05/31/2013	12/06/2040	-	56,250,000	USD LIBOR 3M[3.9800%]	-	-	-	(8,822,714)		(8,822,714)	(3,322,661)	-	-		1,397,826		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	06/03/2013	01/06/2041	-	36,000,000	USD LIBOR 3M[3.9940%]	-	-	-	(5,698,694)		(5,698,694)	(2,130,216)	-	-		896,145		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	06/03/2013	01/06/2041	-	36,000,000	USD LIBOR 3M[3.9840%]	-	-	-	(5,687,502)		(5,687,502)	(2,137,498)	-	-		896,145		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	06/03/2013	05/17/2022	-	228,200,000	USD LIBOR 3M[3.2350%]	-	-	-	(19,791,153)		(19,791,153)	(8,179,014)	-	-		2,825,330		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/05/2013	05/17/2022	-	359,400,000	USD LIBOR 3M[4.0000%]	-	-	-	(44,885,257)		(44,885,257)	(13,356,598)	-	-		4,449,710		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/05/2013	12/17/2040	-	25,000,000	USD LIBOR 3M[4.2350%]	-	-	-	(4,944,893)		(4,944,893)	(1,691,561)	-	-		621,635		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/05/2013	12/10/2040	-	25,000,000	USD LIBOR 3M[4.2525%]	-	-	-	(4,988,697)		(4,988,697)	(1,694,541)	-	-		621,394		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/05/2013	03/20/2026	-	23,200,000	USD LIBOR 3M[4.2640%]	-	-	-	(4,974,348)		(4,974,348)	(1,411,054)	-	-		366,372		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/05/2013	09/17/2033	-	35,000,000	USD LIBOR 3M[4.1700%]	-	-	-	(674,696)		(674,696)	(238,382)	-	-		731,590		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/05/2013	03/16/2026	-	8,800,000	USD LIBOR 3M[4.4870%]	-	-	-	(1,460,163)		(1,460,163)	(410,420)	-	-		138,892		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/05/2013	03/14/2026	-	375,000,000	USD LIBOR 3M[4.5700%]	-	-	-	(1,830,661)		(1,830,661)	(467,968)	-	-		5,917,075		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/05/2013	10/08/2040	-	5,000,000	USD LIBOR 3M[4.2925%]	-	-	-	(1,092,167)		(1,092,167)	(363,927)	-	-		123,844		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/05/2013	12/24/2040	-	20,000,000	USD LIBOR 3M[4.2550%]	-	-	-	(4,005,638)		(4,005,638)	(1,359,390)	-	-		497,501		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/05/2013	10/08/2040	-	10,000,000	USD LIBOR 3M[4.3630%]	-	-	-	(3,191,159)		(3,191,159)	(1,005,741)	-	-		247,688		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/05/2013	12/17/2040	-	16,500,000	USD LIBOR 3M[4.2490%]	-	-	-	(3,289,714)		(3,289,714)	(1,119,058)	-	-		410,279		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/05/2013	12/24/2040	-	13,000,000	USD LIBOR 3M[4.2510%]	-	-	-	(2,597,786)		(2,597,786)	(883,011)	-	-		323,375		0005
Interest rate swaps - Rec floating [Pay fixed]	05574LPT9 BNP Paribas 2.7% 8/2018	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	08/16/2013	08/20/2018	-	16,500,000	D LIBOR 3M+0.9080%[2.7000%]	-	-	(53,759)	(343,253)		(343,253)	(149,267)	-	-		127,516		0006
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/11/2013	02/02/2022	-	42,000,000	USD LIBOR 3M[4.2875%]	-	-	-	(4,579,501)		(4,579,501)	(1,297,797)	-	-		507,774		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/11/2013	02/02/2022	-	95,000,000	USD LIBOR 3M[4.4525%]	-	-	-	(7,868,940)		(7,868,940)	(2,171,920)	-	-		1,148,535		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2013	03/15/2024	-	25,000,000	USD LIBOR 3M[4.6125%]	-	-	-	(2,531,773)		(2,531,773)	(674,004)	-	-		352,705		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2013	02/03/2022	-	25,000,000	USD LIBOR 3M[3.9890%]	-	-	-	(3,193,741)		(3,193,741)	(918,752)	-	-		302,317		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2013	09/13/2020	-	100,000,000	USD LIBOR 3M[4.3880%]	-	-	-	(2,101,397)		(2,101,397)	(628,058)	-	-		1,055,644		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	10/16/2013	08/31/2023	-	50,000,000	USD LIBOR 3M[4.4825%]	-	-	-	(3,158,541)		(3,158,541)	(851,925)	-	-		681,080		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio - Partial Offset	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	10/16/2013	02/28/2032	-	35,000,000	USD LIBOR 3M[4.6070%]	-	-	-	(7,822,293)		(7,822,293)	(2,179,239)	-	-		698,320		0005

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)
0919999. Total-Swaps-Hedging Other-Interest Rate										14,728,000	0	76,717,627	1,293,042,260	XXX	1,293,042,260	304,030,814	0	0	0	302,299,936	XXX	XXX
Swaps - Hedging Other - Credit Default																						
Credit Default Swap - Rec 0.0000 [PAY 1.0000]	Macro Credit Hedge	D 1	Credit	Credit Suisse International E58DKGMJYYYJLN8C3868	03/22/2016	06/20/2021	-	13,500,000	0.0000 [1.0000]	-	394,926	(3,000)	229,133		229,133	(165,794)	-	-		-	2FE	0008
Credit Default Swap - Rec 0.0000 [PAY 1.0000];AT&T INC;T	AT&T INC (Multiple Cusips)	D 1	Credit	Citibank N A E57ODZWZ7FF32TWEFA76	02/25/2016	12/20/2017	-	16,100,000	0.0000 [1.0000]	-	(128,296)	(15,205)	(197,225)		(197,225)	(68,929)	-	-		-	2FE	0008
Credit Default Swap - Rec 0.0000 [PAY 1.0000];AVNET INC;AVT	053807AQ6 AVNET INC	D 1	Credit	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/09/2016	06/20/2020	-	3,114,000	0.0000 [1.0000]	-	(11,742)	(4,326)	(66,462)		(66,462)	(54,720)	-	-		-	2FE	0008
Credit Default Swap - Rec 0.0000 [PAY 1.0000];CAPITAL ONE FINANCIAL CORPORATION, COF	14042E3Y4 CAPITAL ONE NA	D 1	Credit	Citibank N A E57ODZWZ7FF32TWEFA76	02/11/2016	09/20/2021	-	5,000,000	0.0000 [1.0000]	-	(72,149)	(6,667)	(145,374)		(145,374)	(73,225)	-	-		-	1FE	0008
Credit Default Swap - Rec 0.0000 [PAY 1.0000];INGERSOLL-RAND PLC;IR	45687AAL6 INGERSOLL-RAND GLOBAL HOLDING CO	D 1	Credit	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	01/21/2016	12/20/2018	-	5,000,000	0.0000 [1.0000]	-	(96,712)	(9,584)	(114,284)		(114,284)	(17,572)	-	-		-	2FE	0008
Credit Default Swap - Rec 0.0000 [PAY 1.0000];NEWELL RUBBERMAID INC;NWL	651229AP1 NEWELL RUBBERMAID INC	D 1	Credit	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/14/2016	12/20/2019	-	3,000,000	0.0000 [1.0000]	-	(34,267)	(6,334)	(47,937)		(47,937)	(13,670)	-	-		-	2FE	0008
Credit Default Swap - Rec 0.0000 [PAY 1.0000];NEWELL RUBBERMAID INC;NWL	651229AP1 NEWELL RUBBERMAID INC	D 1	Credit	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/27/2016	12/20/2019	-	6,500,000	0.0000 [1.0000]	-	(31,758)	(11,375)	(103,864)		(103,864)	(72,106)	-	-		-	2FE	0008
Credit Default Swap - Rec 0.0000 [PAY 1.0000];TIME WARNER CABLE INC;TWC	Time Warner Cable Inc (Multiple Cusips)	D 1	Credit	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/28/2013	09/20/2018	-	5,000,000	0.0000 [1.0000]	202,240	-	(12,639)	(85,232)		(85,232)	(1,003)	-	-		-	2FE	0008
0929999. Total-Swaps-Hedging Other-Credit Default										202,240	20,002	(69,130)	(531,247)	XXX	(531,247)	(467,020)	0	0	0	0	XXX	XXX
Swaps - Hedging Other - Foreign Exchange																						
Currency swap - Rec fixed USD [Pay fixed CAD]	72908LAB1 PLENARY PROPERTIES NDC GP	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2008	07/07/2038	-	29,424,223	5.6800% [5.1876%]	-	-	134,269	10,760,856		10,760,856	186,082	(1,573,464)	-		694,471		0009
Currency swap - Rec fixed USD [Pay fixed CAD]	667869AA9 NORTHWEST CONNECT GROUP	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/14/2008	04/30/2041	-	13,289,455	6.3000% [5.9500%]	-	-	39,167	4,070,911		4,070,911	(71,388)	(753,033)	-		332,891		0009
Currency swap - Rec fixed USD [Pay fixed CHF]	L89088AE5 SUNRISE COMMUNICATIONS HOLDING	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/09/2015	03/31/2018	-	2,913,025	4.2000% [2.1250%]	-	-	14,478	(14,272)		(14,272)	14,484	(126,621)	-		20,598		0009
Currency swap - Rec fixed USD [Pay fixed DKK]	G1011#AH7 BERENDSEN PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	11/19/2014	02/19/2025	-	14,300,000	3.8200% [2.2100%]	-	-	64,397	1,270,522		1,270,522	(149,989)	(628,902)	-		213,256		0009
Currency swap - Rec fixed USD [Pay fixed EUR]	F9621@AA0 Mersen 4.495% 11/30/2019	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2011	11/30/2019	-	12,000,000	4.5300% [4.4950%]	-	-	19,523	1,373,115		1,373,115	45,860	(476,510)	-		114,920		0009
Currency swap - Rec fixed USD [Pay fixed EUR]	91336JAB8 IESY HESSEN GMBH & CO KG/OLD	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2013	04/15/2018	-	1,766,880	6.0925% [5.6250%]	-	-	4,424	217,207		217,207	487	(71,888)	-		12,621		0009
Currency swap - Rec fixed USD [Pay fixed EUR]	91336JAB8 IESY HESSEN GMBH & CO KG/OLD	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2013	04/15/2018	-	1,177,920	6.0925% [5.6250%]	-	-	2,950	144,805		144,805	324	(47,925)	-		8,414		0009
Currency swap - Rec fixed USD [Pay fixed EUR]	L2660RAC8 DUFRY FINANCE SCA	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	07/11/2014	07/15/2017	-	1,632,000	5.4175% [4.5000%]	-	-	6,591	271,126		271,126	(3,253)	(63,900)	-		9,269		0009
Currency swap - Rec fixed USD [Pay fixed EUR]	F5837PAE6 LOXAM SAS	D 1	Currency	ING Capital Markets LLC Z0MI2JT14K8OXYZWX446	07/21/2014	07/23/2017	-	12,845,425	5.8650% [4.8750%]	-	-	55,311	2,089,860		2,089,860	(31,436)	(505,875)	-		73,577		0009
Currency swap - Rec fixed USD [Pay fixed EUR]	G38343AE2 INTERNATIONAL GAME TECHNOLOGY	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	02/11/2015	08/15/2022	-	7,919,100	6.9002% [4.7500%]	-	-	39,367	(43,396)		(43,396)	(108,906)	(372,750)	-		99,998		0009
Currency swap - Rec fixed USD [Pay fixed EUR]	D8544PAG1 IESY HESSEN GMBH & CO KG/OLD	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	05/12/2015	01/15/2021	-	1,631,250	5.4475% [3.5000%]	-	-	7,559	(22,371)		(22,371)	(4,898)	(77,213)	-		17,864		0009

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR]	G97749AB2 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%]	-	-	8,477	(117,808)		(117,808)	(1,432)	(106,500)	-		22,147		0009
Currency swap - Rec fixed USD [Pay fixed EUR]	XS1221105916 SNFF 2.875 06/15/2023.	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	.01/12/2016	.06/15/2018	-	1,924,100	4.5900% [2.8750%]	-	-	6,535	(100,796)		(100,796)	(2,195)	(98,601)	-		14,296		0009
Currency swap - Rec fixed USD [Pay fixed GBP]	U94974BW8 WELLS FARGO & COMPANY	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.07/09/2007	.11/02/2035	-	10,075,000	5.2910% [4.6250%]	-	-	51,545	4,354,740		4,354,740	269,744	183,000	-		223,035		0009
Currency swap - Rec fixed USD [Pay fixed GBP]	G8277@AB6 SOUTH STAFFORDSHIRE PLC CSNB 4.41% 1/15/2020	D 1	Currency	Royal Bank of Scotland PLC The RR3QWICWWIPCS8A4S074.	.11/16/2012	.01/15/2020	-	5,547,500	4.5000% [4.4100%]	-	-	10,046	525,968		525,968	7,403	128,100	-		54,031		0009
Currency swap - Rec fixed USD [Pay fixed GBP]	G6970*AD8 PEEL PORTS PP FINANCE LTD 6.550% 12/10/2037	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.11/20/2012	.12/10/2037	-	8,753,800	6.4750% [6.5500%]	-	-	13,628	438,322		438,322	90,194	201,300	-		203,935		0009
Currency swap - Rec fixed USD [Pay fixed GBP]	G6970*AD8 PEEL PORTS PP FINANCE LTD 6.550% 12/102037	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.11/20/2012	.12/10/2037	-	6,366,400	6.4750% [6.5500%]	-	-	9,911	318,779		318,779	65,596	146,400	-		148,317		0009
Currency swap - Rec fixed USD [Pay fixed GBP]	G6970*AD8 PEEL PORTS PP FINANCE LTD 6.550% 12/10/2037	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.11/20/2012	.12/10/2037	-	6,366,400	6.4750% [6.5500%]	-	-	9,911	318,779		318,779	65,596	146,400	-		148,317		0009
Currency swap - Rec fixed USD [Pay fixed GBP]	Mortgage Loan LN_0000510064	B	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.12/02/2013	.12/05/2033	-	73,203,200	7.0120% [6.4600%]	-	-	276,623	13,471,139		13,471,139	1,119,285	1,639,680	-		1,539,581		0009
Currency swap - Rec fixed USD [Pay fixed GBP]	Mortgage Loan LN_0000510064	B	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.12/02/2013	.12/05/2033	-	10,457,600	7.0120% [6.4600%]	-	-	39,518	1,924,448		1,924,448	159,898	234,240	-		219,940		0009
Currency swap - Rec fixed USD [Pay fixed GBP]	Mortgage Loan LN_0000510064	B	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.12/02/2013	.12/05/2033	-	31,372,800	7.0120% [6.4600%]	-	-	118,553	5,773,345		5,773,345	479,693	702,720	-		659,821		0009
Currency swap - Rec fixed USD [Pay fixed JPY]	886547D*6 TIFFANY & CO.	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.03/22/2010	.09/01/2016	-	1,207,107	4.5550% [1.7200%]	-	-	9,311	250,743		250,743	(6,920)	(63,513)	-		3,920		0009
Currency swap - Rec fixed USD [Pay floating GBP]	G3225*AB2 Eversholt Rail 5.1% 12/2036	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27.	.12/12/2012	.12/19/2036	-	15,304,500	550% [GBP LIBOR 6M+2.3300%]	-	-	92,811	3,444,640		3,444,640	1,219,964	347,700	-		348,444		0009
Currency swap - Rec fixed USD [Pay floating GBP]	G3225*AB2 Eversholt Rail 5.1% 12/2036	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27.	.12/12/2012	.12/19/2036	-	13,693,500	550% [GBP LIBOR 6M+2.3300%]	-	-	83,041	3,082,047		3,082,047	1,091,547	311,100	-		311,766		0009
Currency swap - Rec fixed USD [Pay floating GBP]	G3225*AB2 Eversholt Rail 5.1% 12/2036	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27.	.12/12/2012	.12/19/2036	-	35,442,000	550% [GBP LIBOR 6M+2.3300%]	-	-	214,931	7,977,062		7,977,062	2,825,180	805,200	-		806,923		0009
Currency swap - Rec fixed USD [Pay floating GBP]	G2956@AC5 ABP ACQUISITIONS UK LTD SERIES A FRN 12/26/2033	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.06/03/2013	.12/26/2033	-	11,969,100	810% [GBP LIBOR 6M+2.2000%]	-	-	84,643	2,960,400		2,960,400	1,007,580	285,480	-		252,138		0009
Currency swap - Rec fixed USD [Pay floating NZD]	68618RC*0 Origin Energy Ltd FRN 06/28/2020	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27.	.05/26/2005	.06/28/2020	-	5,776,000	300% [NZD BKBM 3M+0.8540%]	-	-	25,710	985,597		985,597	97,734	(78,778)	-		59,514		0009
Currency swap - Rec floating EUR [Pay floating USD]	FA Hedge	Exh 7	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.06/14/2007	.06/28/2022	-	126,426,000	000%[USD LIBOR 3M+0.1800%]	-	-	934,983	11,529,091		11,529,091	4,239,881	5,058,750	-		1,579,892		0010
Currency swap - Rec floating USD [Pay fixed EUR]	Mortgage Loan LN_0000510093	B	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.02/09/2015	.04/22/2025	-	11,879,208	D LIBOR 3M+2.3200%[2.5700%]	-	-	9,538	(726,917)		(726,917)	(786,349)	(558,806)	-		178,838		0009
Currency swap - Rec floating USD [Pay fixed EUR]	Mortgage Loan LN_0000510098	B	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.02/09/2015	.04/22/2025	-	17,557,320	D LIBOR 3M+2.3200%[2.5700%]	-	-	14,097	(1,074,374)		(1,074,374)	(1,162,213)	(825,908)	-		264,320		0009
Currency swap - Rec floating USD [Pay fixed EUR]	Mortgage Loan LN_0000510095	B	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.02/09/2015	.04/22/2025	-	7,097,640	D LIBOR 3M+2.3200%[2.5700%]	-	-	5,699	(434,321)		(434,321)	(469,831)	(333,878)	-		106,853		0009
Currency swap - Rec floating USD [Pay fixed EUR]	Mortgage Loan LN_0000510104	B	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.06/23/2015	.06/26/2025	-	25,793,600	D LIBOR 3M+3.2525%[3.8750%]	-	-	(17,205)	(3,054,251)		(3,054,251)	(1,895,366)	(1,226,348)	-		392,110		0009
Currency swap - Rec floating USD [Pay fixed EUR]	KIRK BEAUTY ONE GMBH (Multiple Cusips)	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	.08/31/2015	.07/31/2022	-	3,074,500	D LIBOR 3M+0.7810%[1.0000%]	-	-	2,729	(207,231)		(207,231)	(119,704)	(146,438)	-		38,698		0009
Currency swap - Rec floating USD [Pay fixed GBP]	Mortgage Loan LN_0000510091	B	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	.01/28/2015	.01/27/2020	-	25,268,998	D LIBOR 3M+1.9250%[3.0210%]	-	-	(17,183)	1,087,795		1,087,795	(543,363)	608,731	-		247,178		0009
Currency swap - Rec floating USD [Pay floating AUD]	Q0458*AE9 AQUASURE FINANCE PTY LTD	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.04/15/2015	.07/12/2027	-	24,320,000	775%[AUD BBSW 3M+1.5200%]	-	-	(119,224)	(760,993)		(760,993)	(28,102)	(1,334,400)	-		408,541		0009
Currency swap - Rec floating USD [Pay floating EUR]	L6241*AA1 HANESBRANDS INC.	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	.08/27/2014	.07/14/2021	-	1,054,124	3M+0.0850%[EUR EURIBOR 3M]	-	-	1,556	124,680		124,680	83,526	(42,582)	-		12,123		0009
Currency swap - Rec floating USD [Pay floating EUR]	ACTION HOLDING BV (2020)	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.01/14/2015	.12/12/2020	-	1,296,130	3M+0.2265%[EUR EURIBOR 3M]	-	-	3,117	29,326		29,326	(7,860)	(58,575)	-		14,056		0009
Currency swap - Rec floating USD [Pay floating EUR]	Mortgage Loan LN_0000510097	B	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	.02/09/2015	.04/30/2020	-	4,930,992	)%[EUR EURIBOR 3M+1.9500%]	-	-	12,893	(63,528)		(63,528)	(41,550)	(231,957)	-		49,831		0009

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec floating USD [Pay floating EUR]	L0000*AA5 A Schulman Inc TLB EUR (2022)	D 1.......	Currency.....	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.06/01/2015	.05/31/2022	-..............	731,430	3M+0.3265%[EUR EURIBOR 3M]	-....................	-....................	2,057	.............(40,559)	....	.........................(40,559)	.........(5,351)	.......(35,684)	-.................	....	9,084	....	0009...........
Currency swap - Rec floating USD [Pay floating EUR]	SIG COMBIBLOC GROUP AG..............	D 1.......	Currency.....	BNP Paribas....... R0MUWSFPU8MPRO8K5P83	.06/05/2015	.02/03/2022	-..............	815,850	3M+0.3160%[EUR EURIBOR 3M]	-....................	-....................	2,119	.............(30,510)	....	.........................(30,510)	.........(7,544)	.......(39,139)	-.................	....	9,866	....	0009...........
Currency swap - Rec floating USD [Pay floating EUR]	84762NBD2 SPECTRUM BRANDS INC.	D 1.......	Currency.....	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.06/30/2015	.06/16/2022	-..............	1,119,500	3M+0.3228%[EUR EURIBOR 3M]	-....................	-....................	2,845	.............(32,311)	....	.........................(32,311)	.......(10,934)	.......(53,250)	-.................	....	13,953	....	0009...........
Currency swap - Rec floating USD [Pay floating EUR]	84762NBD2 SPECTRUM BRANDS INC.	D 1.......	Currency.....	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	.03/16/2016	.06/16/2022	-..............	560,200	3M+0.5975%[EUR EURIBOR 3M]	-....................	-....................	296	...............(6,338)	....	...........................(6,338)	3,237	.........(9,575)	-.................	....	6,982	....	0009...........
Currency swap - Rec floating USD [Pay floating GBP]	G3706@AA0 Gala Coral TLB 2018.........	D 1.......	Currency.....	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	.06/13/2011	.05/27/2018	-..............	6,520,000	OR 3M-0.0425%[GBP LIBOR 3M]	-....................	-....................	...............(10)	748,645	....	748,645	.........(8,005)	146,400	-.................	....	47,869	....	0009...........
Currency swap - Rec floating USD [Pay floating GBP]	G1069#AA3 BESTWAY UK HOLDCO LTD (2021)	D 1.......	Currency.....	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.10/21/2014	.10/01/2021	-..............	1,108,980	OR 3M+0.0185%[GBP LIBOR 3M]	-....................	-....................	280	115,795	....	115,795	.........(2,826)	25,179	-.................	....	13,012	....	0009...........
Currency swap - Rec floating USD [Pay floating GBP]	RAC LTD/NELSON BIDCO.....................	D 1.......	Currency.....	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	.01/20/2015	.09/30/2021	-..............	2,582,300	OR 3M+0.0838%[GBP LIBOR 3M]	-....................	-....................	910	137,084	....	137,084	.........(7,292)	62,220	-.................	....	30,291	....	0009...........
Currency swap - Rec floating USD [Pay floating GBP]	Mortgage Loan LN_0000510113.............	B...........	Currency.....	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.01/26/2016	.11/26/2018	-..............	...20,576,574	970%[GBP LIBOR 1M+3.2500%]	-....................	-....................	1,792	...........(204,466)	....	.......................(204,466)	.......(29,771)	.....(174,696)	-.................	....	167,719	....	0009...........
Currency swap - Rec floating USD [Pay floating GBP]	EQUINIX INC...	D 1.......	Currency.....	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804....	.02/26/2016	.11/20/2022	-..............	970,620	OR 3M+0.1430%[GBP LIBOR 3M]	-....................	-....................	125	.............(32,880)	....	.........................(32,880)	2,610	.......(35,490)	-.................	....	12,509	....	0009...........
0939999. Total-Swaps-Hedging Other-Foreign Exchange										0	0	2,284,648	72,829,506	XXX	72,829,506	...7,569,428	880,405	0	0	...10,217,731	XXX	XXX
Swaps - Hedging Other - Total Return																						
Equity swaps - Rec floating USD[Pay floating]..	Variable Annuities.................................	Exh 5....	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653.	.04/22/2015	.04/28/2016	-..............	...43,129,249	OR 3M 0.5000%[USD LIBOR 3M]	-....................	-....................	115,803	.........(2,675,846)	....	.....................(2,675,846)	..(4,027,723)	-.................	-.................	....	59,728	....	0002...........
Equity swaps - Rec floating USD[Pay floating]..	Variable Annuities.................................	Exh 5....	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	.05/08/2015	.05/18/2016	-..............	...46,998,669	OR 3M 0.5200%[USD LIBOR 3M]	-....................	-....................	124,972	.........(3,777,505)	....	.....................(3,777,505)	..(3,590,571)	-.................	-.................	....	85,218	....	0002...........
Equity swaps - Rec floating USD[Pay floating]..	Variable Annuities.................................	Exh 5....	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804....	.05/11/2015	.05/18/2016	-..............	...46,998,669	OR 3M 0.5400%[USD LIBOR 3M]	-....................	-....................	127,490	.........(3,776,253)	....	.....................(3,776,253)	..(3,592,953)	-.................	-.................	....	85,218	....	0002...........
Equity swaps - Rec floating USD[Pay floating]..	Variable Annuities.................................	Exh 5....	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804....	.06/22/2015	.06/30/2016	-..............	...57,823,261	OR 3M 0.5625%[USD LIBOR 3M]	-....................	-....................	179,570	.........(1,110,256)	....	.....................(1,110,256)	..(1,172,442)	-.................	-.................	....	144,360	....	0002...........
Equity swaps - Rec floating USD[Pay floating]..	Variable Annuities.................................	Exh 5....	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	.06/22/2015	.06/30/2016	-..............	...57,823,261	OR 3M 0.5700%[USD LIBOR 3M]	-....................	-....................	180,784	.........(1,108,830)	....	.....................(1,108,830)	..(1,173,206)	-.................	-.................	....	144,360	....	0002...........
Equity swaps - Rec floating USD[Pay floating]..	Variable Annuities.................................	Exh 5....	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	.06/22/2015	.07/02/2016	-..............	...34,110,662	OR 3M 0.5700%[USD LIBOR 3M]	-....................	-....................	100,595	1,301,410	....	1,301,410	...3,509,593	-.................	-.................	....	86,090	....	0002...........
Equity swaps - Rec floating USD[Pay floating]..	Variable Annuities.................................	Exh 5....	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528.	.09/28/2015	.10/04/2016	-..............	.107,957,028	OR 3M 0.5100%[USD LIBOR 3M]	-....................	-....................	302,054	4,159,550	....	4,159,550	.11,193,352	-.................	-.................	....	386,363	....	0002...........
Equity swaps - Rec floating USD[Pay floating]..	Variable Annuities.................................	Exh 5....	Equity/Index	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.09/30/2015	.10/05/2016	-..............	.108,059,751	OR 3M 0.1100%[USD LIBOR 3M]	-....................	-....................	192,588	...........(291,159)	....	.......................(291,159)	...6,695,282	-.................	-.................	....	387,763	....	0002...........
Equity swaps - Rec floating USD[Pay floating]..	Variable Annuities.................................	Exh 5....	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528.	.09/30/2015	.10/05/2016	-..............	.108,588,283	OR 3M 0.1150%[USD LIBOR 3M]	-....................	-....................	194,867	...........(289,504)	....	.......................(289,504)	...7,215,009	-.................	-.................	....	389,660	....	0002...........
Equity swaps - Rec floating USD[Pay floating]..	Variable Annuities.................................	Exh 5....	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804....	.09/30/2015	.10/05/2016	-..............	.108,059,751	OR 3M 0.1100%[USD LIBOR 3M]	-....................	-....................	192,588	...........(290,926)	....	.......................(290,926)	...6,695,654	-.................	-.................	....	387,763	....	0002...........
Equity swaps - Rec floating USD[Pay floating]..	Variable Annuities.................................	Exh 5....	Equity/Index	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.10/14/2015	.10/19/2016	-..............	...35,960,290	OR 3M 0.1300%[USD LIBOR 3M]	-....................	-....................	63,892	.........(2,712,557)	....	.....................(2,712,557)	..(1,665,680)	-.................	-.................	....	133,759	....	0002...........
Equity swaps - Rec floating USD[Pay floating]..	Variable Annuities.................................	Exh 5....	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528.	.10/15/2015	.10/20/2016	-..............	...70,370,240	OR 3M 0.1350%[USD LIBOR 3M]	-....................	-....................	123,764	.........(6,972,649)	....	.....................(6,972,649)	..(5,991,239)	-.................	-.................	....	262,398	....	0002...........
Equity swaps - Rec floating USD[Pay floating]..	Variable Annuities.................................	Exh 5....	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528.	.10/27/2015	.10/30/2016	-..............	...71,256,140	OR 3M 0.1600%[USD LIBOR 3M]	-....................	-....................	125,343	.........(6,066,351)	....	.....................(6,066,351)	..(6,572,479)	-.................	-.................	....	272,167	....	0002...........
Equity swaps - Rec floating USD[Pay floating]..	Variable Annuities.................................	Exh 5....	Equity/Index	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54....	.10/28/2015	.11/03/2016	-..............	...66,532,757	OR 3M -0.7000%[USD LIBOR 3M]	-....................	-....................	.........(34,280)	.........(5,329,775)	....	.....................(5,329,775)	..(6,617,644)	-.................	-.................	....	256,501	....	0002...........

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	NATIXIS SA KX1WK48MPD4Y2NCUIZ63	11/02/2015	11/07/2016	-	53,437,770	OR 3M 0.1800%[USD LIBOR 3M]	-	-	95,541	(4,542,285)		(4,542,285)	(5,904,756)	-	-		207,906		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/02/2015	11/05/2016	-	35,625,180	OR 3M 0.1800%[USD LIBOR 3M]	-	-	63,694	(3,028,190)		(3,028,190)	(3,936,504)	-	-		137,976		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	11/02/2015	11/07/2016	-	53,437,770	OR 3M 0.1800%[USD LIBOR 3M]	-	-	95,541	(4,542,285)		(4,542,285)	(5,904,756)	-	-		207,906		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/02/2015	11/05/2016	-	35,625,180	OR 3M 0.1950%[USD LIBOR 3M]	-	-	65,098	(3,024,676)		(3,024,676)	(3,937,512)	-	-		137,976		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	11/02/2015	11/05/2016	-	35,625,180	OR 3M 0.1800%[USD LIBOR 3M]	-	-	63,694	(3,028,190)		(3,028,190)	(3,936,504)	-	-		137,976		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/02/2015	11/05/2016	-	35,625,180	OR 3M 0.1900%[USD LIBOR 3M]	-	-	64,630	(3,025,847)		(3,025,847)	(3,937,176)	-	-		137,976		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/02/2015	11/05/2016	-	35,625,180	OR 3M 0.1800%[USD LIBOR 3M]	-	-	63,694	(3,028,190)		(3,028,190)	(3,936,504)	-	-		137,976		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/18/2015	11/24/2016	-	75,556,236	OR 3M 0.2000%[USD LIBOR 3M]	-	-	134,804	(5,590,942)		(5,590,942)	(6,863,570)	-	-		305,058		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/01/2015	12/04/2016	-	67,704,599	R 3M -0.6900%[USD LIBOR 3M]	-	-	(37,579)	(3,992,184)		(3,992,184)	(7,719,837)	-	-		279,041		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/01/2015	12/08/2016	-	92,861,295	R 3M -0.6900%[USD LIBOR 3M]	-	-	(47,034)	(3,493,343)		(3,493,343)	(6,103,312)	-	-		385,797		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/02/2015	12/08/2016	-	117,957,406	OR 3M 0.5900%[USD LIBOR 3M]	-	-	343,977	(3,192,073)		(3,192,073)	(4,799,009)	-	-		490,060		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	NATIXIS SA KX1WK48MPD4Y2NCUIZ63	12/11/2015	12/18/2016	-	61,192,530	OR 3M 0.5600%[USD LIBOR 3M]	-	-	173,704	(669,030)		(669,030)	895,130	-	-		259,222		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/11/2015	12/18/2016	-	61,192,530	OR 3M 0.5500%[USD LIBOR 3M]	-	-	172,136	(632,474)		(632,474)	937,839	-	-		259,222		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2015	12/22/2016	-	74,496,864	OR 3M 0.5700%[USD LIBOR 3M]	-	-	220,178	313,691		313,691	1,621,559	-	-		317,982		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2015	12/22/2016	-	74,496,864	OR 3M 0.5700%[USD LIBOR 3M]	-	-	225,574	313,691		313,691	1,670,191	-	-		317,982		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/11/2016	01/20/2017	-	287,682,320	OR 3M 0.0500%[USD LIBOR 3M]	-	-	379,913	(21,706,607)		(21,706,607)	(21,706,607)	-	-		1,293,147		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/19/2016	01/25/2017	-	73,921,846	OR 3M 0.5100%[USD LIBOR 3M]	-	-	152,952	(7,081,000)		(7,081,000)	(7,081,000)	-	-		335,087		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	01/19/2016	01/25/2017	-	49,093,134	OR 3M 0.4900%[USD LIBOR 3M]	-	-	99,779	(4,711,557)		(4,711,557)	(4,711,557)	-	-		222,538		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/19/2016	01/25/2017	-	49,093,134	OR 3M 0.5000%[USD LIBOR 3M]	-	-	100,679	(4,707,103)		(4,707,103)	(4,707,103)	-	-		222,538		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/21/2016	01/26/2017	-	49,998,470	OR 3M 1.0000%[USD LIBOR 3M]	-	-	146,164	(4,538,522)		(4,538,522)	(4,538,522)	-	-		227,020		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/22/2016	01/26/2017	-	58,307,280	OR 3M 0.8200%[USD LIBOR 3M]	-	-	149,401	(3,365,419)		(3,365,419)	(3,365,419)	-	-		264,746		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/26/2016	01/31/2017	-	60,126,806	OR 3M 0.5000%[USD LIBOR 3M]	-	-	115,781	(3,563,562)		(3,563,562)	(3,563,562)	-	-		275,266		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/27/2016	02/01/2017	-	58,955,750	OR 3M 0.4800%[USD LIBOR 3M]	-	-	105,859	(2,888,552)		(2,888,552)	(2,888,552)	-	-		270,345		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/02/2016	02/09/2017	-	54,225,729	OR 3M 0.4700%[USD LIBOR 3M]	-	-	83,711	(2,672,531)		(2,672,531)	(2,672,531)	-	-		251,875		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/10/2016	02/16/2017	-	111,304,400	OR 3M 0.5800%[USD LIBOR 3M]	-	-	159,297	(12,267,844)		(12,267,844)	(12,267,844)	-	-		522,714		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/10/2016	02/16/2017	-	55,541,920	OR 3M 0.5000%[USD LIBOR 3M]	-	-	72,458	(6,287,908)		(6,287,908)	(6,287,908)	-	-		260,839		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/11/2016	02/16/2017	-	65,555,344	OR 3M 0.0000%[USD LIBOR 3M]	-	-	47,281	(6,974,036)		(6,974,036)	(6,974,036)	-	-		307,865		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/23/2016	02/28/2017	-	39,978,603	OR 3M 0.4800%[USD LIBOR 3M]	-	-	38,406	(3,305,314)		(3,305,314)	(3,305,314)	-	-		191,216		0002
Interest Rate swaps - Pay floating USD[Rec floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	06/25/2015	06/26/2016	-	48,444,633	3M - 0.02000%[USD LIBOR 3M]	-	-	293,455	6,191,708		6,191,708	4,369,714	-	-		118,258		0006
0949999. Total-Swaps-Hedging Other-Total Return										0	0	5,632,814	(147,981,226)	XXX	(147,981,226)	##########	0	0	0	11,564,855	XXX	XXX
0969999. Total-Swaps-Hedging Other										14,930,240	20,002	84,565,960	1,217,359,293	XXX	1,217,359,293	180,483,211	880,405	0	0	324,082,522	XXX	XXX
Swaps - Replications - Credit Default																						
Credit Default Swap - Rec 0.4800 [PAY 0.0000];CDT30-100_MET_2015_B	990298847 CDT30-100_MET_2015_B	DB C	Credit	Citibank N A E57ODZWZ7FF32TWEFA76	11/16/2015	09/20/2019	-	90,000,000	0.4800 [0.0000]	-	-	109,200	-		430,034	-	-	-		90,000,000	1Z	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Ace Limited;ACE	00440EB#3 Ace Limited........................	DB C....	Credit..........	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54....	.08/08/2011	.09/20/2016	-.............	5,000,000	1.0000 [0.0000].........................	.........(36,071)	-....................	12,639	................(3,339)	....	22,940	-..................	-..................	1,756	....	5,000,000	1............	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Ace Limited;ACE	00440EC*6 Ace Limited........................	DB C....	Credit..........	Credit Suisse International E58DKGMJYYYJLN8C3868..	.08/09/2011	.09/20/2016	-.............	...10,000,000	1.0000 [0.0000].........................	.........(62,631)	-....................	25,278	................(5,804)	....	45,880	-..................	-..................	3,053	....	...10,000,000	1............	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Atmos Energy Corporation;ATO	049560E@0 Atmos Energy Corporation.	DB C....	Credit..........	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.06/21/2011	.06/20/2016	-.............	...20,000,000	1.0000 [0.0000].........................	47,215	-....................	51,111	2,096	....	35,693	-..................	-..................	.........(2,354)	....	...20,000,000	1............	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];BANCO BILBAO VIZCAYA ARGENTINARIA;BBVA	05946KA*2 BANCO BILBAO VIZCAYA ARGENTINARIA	DB C....	Credit..........	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.07/14/2015	.09/20/2020	-.............	5,500,006	1.0000 [0.0000].........................	..........(2,709)	-....................	14,305	................(2,335)	....	.........................(36,519)	-..................	-..................	131	....	5,500,006	1............	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];BRITISH TELECOM PLC;BT-A.L	111021B@9 BRITISH TELECOM PLC..	DB C....	Credit..........	Societe Generale SA O2RNE8IBXP4R0TD8PU41..	.07/14/2015	.09/20/2020	-.............	5,500,006	1.0000 [0.0000].........................	96,311	-....................	14,305	83,029	....	59,688	-..................	-..................	.........(4,649)	....	5,500,006	2............	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Carnival Corporation;CCL	143658A@1 Carnival Corporation..........	DB C....	Credit..........	Bank of America NA B4TYDEB6GKMZO031MB27.	.08/04/2014	.09/20/2019	-.............	3,000,000	1.0000 [0.0000].........................	42,401	-....................	7,583	28,720	....	66,703	-..................	-..................	.........(2,061)	....	3,000,000	2............	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDT12-100_ITRAXX_S24_5Y	990306169 CDT12-100_ITRAXX_S24_5Y	DB C....	Credit..........	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.01/22/2016	.12/20/2020	-.............	...37,885,750	1.0000 [0.0000].........................	-....................	1,025,699	76,911	986,879	....	1,247,783	-..................	-..................	.......(38,819)	....	...37,885,750	2Z...........	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDT12-100_ITRAXX_S24_5Y	990306267 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	116,884	1,570,544	....	2,014,278	-..................	-..................	.......(58,795)	....	...61,203,625	2Z...........	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.21	12518*DQ0 CDX.NA.IG.21....................	DB C....	Credit..........	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.07/28/2015	.09/20/2019	-.............	...70,000,000	1.0000 [0.0000].........................	-....................	-....................	89,357	-..........................	....	346,239	-..................	-..................	-..................	....	...70,000,000	2............	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.23	12518*DP2 CDX.NA.IG.23....................	DB C....	Credit..........	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.06/02/2015	.12/20/2019	-.............	...50,000,000	1.0000 [0.0000].........................	300,000	-....................	126,389	245,455	....	228,592	-..................	-..................	.......(16,436)	....	...50,000,000	2............	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.25	990305556 CDX.NA.IG.25....................	DB C....	Credit..........	ICE Clear US, Inc VIT943WHDC155Z7CPP89...	.01/19/2016	.12/20/2020	-.............	...40,000,000	1.0000 [0.0000].........................	-....................	.......(190,866)	78,889	...........(183,320)	....	203,204	-..................	-..................	7,545	....	...40,000,000	2Z...........	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.26	990313902 CDX.NA.IG.26....................	DB C....	Credit..........	ICE Clear US, Inc VIT943WHDC155Z7CPP89...	.03/21/2016	.06/20/2021	-.............	.310,000,000	1.0000 [0.0000].........................	-....................	3,246,913	77,500	3,231,662	....	2,934,562	-..................	-..................	.......(15,252)	....	.310,000,000	2Z...........	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.26	990314103 CDX.NA.IG.26....................	DB C....	Credit..........	ICE Clear US, Inc VIT943WHDC155Z7CPP89...	.03/22/2016	.06/20/2021	-.............	.656,000,000	1.0000 [0.0000].........................	-....................	6,695,117	145,778	6,667,148	....	6,209,911	-..................	-..................	.......(27,969)	....	.656,000,000	2Z...........	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.26	990314340 CDX.NA.IG.26....................	DB C....	Credit..........	ICE Clear US, Inc VIT943WHDC155Z7CPP89...	.03/23/2016	.06/20/2021	-.............	...60,000,000	1.0000 [0.0000].........................	-....................	581,449	11,667	579,323	....	644,013	-..................	-..................	.........(2,127)	....	...60,000,000	2Z...........	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CREDIT AGRICOLE SA;ACA.PA	225313A@4 CREDIT AGRICOLE SA....	DB C....	Credit..........	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	.07/14/2015	.09/20/2020	-.............	5,500,006	1.0000 [0.0000].........................	62,963	-....................	14,305	54,280	....	70,335	-..................	-..................	.........(3,039)	....	5,500,006	1............	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];DANSKE BANK A/S;DANSKE.CO	236363B@5 DANSKE BANK A/S..........	DB C....	Credit..........	Citibank N A........ E57ODZWZ7FF32TWEFA76.	.07/13/2015	.09/20/2020	-.............	5,505,274	1.0000 [0.0000].........................	49,410	-....................	14,305	42,571	....	108,916	-..................	-..................	.........(2,384)	....	5,505,274	2............	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Dow Chemical Company;DOW	260543T*4 Dow Chemical Company......	DB C....	Credit..........	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.06/22/2011	.09/20/2016	-.............	...10,000,000	1.0000 [0.0000].........................	24,651	-....................	25,278	2,226	....	44,149	-..................	-..................	.........(1,171)	....	...10,000,000	2............	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];ENEL S P A;ENLAY	T3627#AA0 ENEL S P A......................	DB C....	Credit..........	Societe Generale SA O2RNE8IBXP4R0TD8PU41..	.08/19/2015	.09/20/2020	-.............	2,763,866	1.0000 [0.0000].........................	15,007	-....................	7,152	13,238	....	20,273	-..................	-..................	..........(718)	....	2,763,866	2............	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Energy Transfer Partners, L.P;ETP	29273RD*7 Energy Transfer Partners, L.P	DB C....	Credit..........	Credit Suisse International E58DKGMJYYYJLN8C3868..	.06/17/2011	.06/20/2016	-.............	...10,000,000	1.0000 [0.0000].........................	.......(126,056)	-....................	25,556	................(5,583)	....	2,546	-..................	-..................	6,272	....	...10,000,000	2............	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];GATX Financial Corporation;GMT	36804PA*7 GATX Financial Corporation	DB C....	Credit..........	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	.04/14/2011	.06/20/2016	-.............	...10,000,000	1.0000 [0.0000].........................	.......(336,336)	-....................	25,556	.............(14,414)	....	15,918	-..................	-..................	16,194	....	...10,000,000	2............	N/A.............
Credit Default Swap - Rec 1.0000 [PAY 0.0000];General Mills, Inc.;GIS	370334G*9 General Mills, Inc................	DB C....	Credit..........	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	.08/08/2011	.09/20/2016	-.............	...20,000,000	1.0000 [0.0000].........................	304,011	-....................	50,556	28,140	....	91,713	-..................	-..................	.......(14,802)	....	...20,000,000	2............	N/A.............

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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];Georgia-Pacific Corporation	373298C#3 Georgia-Pacific Corporation	DB C	Credit	Bank of America NA	B4TYDEB6GKMZO031MB27	03/15/2012	03/20/2017	-	10,000,000	1.0000 [0.0000]	(108,285)	-	25,278	(20,947)		88,705	-	-	5,385		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Georgia-Pacific Corporation	373298D*6 Georgia-Pacific Corporation	DB C	Credit	Bank of America NA	B4TYDEB6GKMZO031MB27	03/28/2012	06/20/2017	-	10,000,000	1.0000 [0.0000]	(151,444)	-	25,278	(35,400)		109,262	-	-	7,223		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Gilead Sciences Inc;GILD	375558A*4 Gilead Sciences Inc	DB C	Credit	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	04/28/2011	06/20/2016	-	5,000,000	1.0000 [0.0000]	12,022	-	12,778	518		5,611	-	-	(582)		5,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Gilead Sciences Inc;GILD	375558A#0 Gilead Sciences Inc	DB C	Credit	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	07/29/2011	09/20/2016	-	10,000,000	1.0000 [0.0000]	82,929	-	25,278	7,635		24,199	-	-	(4,016)		10,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];GKN HOLDINGS PLC;GKN.L	G3424@AA1 GKN HOLDINGS PLC	DB C	Credit	Citibank N A	E57ODZWZ7FF32TWEFA76	07/14/2015	09/20/2020	-	5,500,006	1.0000 [0.0000]	5,427	-	14,305	4,678		(94,029)	-	-	(262)		5,500,006	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];GKN HOLDINGS PLC;GKN.L	G3424@AB9 GKN HOLDINGS PLC	DB C	Credit	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	07/28/2015	09/20/2020	-	5,518,764	1.0000 [0.0000]	(8,227)	-	14,305	(7,162)		(94,029)	-	-	394		5,518,764	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Hartford;HIG	416515D@0 Hartford	DB C	Credit	Bank of America NA	B4TYDEB6GKMZO031MB27	04/15/2013	06/20/2018	-	25,000,000	1.0000 [0.0000]	(147,662)	-	63,194	(63,359)		464,240	-	-	7,110		25,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Hartford;HIG	416515D#8 Hartford	DB C	Credit	Citibank N A	E57ODZWZ7FF32TWEFA76	04/25/2013	06/20/2018	-	4,000,000	1.0000 [0.0000]	(17,663)	-	10,111	(7,615)		74,278	-	-	855		4,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Heineken N.V.;HEINY	423012B#9 Heineken N.V.	DB C	Credit	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/10/2011	09/20/2016	-	10,000,000	1.0000 [0.0000]	-	-	25,278	-		43,606	-	-	-		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];International Paper Company;IP	460146K#9 International Paper Company	DB C	Credit	UBS AG	BFM8T61CT2L1QCEMIK50	03/29/2011	06/20/2016	-	10,000,000	1.0000 [0.0000]	(119,790)	-	25,556	(5,083)		19,764	-	-	5,710		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];International Paper Company;IP	460146M#7 International Paper Company	DB C	Credit	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/28/2013	06/20/2018	-	10,000,000	1.0000 [0.0000]	72,880	-	25,278	31,984		160,907	-	-	(3,589)		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];ITRAXX.EUROPE.24	46573*BS8 ITRAXX.EUROPE.24	DB C	Credit	ICE Clear US, Inc	VIT943WHDC155Z7CPP89	09/23/2015	12/20/2020	-	94,175,601	1.0000 [0.0000]	1,035,554	-	241,750	934,338		1,202,418	-	-	(48,734)		94,175,601	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];ITRAXX.EUROPE.25	990315104 ITRAXX.EUROPE.25	DB C	Credit	ICE Clear US, Inc	VIT943WHDC155Z7CPP89	03/30/2016	06/20/2021	-	102,762,750	1.0000 [0.0000]	-	1,444,831		1,444,831		1,431,810	-	-	-		102,762,750	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Macys, Inc.;M	55616XA*8 Macys,Inc.	DB C	Credit	UBS AG	BFM8T61CT2L1QCEMIK50	06/14/2011	06/20/2016	-	15,000,000	1.0000 [0.0000]	(84,736)	-	38,333	(3,747)		28,124	-	-	4,209		15,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];MCDX.NA.22.10Y	58039#AD1 MCDX.NA.22.10Y	DB C	Credit	Bank of America NA	B4TYDEB6GKMZO031MB27	06/10/2014	06/20/2024	-	3,000,000	1.0000 [0.0000]	(37,601)	-	7,583	(30,834)		(66,096)	-	-	934		3,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];MCDX.NA.22.10Y	58039#AG4 MCDX.NA.22.10Y	DB C	Credit	Bank of America NA	B4TYDEB6GKMZO031MB27	06/10/2014	06/20/2024	-	6,000,000	1.0000 [0.0000]	(75,201)	-	15,167	(61,685)		(132,193)	-	-	1,869		6,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Mohawk Industries, Inc.;MHK	608190C#9 Mohawk Industries, Inc.	DB C	Credit	Deutsche Bank AG	7LTWFZYICNSX8D621K86	05/28/2013	06/20/2018	-	10,000,000	1.0000 [0.0000]	9,665	-	25,278	4,242		129,459	-	-	(476)		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Oneok Partners, L.P.;OKS	68268NB*3 Oneok Partners, L.P.	DB C	Credit	Deutsche Bank AG	7LTWFZYICNSX8D621K86	04/18/2011	06/20/2016	-	10,000,000	1.0000 [0.0000]	72,605	-	25,556	3,113		7,949	-	-	(3,498)		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Oneok Partners, L.P.;OKS	68268NC*2 Oneok Partners, L.P.	DB C	Credit	Bank of America NA	B4TYDEB6GKMZO031MB27	02/21/2012	03/20/2017	-	10,000,000	1.0000 [0.0000]	(213,013)	-	25,278	(40,694)		21,564	-	-	10,461		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];PIONEER NATURAL RESOURCES COMPANY;PXD	723787A@6 PIONEER NATURAL RESOURCES COMPANY	DB C	Credit	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/07/2014	09/20/2019	-	10,000,000	1.0000 [0.0000]	213,807	-	25,278	142,688		(70,723)	-	-	(10,240)		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Plains All American Pipeline;PAA	72650RA@1 Plains All American Pipeline	DB C	Credit	Bank of America NA	B4TYDEB6GKMZO031MB27	03/13/2012	03/20/2017	-	15,000,000	1.0000 [0.0000]	(295,490)	-	37,917	(57,098)		(55,963)	-	-	14,678		15,000,000	2	N/A

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - Rec 1.0000 [PAY 0.0000];PSEG Power LLC;PEG	69362BB*2 PSEG Power LLC	DB C	Credit	Bank of America NA B4TYDEB6GKMZO031MB27	07/12/2011	09/20/2016	-	10,000,000	1.0000 [0.0000]	(120,632)	-	25,278	(11,013)		41,031	-	-	5,793		10,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];REPUBLIC OF INDONESIA	455780E@1 REPUBLIC OF INDONESIA	DB C	Credit	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/25/2014	09/20/2019	-	20,000,000	1.0000 [0.0000]	(408,518)	-	50,556	(275,679)		(202,678)	-	-	19,785		20,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];REPUBLIC OF INDONESIA	455780E*3 REPUBLIC OF INDONESIA	DB C	Credit	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/30/2014	09/20/2019	-	5,000,000	1.0000 [0.0000]	(99,545)	-	12,639	(67,283)		(50,670)	-	-	4,829		5,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Republic Services, Inc.;RSG	760759B@8 Republic Services, Inc.	DB C	Credit	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/28/2012	03/20/2017	-	10,000,000	1.0000 [0.0000]	(43,109)	-	25,278	(8,267)		85,520	-	-	2,125		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Republic Services, Inc.;RSG	760759B#6 Republic Services, Inc.	DB C	Credit	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/07/2012	03/20/2017	-	10,000,000	1.0000 [0.0000]	(33,449)	-	25,278	(6,442)		85,520	-	-	1,656		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Rogers Communication Inc.;RCI	775109B*1 Rogers Communication Inc.	DB C	Credit	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	04/14/2011	06/20/2016	-	20,000,000	1.0000 [0.0000]	145,344	-	51,111	6,229		40,233	-	-	(6,998)		20,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Rogers Communication Inc.;RCI	775109B#7 Rogers Communication Inc.	DB C	Credit	Credit Suisse International E58DKGMJYYYJLN8C3868	06/27/2014	09/20/2019	-	5,000,000	1.0000 [0.0000]	102,569	-	12,639	68,164		100,883	-	-	(4,892)		5,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Sempra Energy;SRE	816851A@8 Sempra Energy	DB C	Credit	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	08/09/2011	09/20/2016	-	10,000,000	1.0000 [0.0000]	82,940	-	25,278	7,681		44,250	-	-	(4,040)		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Sempra Energy;SRE	816851A#6 Sempra Energy	DB C	Credit	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/10/2011	09/20/2016	-	10,000,000	1.0000 [0.0000]	83,151	-	25,278	7,705		44,250	-	-	(4,053)		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];SKY PLC;SKYAY	83084VA*7 SKY PLC	DB C	Credit	Goldman Sachs International W22LROWP2IHZNBB6K528	08/18/2015	09/20/2020	-	5,517,241	1.0000 [0.0000]	61,799	-	14,305	54,396		45,365	-	-	(2,994)		5,517,241	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];TELEFONICA, S.A.;VIV	87938WB#9 TELEFONICA, S.A.	DB C	Credit	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/30/2015	09/20/2020	-	5,462,272	1.0000 [0.0000]	52,116	-	14,305	45,337		(42,441)	-	-	(2,528)		5,462,272	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];The Chubb Corporation;CB	171232A#8 The Chubb Corporation	DB C	Credit	Citibank N A E57ODZWZ7FF32TWEFA76	04/19/2011	06/20/2016	-	25,000,000	1.0000 [0.0000]	145,166	-	63,889	6,228		54,408	-	-	(6,997)		25,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];The Chubb Corporation;CB	171232B*1 The Chubb Corporation	DB C	Credit	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	08/09/2011	09/20/2016	-	5,000,000	1.0000 [0.0000]	-	-	12,639	-		23,359	-	-	-		5,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];The Kroger Company;KR	501044J@1 The Kroger Company	DB C	Credit	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/26/2011	09/20/2016	-	10,000,000	1.0000 [0.0000]	(47,950)	-	25,278	(4,482)		41,941	-	-	2,357		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];The State of Connecticut	20772@AC6 The State of Connecticut	DB C	Credit	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	07/30/2014	09/20/2019	-	6,000,000	1.0000 [0.0000]	55,713	-	15,167	37,657		(44,614)	-	-	(2,703)		6,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];The State of Connecticut	20772@AB8 The State of Connecticut	DB C	Credit	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	07/30/2014	09/20/2019	-	14,000,000	1.0000 [0.0000]	129,997	-	35,389	87,866		(104,099)	-	-	(6,306)		14,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];The Travelers Companies, Inc.;TRV	89417EB*9 Travelers Cos Inc.	DB C	Credit	Credit Suisse International E58DKGMJYYYJLN8C3868	08/09/2011	09/20/2016	-	10,000,000	1.0000 [0.0000]	(237,190)	-	25,278	(21,979)		43,215	-	-	11,561		10,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];UNIBAIL-RODAMCO; UL.PA	904587A*3 UNIBAIL-RODAMCO	DB C	Credit	Goldman Sachs International W22LROWP2IHZNBB6K528	07/17/2015	09/20/2020	-	5,426,760	1.0000 [0.0000]	96,581	-	14,305	83,404		111,976	-	-	(4,666)		5,426,760	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];XLIT LTD;XL	98372PB#4 XLIT LTD	DB C	Credit	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/12/2013	03/20/2018	-	27,000,000	1.0000 [0.0000]	366,671	-	68,250	143,828		380,830	-	-	(18,204)		27,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Zurich Insurance Group AG;ZURN.VX	98983@AE3 Zurich Insurance Group AG	DB C	Credit	Bank of America NA B4TYDEB6GKMZO031MB27	03/23/2011	06/20/2016	-	10,000,000	1.0000 [0.0000]	(149,104)	-	25,556	(6,307)		19,890	-	-	7,085		10,000,000	1	N/A
Summary Line Adjustment				Deutsche Bank AG 7LTWFZYICNSX8D621K86									(11,612)									0011

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)
0989999. Total-Swaps-Replications-Credit Default										806,493	14,432,483	2,396,969	15,696,351	XXX	18,823,880	0	0	(177,385)	0	2,092,221,926	XXX	XXX
1029999. Total-Swaps-Replications										806,493	14,432,483	2,396,969	15,696,351	XXX	18,823,880	0	0	(177,385)	0	2,092,221,926	XXX	XXX
1159999. Total-Swaps-Interest Rate										14,728,000	0	76,925,591	1,293,042,260	XXX	1,396,732,675	304,030,814	0	0	0	310,847,769	XXX	XXX
1169999. Total-Swaps-Credit Default										1,008,733	14,452,486	2,327,839	15,165,104	XXX	18,292,634	(467,020)	0	(177,385)	0	2,092,221,926	XXX	XXX
1179999. Total-Swaps-Foreign Exchange										0	0	5,474,535	166,143,272	XXX	184,768,783	7,569,428	(15,793,257)	0	0	27,072,190	XXX	XXX
1189999. Total-Swaps-Total Return										0	0	5,632,814	(147,981,226)	XXX	(147,981,226)	###########	0	0	0	11,564,855	XXX	XXX
1209999. Total-Swaps										15,736,733	14,452,486	90,360,780	1,326,369,410	XXX	1,451,812,866	180,483,211	(15,793,257)	(177,385)	0	2,441,706,740	XXX	XXX
Forwards - Hedging Effective																						
Interest Rate Forward	Forecasted Bond Purchase	N/A	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02..	09/03/2010	12/15/2016	-	35,000,000	4.3400	-	-	-	-		11,825,239					147,415		100/100
1219999. Total-Forwards-Hedging Effective										0	0	0	0	XXX	11,825,239	0	0	0	0	147,415	XXX	XXX
Forwards - Hedging Other																						
Currency Forward - BUY USD SELL CAD	Asset Portfolio	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2016	06/10/2016	-	2,690,710	1.3379	-	-	-	(90,537)		(90,537)	2,007	(92,544)			5,934		0009
Currency Forward - BUY USD SELL EUR	N77608AF9 SCHAEFFLER FINANCE BV	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/12/2015	06/16/2016	-	539,494	0.9268	-	-	-	(31,299)		(31,299)	1,285	(26,625)			1,239		0009
Currency Forward - BUY USD SELL EUR	Joint Venture Interests Portfolio	BA	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/05/2016	04/11/2016	-	30,130,800	0.9293	-	-	-	(1,781,156)		(1,781,156)	(4,556)	(1,776,600)			26,154		0009
Currency Forward - BUY USD SELL EUR	Asset Portfolio	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2016	06/10/2016	-	11,521,078	0.9027	-	-	-	(348,511)		(348,511)	(18,270)	(330,242)			25,407		0009
Currency Forward - BUY USD SELL EUR	Joint Venture Interests Portfolio	BA	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	03/22/2016	09/27/2016	-	45,145,200	0.8861	-	-	-	(678,533)		(678,533)	(241,733)	(436,800)			158,515		0009
Currency Forward - BUY USD SELL EUR	Joint Venture Interests Portfolio	BA	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/22/2016	09/27/2016	-	41,780,770	0.8856	-	-	-	(606,251)		(606,251)	(223,671)	(382,580)			146,702		0009
Currency Forward - BUY USD SELL GBP	Asset Portfolio	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2016	06/10/2016	-	3,121,426	0.7048	-	-	-	(40,970)		(40,970)	(336)	(40,634)			6,883		0009
Currency Forward - BUY USD SELL JPY	Asset Portfolio	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/08/2016	06/10/2016	-	1,334,830	112.3739	-	-	-	(2,219)		(2,219)	(2,469)	251			2,944		0009
Equity Forward - DJ EURO 50 VS EURSTOX VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/08/2009	12/15/2017	8,000	107,876,320	31.2500	-	-	-	(3,943,409)		(3,943,409)	(56,661)				705,248		0002
Equity Forward - DJ EURO 50 VS EURSTOX VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868..	01/25/2010	12/15/2017	9,243	130,844,127	28.4000	-	-	-	2,690,701		2,690,701	(39,349)				855,402		0002
Equity Forward - FTSE 100 VS FTSE VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/13/2007	12/15/2017	9,921	201,135,327	25.2000	-	-	-	(2,514,673)		(2,514,673)	190,134				1,314,935		0002
Equity Forward - FTSE 100 VS FTSE VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/11/2010	12/15/2017	5,597	84,195,950	26.8000	-	-	-	3,066,211		3,066,211	(162,480)				550,436		0002
Equity Forward - MSCI EAFE VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/16/2009	12/15/2017	17,986	179,856,100	34.7500	-	-	-	(15,028,302)		(15,028,302)	(75,547)				1,175,821		0002
Equity Forward - NASDAQ 100 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	05/29/2007	12/15/2017	9,671	96,710,000	25.8500	-	-	-	(1,142,012)		(1,142,012)	(198,520)				632,248		0002
Equity Forward - RUSSEL 2000 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868..	03/25/2008	12/15/2017	7,810	78,100,000	32.2500	-	-	-	(2,241,474)		(2,241,474)	(46,591)				510,584		0002
Equity Forward - RUSSEL 2000 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868..	04/01/2008	12/15/2017	7,810	78,100,000	32.3000	-	-	-	(2,266,401)		(2,266,401)	(46,867)				510,584		0002
Equity Forward - RUSSEL 2000 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868..	08/12/2008	12/21/2018	31,008	310,080,000	32.2500	-	-	-	(8,658,864)		(8,658,864)	(856,224)				2,559,817		0002
Equity Forward - RUSSEL 2000 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653.	05/04/2009	12/21/2018	6,557	65,573,770	38.1250	-	-	-	(5,884,751)		(5,884,751)	(258,907)				541,334		0002
Equity Forward - RUSSEL 2000 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653.	06/11/2009	12/21/2018	6,527	65,274,151	38.3000	-	-	-	(5,988,583)		(5,988,583)	(261,684)				538,860		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, 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 - RUSSEL 2000 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653.	.09/09/2009	.12/21/2018	12,642	.126,422,250	39.5500	-	-	-	(12,838,660)		(12,838,660)	(535,560)				1,043,659		0002
Equity Forward - RUSSEL 2000 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868..	.09/10/2009	.12/21/2018	12,713	.127,130,000	39.3300	-	-	-	(12,695,423)		(12,695,423)	(535,168)				1,049,502		0002
Equity Forward - RUSSEL 2000 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41..	.09/10/2009	.12/21/2018	6,361	63,613,200	39.3000	-	-	-	(6,337,894)		(6,337,894)	(267,547)				525,149		0002
Equity Forward - S&P 500 VS STD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76.	.09/28/2012	.12/16/2022	4,098	40,983,606	30.5000	-	-	-	(1,598,422)		(1,598,422)	(105,326)				531,013		0002
Equity Forward - S&P 500 VS STD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76.	.07/26/2013	.12/15/2017	2,114	21,141,649	23.6500	-	-	-	552,216		552,216	61,577				138,215		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	.05/30/2007	.12/15/2017	11,236	.112,360,000	22.2500	-	-	-	(114,651)		(114,651)	(133,542)				734,561		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	.08/13/2007	.12/15/2017	20,000	.200,000,000	25.7500	-	-	-	(3,590,528)		(3,590,528)	(259,450)				1,307,513		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	.09/21/2007	.12/15/2017	20,000	.200,000,000	25.0000	-	-	-	(2,821,848)		(2,821,848)	(255,095)				1,307,513		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	.10/19/2007	.12/15/2017	19,608	.196,080,000	25.5000	-	-	-	(3,203,196)		(3,203,196)	(255,823)				1,281,885		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	.10/31/2007	.12/15/2017	19,455	.194,552,500	25.7000	-	-	-	(3,368,047)		(3,368,047)	(256,223)				1,271,899		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653.	.11/01/2007	.12/15/2017	9,709	97,087,400	25.7500	-	-	-	(1,705,386)		(1,705,386)	(128,081)				634,715		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868..	.11/01/2007	.12/15/2017	9,690	96,899,224	25.8000	-	-	-	(1,726,713)		(1,726,713)	(128,052)				633,485		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868..	.11/07/2007	.12/15/2017	19,084	.190,839,695	26.2000	-	-	-	(3,797,541)		(3,797,541)	(256,066)				1,247,626		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868..	.11/15/2007	.12/15/2017	9,058	90,579,710	27.6000	-	-	-	(2,477,120)		(2,477,120)	(127,778)				592,171		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868..	.11/21/2007	.12/15/2017	18,051	.180,505,415	27.7000	-	-	-	(5,032,082)		(5,032,082)	(255,815)				1,180,065		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868..	.11/26/2007	.12/15/2017	18,000	.180,000,000	27.8500	-	-	-	(5,173,833)		(5,173,833)	(256,649)				1,176,761		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	.12/06/2007	.12/15/2017	9,058	90,580,000	27.6000	-	-	-	(2,480,316)		(2,480,316)	(128,393)				592,172		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	.12/06/2007	.12/15/2017	9,058	90,580,000	27.6000	-	-	-	(2,480,316)		(2,480,316)	(128,393)				592,172		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27.	.12/06/2007	.12/22/2017	9,091	90,909,090	27.5000	-	-	-	(2,438,220)		(2,438,220)	(129,529)				597,648		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.01/04/2008	.12/15/2017	9,381	93,808,600	26.6500	-	-	-	(2,082,729)		(2,082,729)	(129,489)				613,280		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653.	.06/17/2008	.12/21/2018	4,664	46,641,800	26.8000	-	-	-	(1,009,564)		(1,009,564)	(88,835)				385,044		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	.06/17/2008	.12/21/2018	9,311	93,109,869	26.8500	-	-	-	(2,039,721)		(2,039,721)	(177,738)				768,654		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	.06/24/2008	.12/21/2018	9,346	93,457,900	26.7500	-	-	-	(1,994,016)		(1,994,016)	(177,801)				771,527		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	.09/10/2008	.12/21/2018	27,923	.279,225,600	26.8600	-	-	-	(6,139,517)		(6,139,517)	(543,234)				2,305,103		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	.10/22/2008	.12/21/2018	7,862	78,616,400	31.8000	-	-	-	(4,396,700)		(4,396,700)	(198,195)				649,005		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	.12/03/2008	.12/21/2018	29,630	.296,296,300	33.7500	-	-	-	(21,880,246)		(21,880,246)	(839,553)				2,446,028		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	04/29/2009	12/21/2018	23,734	237,341,800	31.6000	-	-	-	(15,336,359)		(15,336,359)	(652,377)				1,959,338		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/30/2009	12/15/2017	15,576	155,763,200	32.1000	-	-	-	(11,115,475)		(11,115,475)	(311,114)				1,018,312		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76.	05/05/2009	12/15/2017	7,886	78,864,400	31.7000	-	-	-	(5,436,482)		(5,436,482)	(155,969)				515,581		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	05/06/2009	12/15/2017	15,748	157,480,300	31.7500	-	-	-	(10,908,284)		(10,908,284)	(312,012)				1,029,537		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/02/2009	12/18/2020	16,393	163,934,400	30.5000	-	-	-	(8,296,833)		(8,296,833)	(483,496)				1,780,887		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/09/2009	12/21/2018	16,340	163,398,700	30.6000	-	-	-	(9,627,204)		(9,627,204)	(437,061)				1,348,912		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	06/10/2009	12/21/2018	8,197	81,967,200	30.5000	-	-	-	(4,779,550)		(4,779,550)	(218,487)				676,667		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653.	06/11/2009	12/21/2018	8,264	82,644,628	30.2500	-	-	-	(4,695,868)		(4,695,868)	(218,330)				682,260		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41..	08/11/2009	12/20/2019	16,155	161,550,900	30.9500	-	-	-	(9,173,140)		(9,173,140)	(478,199)				1,558,629		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/12/2009	12/16/2022	16,129	161,290,300	31.0000	-	-	-	(7,275,680)		(7,275,680)	(424,255)				2,089,794		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	08/21/2009	12/20/2019	16,155	161,550,900	30.9500	-	-	-	(9,177,575)		(9,177,575)	(479,097)				1,558,629		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/21/2009	12/20/2019	8,258	82,579,800	31.0000	-	-	-	(4,715,907)		(4,715,907)	(245,492)				796,723		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	09/09/2009	12/21/2018	15,848	158,478,600	31.5500	-	-	-	(10,264,287)		(10,264,287)	(446,513)				1,308,295		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	12/22/2009	12/20/2019	8,361	83,612,040	29.9000	-	-	-	(4,206,090)		(4,206,090)	(239,391)				806,682		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27.	01/15/2010	12/21/2018	9,259	92,592,590	27.0000	-	-	-	3,559,002		3,559,002	227,288				764,384		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/26/2010	12/21/2018	8,333	83,333,300	27.0000	-	-	-	3,206,534		3,206,534	205,022				687,945		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868..	02/03/2010	12/20/2019	7,435	74,349,442	26.9000	-	-	-	2,509,507		2,509,507	184,651				717,317		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27.	02/18/2010	12/21/2018	7,407	74,074,100	27.0000	-	-	-	2,852,520		2,852,520	183,251				611,507		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41..	03/10/2010	12/20/2019	4,647	46,468,400	26.9000	-	-	-	(1,562,879)		(1,562,879)	(116,029)				448,323		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653.	03/10/2010	12/20/2019	9,294	92,936,803	26.9000	-	-	-	(3,125,759)		(3,125,759)	(232,057)				896,646		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	04/28/2010	12/20/2019	12,976	129,757,790	28.9000	-	-	-	(5,713,800)		(5,713,800)	(359,522)				1,251,892		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	04/29/2010	12/20/2019	24,653	246,527,800	28.8000	-	-	-	(10,719,186)		(10,719,186)	(679,948)				2,378,478		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/30/2010	12/18/2019	12,199	121,993,100	29.1000	-	-	-	(5,511,393)		(5,511,393)	(341,442)				1,176,112		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/30/2010	12/20/2019	12,158	121,575,300	29.2000	-	-	-	(5,559,200)		(5,559,200)	(341,970)				1,172,948		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	05/04/2010	12/20/2019	8,333	83,333,300	30.0000	-	-	-	(4,194,093)		(4,194,093)	(243,746)				803,992		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	05/04/2010	12/20/2019	11,794	117,940,000	30.1000	-	-	-	(6,004,030)		(6,004,030)	(346,609)				1,137,875		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/05/2010	12/20/2019	11,639	116,393,400	30.5000	-	-	-	(6,195,569)		(6,195,569)	(348,647)				1,122,953		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868..	05/07/2010	12/20/2019	4,122	41,221,400	32.7500	-	-	-	(2,762,939)		(2,762,939)	(137,214)				397,700		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)
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	05/20/2010	12/20/2019	2,075	20,746,900	36.1500	-	-	-	(1,864,610)		(1,864,610)	(80,595)				200,164		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/20/2010	12/20/2019	19,231	192,307,700	36.4000	-	-	-	(17,619,145)		(17,619,145)	(755,127)				1,855,368		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	07/21/2010	12/20/2019	14,229	142,288,000	35.1400	-	-	-	(11,854,535)		(11,854,535)	(534,624)				1,372,782		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	07/21/2010	12/20/2019	21,337	213,371,300	35.1500	-	-	-	(17,791,179)		(17,791,179)	(802,055)				2,058,587		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/26/2011	12/15/2017	8,361	83,612,000	29.9000	-	-	-	(4,830,533)		(4,830,533)	(192,992)				546,619		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/03/2011	12/15/2017	8,446	84,459,500	29.6000	-	-	-	(4,732,650)		(4,732,650)	(194,105)				552,159		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/19/2011	12/21/2018	8,117	81,168,800	30.8000	(1,400,000)	-	-	(4,871,063)		(4,871,063)	(217,822)				670,076		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/19/2011	12/15/2017	9,340	93,400,700	22.3000	2,620,000	-	-	(113,795)		(113,795)	(111,173)				610,613		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/19/2011	12/21/2018	8,997	89,972,100	33.7500	(2,741,000)	-	-	(6,644,064)		(6,644,064)	(254,935)				742,751		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	08/12/2011	12/18/2020	7,874	78,740,157	31.7500	-	-	-	(4,461,598)		(4,461,598)	(272,252)				855,387		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	08/18/2011	12/18/2020	15,152	151,515,200	33.0000	-	-	-	(9,778,024)		(9,778,024)	(562,172)				1,645,972		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/19/2011	12/18/2020	3,788	37,878,800	33.0000	-	-	-	(2,444,763)		(2,444,763)	(140,578)				411,493		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	08/29/2011	12/18/2020	7,812	78,125,000	32.0000	-	-	-	4,573,659		4,573,659	275,397				848,704		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/11/2011	12/18/2020	5,405	54,054,100	33.3000	-	-	-	3,629,182		3,629,182	206,463				587,212		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	10/11/2011	12/18/2020	3,985	39,849,624	33.2500	-	-	-	2,662,929		2,662,929	151,809				432,903		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/12/2011	12/18/2020	6,667	66,666,700	33.0000	-	-	-	4,349,883		4,349,883	250,684				724,228		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	10/12/2011	12/18/2020	3,374	33,742,300	32.6000	-	-	-	2,117,714		2,117,714	124,216				366,556		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	10/12/2011	12/18/2020	3,333	33,333,333	33.0000	-	-	-	2,174,940		2,174,940	125,342				362,114		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/27/2011	12/18/2020	4,231	42,307,700	32.5000	-	-	-	2,636,639		2,636,639	155,497				459,606		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	10/27/2011	12/18/2020	3,333	33,333,333	33.0000	-	-	-	2,180,810		2,180,810	125,797				362,114		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/10/2011	12/15/2017	6,964	69,637,883	35.9000	-	-	-	7,038,532		7,038,532	197,033				455,262		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/12/2011	12/18/2020	6,739	67,385,400	37.1000	-	-	-	6,275,668		6,275,668	315,132				732,035		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/11/2012	12/16/2022	7,225	72,254,300	34.6000	-	-	-	(4,723,624)		(4,723,624)	(264,410)				936,179		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/07/2012	12/16/2016	4,098	40,983,600	30.5000	-	-	-	2,953,929		2,953,929	82,188				172,950		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41..	03/20/2012	12/15/2017	4,019	40,192,900	31.1000	-	-	-	(2,789,019)		(2,789,019)	(107,134)				262,764		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	04/13/2012	12/20/2019	16,000	160,000,000	31.2500	-	-	-	9,416,621		9,416,621	570,294				1,543,666		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/17/2012	12/21/2018	8,013	80,128,200	31.2000	-	-	-	5,160,602		5,160,602	280,017				661,486		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/24/2012	12/16/2022	7,310	73,099,400	34.2000	-	-	-	4,514,040		4,514,040	258,071				947,129		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/24/2012	12/15/2023	7,246	72,463,800	34.5000	-	-	-	4,216,791		4,216,791	260,985				1,006,199		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	06/08/2012	12/17/2021	3,666	36,656,891	34.1000	-	-	-	(2,420,981)		(2,420,981)	(148,603)				438,269		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/28/2012	12/17/2021	7,764	77,639,800	32.2000	-	-	-	(4,172,932)		(4,172,932)	(281,672)				928,259		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	09/14/2012	12/20/2019	4,237	42,372,900	29.5000	-	-	-	2,021,507		2,021,507	144,991				408,810		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/05/2012	12/15/2017	8,591	85,910,700	29.1000	-	-	-	4,871,136		4,871,136	238,010				561,647		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/05/2012	12/15/2017	8,547	85,470,100	29.2500	-	-	-	4,919,932		4,919,932	237,445				558,766		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	10/11/2012	12/15/2017	4,310	43,103,448	29.0000	-	-	-	(2,416,950)		(2,416,950)	(119,475)				281,791		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/08/2012	12/18/2020	8,547	85,470,100	29.2500	-	-	-	(3,540,592)		(3,540,592)	(275,974)				928,497		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	12/05/2012	12/20/2019	3,604	36,036,000	27.7500	-	-	-	(1,345,520)		(1,345,520)	(116,952)				347,672		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	01/08/2013	12/20/2019	4,464	44,642,900	28.0000	-	-	-	(1,716,534)		(1,716,534)	(147,396)				430,711		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	02/05/2013	12/16/2022	27,778	277,777,800	27.0000	-	-	-	5,412,584		5,412,584	486,726				3,599,090		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	02/12/2013	12/16/2022	14,231	142,310,000	26.3500	-	-	-	2,309,648		2,309,648	229,470				1,843,871		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653.	02/19/2013	12/17/2021	9,597	95,969,290	26.0500	-	-	-	1,802,146		1,802,146	229,947				1,147,406		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41..	02/21/2013	12/15/2017	10,142	101,419,900	24.6500	-	-	-	3,258,046		3,258,046	276,636				663,039		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/11/2013	12/16/2022	9,579	95,785,400	26.1000	-	-	-	1,416,086		1,416,086	149,063				1,241,065		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41..	03/20/2013	12/17/2021	6,809	68,093,400	25.7000	-	-	-	1,142,948		1,142,948	159,136				814,123		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41..	03/21/2013	12/15/2017	10,395	103,950,100	24.0500	-	-	-	3,012,134		3,012,134	284,881				679,580		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41..	03/26/2013	12/15/2017	10,438	104,384,100	23.9500	-	-	-	2,970,586		2,970,586	286,243				682,418		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/01/2013	12/16/2022	9,560	95,602,300	26.1500	-	-	-	1,413,435		1,413,435	149,279				1,238,693		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41..	05/10/2013	12/15/2017	6,224	62,240,700	24.1000	-	-	-	1,794,891		1,794,891	175,161				406,902		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41..	05/16/2013	12/15/2017	10,267	102,669,400	24.3500	-	-	-	3,076,691		3,076,691	290,876				671,208		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/07/2013	12/16/2022	1,812	18,115,900	27.6000	-	-	-	(384,952)		(384,952)	(33,713)				234,723		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	06/11/2013	12/16/2022	9,074	90,744,100	27.5500	-	-	-	1,902,682		1,902,682	167,829				1,175,746		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41..	06/25/2013	12/16/2022	17,857	178,571,400	28.0000	-	-	-	4,141,570		4,141,570	348,243				2,313,700		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5....	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76.	06/26/2013	12/21/2018	4,771	47,709,923	26.2000	-	-	-	(1,590,726)		(1,590,726)	(167,699)				393,862		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 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 Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76.	06/26/2013	12/18/2020	4,604	46,040,515	27.1500	-	-	-	(1,293,682)		(1,293,682)	(136,519)				500,157		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653.	01/22/2014	12/16/2022	5,061	50,607,287	24.7000	-	-	-	(241,008)		(241,008)	(61,210)				655,705		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/22/2014	12/16/2022	10,163	101,626,000	24.6000	-	-	-	(438,256)		(438,256)	(120,930)				1,316,740		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/22/2014	12/15/2023	2,976	29,761,900	25.2000	-	-	-	(79,922)		(79,922)	(30,440)				413,260		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868.	03/04/2014	12/21/2018	5,794	57,937,400	21.5750	-	-	-	(498,930)		(498,930)	(204,535)				478,293		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	07/21/2014	12/15/2017	6,143	61,425,100	20.3500	-	-	-	(399,268)		(399,268)	(215,499)				401,570		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	10/01/2014	12/15/2017	11,211	112,107,600	22.3000	-	-	-	(1,471,926)		(1,471,926)	(424,295)				732,910		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	10/01/2014	12/15/2017	11,186	111,856,800	22.3500	-	-	-	(1,493,261)		(1,493,261)	(423,564)				731,271		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/01/2014	12/20/2019	10,593	105,932,203	23.6000	-	-	-	(847,738)		(847,738)	(355,584)				1,022,024		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/02/2014	12/20/2019	5,274	52,742,616	23.7000	-	-	-	(444,259)		(444,259)	(177,702)				508,856		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	10/02/2014	12/15/2017	11,123	111,234,700	22.4750	-	-	-	(1,541,480)		(1,541,480)	(422,215)				727,204		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76.	10/02/2014	12/20/2019	11,677	116,772,824	23.5500	-	-	-	(903,951)		(903,951)	(391,519)				1,126,614		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868.	10/02/2014	12/15/2017	5,580	55,803,600	22.4000	-	-	-	(754,798)		(754,798)	(211,650)				364,820		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76.	10/03/2014	12/15/2017	11,236	112,359,551	22.2500	-	-	-	(1,444,815)		(1,444,815)	(426,000)				734,558		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	10/03/2014	12/15/2017	5,618	56,179,800	22.2500	-	-	-	(722,408)		(722,408)	(213,000)				367,279		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	10/08/2014	12/15/2017	5,599	55,991,000	22.3250	-	-	-	(740,177)		(740,177)	(213,232)				366,045		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/08/2014	12/15/2017	11,186	111,856,800	22.3500	-	-	-	(1,491,020)		(1,491,020)	(426,096)				731,271		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27.	10/17/2014	12/15/2017	10,941	109,409,200	22.8500	-	-	-	(1,704,463)		(1,704,463)	(422,504)				715,270		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41.	10/21/2014	12/15/2017	11,136	111,358,600	22.4500	-	-	-	(1,541,731)		(1,541,731)	(429,361)				728,014		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/21/2014	12/18/2020	5,123	51,229,508	24.4000	-	-	-	(412,141)		(412,141)	(142,068)				556,527		0002
Equity Forward - S&P 500 VS USD OTC VS....	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	-	-	-	(561,580)		(561,580)	(198,777)				780,738		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76.	10/22/2014	12/15/2017	5,605	56,053,812	22.3000	-	-	-	(737,352)		(737,352)	(216,044)				366,455		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/24/2014	12/15/2017	11,236	112,359,550	22.2500	-	-	-	(1,450,166)		(1,450,166)	(433,872)				734,558		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/30/2014	12/15/2017	5,669	56,689,342	22.0500	-	-	-	(675,071)		(675,071)	(219,480)				370,610		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/03/2014	12/15/2017	5,695	56,947,608	21.9500	-	-	-	(650,661)		(650,661)	(220,781)				372,299		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	04/10/2015	12/18/2020	10,183	101,833,000	24.5500	-	-	-	(617,285)		(617,285)	(296,879)				1,106,254		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	04/13/2015	12/16/2022	14,484	144,843,600	25.8900	-	-	-	(616,500)		(616,500)	(195,004)				1,876,699		0002
Equity Forward - S&P 500 VS USD OTC VS....	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	04/24/2015	12/20/2019	5,176	51,759,834	24.1500	-	-	-	(369,594)		(369,594)	(192,323)				499,374		0002
12229999. Total-Forwards-Hedging Other											(1,521,000)	0	0	(339,474,793)	XXX	(339,474,793)	(21,954,645)	(3,085,774)	0	0	129,002,024	XXX	XXX
1269999. Total-Forwards											(1,521,000)	0	0	(339,474,793)	XXX	(327,649,554)	(21,954,645)	(3,085,774)	0	0	129,149,439	XXX	XXX
1399999. Total-Hedging Effective											0	0	3,397,851	93,313,765	XXX	227,454,931	0	(16,673,662)	0	0	25,549,706	XXX	XXX
1409999. Total-Hedging Other											2,058,258,601	148,395,700	86,377,210	2,387,191,732	XXX	2,387,191,732	617,482,919	(2,205,370)	0	0	453,084,546	XXX	XXX
1419999. Total-Replication											806,493	14,432,483	2,396,969	15,696,351	XXX	18,823,880	0	0	(177,385)	0	2,092,221,926	XXX	XXX
1429999. Total-Income Generation											0	(734,375)	0	(734,375)	XXX	(1,379,434)	0	0	0	0	0	XXX	XXX

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)
1449999. TOTAL										2,059,065,094	162,093,808	92,172,030	2,495,467,473	XXX	2,632,091,110	617,482,919	(18,879,032)	(177,385)	0	2,570,856,178	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.
0003	Hedges the equity risk of assets.
0004	Hedges the interest rate risk of liabilities.
0005	Lock in economic impact of existing derivatives.
0006	Hedges the interest rate risk of assets.
0007	Hedges the inflation risk generated from inflation-linked bonds
0008	Hedges the credit risk of assets.
0009	Hedges the currency risk of foreign currency denominated assets.
0010	Hedges the currency risk of foreign currency denominated liabilities.
0011	Remaining BACV on terminated euro denominated trades.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9		10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
															15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																						
Hedging Other																						
RTAM6	220	23,696,200	Long ICE RUSSEL 2000 MINI RTAM6.	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	ICE Clear US, Inc.	VIT943WHDC155Z7CPP89.	03/15/2016.	1,077.1000	1,109.6000	57,200					715,000	715,000	1,188,000	1	100
TYM6	618	61,800,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/16/2016.	130.6875	130.3906	231,750					(183,469)	(183,469)	834,300	2	1,000
TYM6	445	44,500,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/16/2016.	130.6325	130.3906	166,875					(107,633)	(107,633)	600,750	2	1,000
TYM6	500	50,000,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/16/2016.	130.6875	130.3906	187,500					(148,438)	(148,438)	675,000	2	1,000
TYM6	100	10,000,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/16/2016.	130.6875	130.3906	37,500					(29,688)	(29,688)	135,000	2	1,000
TYM6	930	93,000,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/16/2016.	130.6875	130.3906	348,750					(276,094)	(276,094)	1,255,500	2	1,000
TYM6	500	50,000,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/17/2016.	129.9219	130.3906	187,500					234,375	234,375	675,000	2	1,000
TYM6	1,070	107,000,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/17/2016.	130.5313	130.3906	401,250					(150,469)	(150,469)	1,444,500	2	1,000
TYM6	500	50,000,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/17/2016.	130.0021	130.3906	187,500					194,250	194,250	675,000	2	1,000
TYM6	2,000	200,000,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/17/2016.	130.5234	130.3906	750,000					(265,625)	(265,625)	2,700,000	2	1,000
TYM6	500	50,000,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/17/2016.	130.0547	130.3906	187,500					167,969	167,969	675,000	2	1,000
TYM6	250	25,000,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/17/2016.	130.5234	130.3906	93,750					(33,203)	(33,203)	337,500	2	1,000
TYM6	500	50,000,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/18/2016.	129.9798	130.3906	187,500					205,422	205,422	675,000	2	1,000
TYM6	500	50,000,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/18/2016.	130.0061	130.3906	187,500					192,266	192,266	675,000	2	1,000
TYM6	250	25,000,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/18/2016.	130.0547	130.3906	93,750					83,984	83,984	337,500	2	1,000
TYM6	250	25,000,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/18/2016.	130.0469	130.3906	93,750					85,938	85,938	337,500	2	1,000
TYM6	1,000	100,000,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/18/2016.	130.0508	130.3906	375,000					339,844	339,844	1,350,000	2	1,000
TYM6	1	100,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/18/2016.	130.2422	130.3906	375					148	148	1,350	2	1,000
TYM6	500	50,000,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/19/2016.	130.7422	130.3906	187,500					(175,781)	(175,781)	675,000	2	1,000
TYM6	6	600,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/19/2016.	130.7630	130.3906	2,250					(2,234)	(2,234)	8,100	2	1,000
TYM6	1,250	125,000,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/19/2016.	130.5391	130.3906	468,750					(185,547)	(185,547)	1,687,500	2	1,000
TYM6	196	19,600,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/22/2016.	130.2109	130.3906	73,500					35,219	35,219	264,600	2	1,000
TYM6	2	200,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/22/2016.	130.2656	130.3906	750					250	250	2,700	2	1,000
TYM6	250	25,000,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/23/2016.	130.7344	130.3906	93,750					(85,938)	(85,938)	337,500	2	1,000
TYM6	750	75,000,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/24/2016.	130.5625	130.3906	281,250					(128,906)	(128,906)	1,012,500	2	1,000
TYM6	300	30,000,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/24/2016.	130.5703	130.3906	112,500					(53,906)	(53,906)	405,000	2	1,000
TYM6	2,500	250,000,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/24/2016.	130.7938	130.3906	937,500					(1,007,812)	(1,007,813)	3,375,000	2	1,000
TYM6	1,000	100,000,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/24/2016.	130.5625	130.3906	375,000					(171,875)	(171,875)	1,350,000	2	1,000
TYM6	300	30,000,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/24/2016.	130.5625	130.3906	112,500					(51,563)	(51,563)	405,000	2	1,000
TYM6	1,250	125,000,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/25/2016.	130.6309	130.3906	468,750					(300,399)	(300,399)	1,687,500	2	1,000
TYM6	545	54,500,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/25/2016.	130.9731	130.3906	204,375					(317,453)	(317,453)	735,750	2	1,000
TYM6	1,000	100,000,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/25/2016.	130.8906	130.3906	375,000					(500,000)	(500,000)	1,350,000	2	1,000
TYM6	2,500	250,000,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/26/2016.	130.3000	130.3906	937,500					226,562	226,563	3,375,000	2	1,000
TYM6	2,000	200,000,000	Long CBOT NOTE 10Y TYM6	Variable Annuities	Exh 5	Interest Rate	06/21/2016.	CBOT (CME Group Inc.)	LCZ7XYGSLJUHFXXNXD88	02/29/2016.	130.4648	130.3906	750,000					(148,437)	(148,437)	2,700,000	2	1,000
12829999. Total-Long Futures-Hedging Other													9,155,825	0	0	0	0	(1,843,243)	(1,843,243)	33,943,050	XXX	XXX
1329999. Total-Long Futures													9,155,825	0	0	0	0	(1,843,243)	(1,843,243)	33,943,050	XXX	XXX
Short Futures																						

Statement as of March 31, 2016 of the **MetLife Insurance Company USA**

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
Hedging Other																					
ESM6	450	44,359,875	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/09/2016.	1,971.5500	2,051.5000	83,250					(1,798,875)	(1,798,875)	2,137,500	1	50
ESM6	2,210	217,856,275	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/09/2016.	1,971.5500	2,051.5000	408,850					(8,834,475)	(8,834,475)	10,497,500	1	50
ESM6	951	93,747,203	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/09/2016.	1,971.5500	2,051.5000	175,935					(3,801,623)	(3,801,623)	4,517,250	1	50
ESM6	1,000	98,580,000	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/09/2016.	1,971.6000	2,051.5000	185,000					(3,995,000)	(3,995,000)	4,750,000	1	50
ESM6	50	4,929,500	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/09/2016.	1,971.8000	2,051.5000	9,250					(199,250)	(199,250)	237,500	1	50
ESM6	1,000	98,590,000	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/09/2016.	1,971.8000	2,051.5000	185,000					(3,985,000)	(3,985,000)	4,750,000	1	50
ESM6	500	49,291,250	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/09/2016.	1,971.6500	2,051.5000	92,500					(1,996,250)	(1,996,250)	2,375,000	1	50
ESM6	650	64,083,500	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/09/2016.	1,971.8000	2,051.5000	120,250					(2,590,250)	(2,590,250)	3,087,500	1	50
ESM6	1,000	98,990,000	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/10/2016.	1,979.8000	2,051.5000	185,000					(3,585,000)	(3,585,000)	4,750,000	1	50
ESM6	1,000	98,992,500	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/10/2016.	1,979.8500	2,051.5000	185,000					(3,582,500)	(3,582,500)	4,750,000	1	50
ESM6	1,000	98,992,500	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/10/2016.	1,979.8500	2,051.5000	185,000					(3,582,500)	(3,582,500)	4,750,000	1	50
ESM6	500	49,486,250	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/11/2016.	1,979.4500	2,051.5000	92,500					(1,801,250)	(1,801,250)	2,375,000	1	50
ESM6	500	49,483,750	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/11/2016.	1,979.3500	2,051.5000	92,500					(1,803,750)	(1,803,750)	2,375,000	1	50
ESM6	2,000	197,940,000	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/11/2016.	1,979.4000	2,051.5000	370,000					(7,210,000)	(7,210,000)	9,500,000	1	50
ESM6	450	44,535,375	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/11/2016.	1,979.3500	2,051.5000	83,250					(1,623,375)	(1,623,375)	2,137,500	1	50
ESM6	500	49,486,250	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/11/2016.	1,979.4500	2,051.5000	92,500					(1,801,250)	(1,801,250)	2,375,000	1	50
ESM6	500	49,486,250	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/11/2016.	1,979.4500	2,051.5000	92,500					(1,801,250)	(1,801,250)	2,375,000	1	50
ESM6	500	49,486,250	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/11/2016.	1,979.4500	2,051.5000	92,500					(1,801,250)	(1,801,250)	2,375,000	1	50
ESM6	494	49,661,820	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/14/2016.	2,010.6000	2,051.5000	91,390					(1,010,230)	(1,010,230)	2,346,500	1	50
ESM6	1,000	100,517,500	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/14/2016.	2,010.3500	2,051.5000	185,000					(2,057,500)	(2,057,500)	4,750,000	1	50
ESM6	1,000	100,520,000	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/14/2016.	2,010.4000	2,051.5000	185,000					(2,055,000)	(2,055,000)	4,750,000	1	50
ESM6	500	50,260,000	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/14/2016.	2,010.4000	2,051.5000	92,500					(1,027,500)	(1,027,500)	2,375,000	1	50
ESM6	1,000	100,452,500	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/15/2016.	2,009.0500	2,051.5000	185,000					(2,122,500)	(2,122,500)	4,750,000	1	50
ESM6	350	35,161,875	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/15/2016.	2,009.2500	2,051.5000	64,750					(739,375)	(739,375)	1,662,500	1	50
ESM6	400	40,185,000	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/15/2016.	2,009.2500	2,051.5000	74,000					(845,000)	(845,000)	1,900,000	1	50
ESM6	750	75,346,875	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/15/2016.	2,009.2500	2,051.5000	138,750					(1,584,375)	(1,584,375)	3,562,500	1	50
ESM6	700	70,598,500	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/17/2016.	2,017.1000	2,051.5000	129,500					(1,204,000)	(1,204,000)	3,325,000	1	50
ESM6	126	12,707,730	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/17/2016.	2,017.1000	2,051.5000	23,310					(216,720)	(216,720)	598,500	1	50
ESM6	500	50,427,500	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/17/2016.	2,017.1000	2,051.5000	92,500					(860,000)	(860,000)	2,375,000	1	50
ESM6	500	50,428,750	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/17/2016.	2,017.1500	2,051.5000	92,500					(858,750)	(858,750)	2,375,000	1	50
ESM6	50	5,042,500	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/17/2016.	2,017.0000	2,051.5000	9,250					(86,250)	(86,250)	237,500	1	50
ESM6	50	5,042,500	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/17/2016.	2,017.0000	2,051.5000	9,250					(86,250)	(86,250)	237,500	1	50
ESM6	100	10,085,500	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/17/2016.	2,017.1000	2,051.5000	18,500					(172,000)	(172,000)	475,000	1	50
ESM6	100	10,085,000	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/17/2016.	2,017.0000	2,051.5000	18,500					(172,500)	(172,500)	475,000	1	50
ESM6	1,000	101,470,417	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/17/2016.	2,029.4083	2,051.5000	185,000					(1,104,583)	(1,104,583)	4,750,000	1	50
ESM6	2,800	284,140,000	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/28/2016.	2,029.5714	2,051.5000	518,000					(3,070,000)	(3,070,000)	13,300,000	1	50
ESM6	700	71,128,750	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/29/2016.	2,032.2500	2,051.5000	129,500					(673,750)	(673,750)	3,325,000	1	50
ESM6	10,000	1,020,609,725	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/29/2016.	2,041.2195	2,051.5000	1,850,000					(5,140,275)	(5,140,275)	47,500,000	1	50

Statement as of March 31, 2016 of the **MetLife Insurance Company USA**

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule / Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/Adjusted Carrying Value	Highly Effective Hedges 15 Cumulative Variation Margin	Highly Effective Hedges 16 Deferred Variation Margin	Highly Effective Hedges 17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year-end (b)	22 Value of One (1) Point
ESM6	8,050	823,821,612	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/29/2016.	2,046.7618	2,051.5000	1,489,250					(1,907,138)	(1,907,138)	38,237,500	1	50
ESM6	950	97,256,250	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/29/2016.	2,047.5000	2,051.5000	175,750					(190,000)	(190,000)	4,512,500	1	50
ESM6	250	25,619,250	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/30/2016.	2,049.5400	2,051.5000	46,250					(24,500)	(24,500)	1,187,500	1	50
ESM6	225	23,073,750	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/30/2016.	2,051.0000	2,051.5000	41,625					(5,625)	(5,625)	1,068,750	1	50
ESM6	250	25,619,188	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/30/2016.	2,049.5350	2,051.5000	46,250					(24,563)	(24,563)	1,187,500	1	50
ESM6	10,000	1,029,252,275	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/30/2016.	2,058.5046	2,051.5000	1,850,000					3,502,275	3,502,275	47,500,000	1	50
ESM6	5,000	513,849,838	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/30/2016.	2,055.3994	2,051.5000	925,000					974,838	974,838	23,750,000	1	50
ESM6	2,000	205,525,638	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/31/2016.	2,055.2564	2,051.5000	375,638					375,637	375,638	9,500,000	1	50
ESM6	500	51,273,075	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/31/2016.	2,050.9230	2,051.5000	(14,425)					(14,425)	(14,425)	2,375,000	1	50
ESM6	2,228	228,579,912	Short CME S&P 500 MINI ESM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/31/2016.	2,051.8843	2,051.5000	42,812					42,812	42,812	10,583,000	1	50
NQM6	250	21,427,736	Short CME NASDAQ 100 MINI NQM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/10/2016.	4,285.5471	4,476.2500	28,750					(953,514)	(953,514)	900,000	1	20
NQM6	40	3,428,438	Short CME NASDAQ 100 MINI NQM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/10/2016.	4,285.5471	4,476.2500	4,600					(152,562)	(152,562)	144,000	1	20
NQM6	35	2,999,856	Short CME NASDAQ 100 MINI NQM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/10/2016.	4,285.5089	4,476.2500	4,025					(133,519)	(133,519)	126,000	1	20
NQM6	150	12,828,150	Short CME NASDAQ 100 MINI NQM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/11/2016.	4,276.0500	4,476.2500	17,250					(600,600)	(600,600)	540,000	1	20
NQM6	812	69,441,627	Short CME NASDAQ 100 MINI NQM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/11/2016.	4,275.9623	4,476.2500	93,380					(3,252,673)	(3,252,673)	2,923,200	1	20
NQM6	794	67,902,281	Short CME NASDAQ 100 MINI NQM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/11/2016.	4,275.9623	4,476.2500	91,310					(3,180,569)	(3,180,569)	2,858,400	1	20
NQM6	1,500	128,292,800	Short CME NASDAQ 100 MINI NQM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/11/2016.	4,276.4267	4,476.2500	172,500					(5,994,700)	(5,994,700)	5,400,000	1	20
NQM6	400	34,210,600	Short CME NASDAQ 100 MINI NQM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/11/2016.	4,276.3250	4,476.2500	46,000					(1,599,400)	(1,599,400)	1,440,000	1	20
NQM6	1,054	90,147,889	Short CME NASDAQ 100 MINI NQM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/11/2016.	4,276.4653	4,476.2500	121,210					(4,211,461)	(4,211,461)	3,794,400	1	20
NQM6	2,535	216,816,792	Short CME NASDAQ 100 MINI NQM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/11/2016.	4,276.4653	4,476.2500	291,525					(10,129,083)	(10,129,083)	9,126,000	1	20
NQM6	250	21,379,554	Short CME NASDAQ 100 MINI NQM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	CME (CME GROUP Inc.). LCZ7XYGSLJUHFXXNXD88	03/11/2016.	4,275.9108	4,476.2500	28,750					(1,001,696)	(1,001,696)	900,000	1	20
RTAM6	13	1,389,180	Short ICE RUSSEL 2000 MINI RTAM6.	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	ICE Clear US, Inc. VIT943WHDC155Z7CPP89.	03/10/2016.	1,068.6000	1,109.6000	(3,380)					(53,300)	(53,300)	70,200	1	100
RTAM6	614	65,612,040	Short ICE RUSSEL 2000 MINI RTAM6.	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	ICE Clear US, Inc. VIT943WHDC155Z7CPP89.	03/10/2016.	1,068.6000	1,109.6000	(159,640)					(2,517,400)	(2,517,400)	3,315,600	1	100
RTAM6	500	52,880,000	Short ICE RUSSEL 2000 MINI RTAM6.	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	ICE Clear US, Inc. VIT943WHDC155Z7CPP89.	03/11/2016.	1,057.6000	1,109.6000	(130,000)					(2,600,000)	(2,600,000)	2,700,000	1	100
RTAM6	360	38,071,800	Short ICE RUSSEL 2000 MINI RTAM6.	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	ICE Clear US, Inc. VIT943WHDC155Z7CPP89.	03/11/2016.	1,057.5500	1,109.6000	(93,600)					(1,873,800)	(1,873,800)	1,944,000	1	100
RTAM6	500	52,877,500	Short ICE RUSSEL 2000 MINI RTAM6.	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	ICE Clear US, Inc. VIT943WHDC155Z7CPP89.	03/11/2016.	1,057.5500	1,109.6000	(130,000)					(2,602,500)	(2,602,500)	2,700,000	1	100
RTAM6	420	44,417,100	Short ICE RUSSEL 2000 MINI RTAM6.	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	ICE Clear US, Inc. VIT943WHDC155Z7CPP89.	03/11/2016.	1,057.5500	1,109.6000	(109,200)					(2,186,100)	(2,186,100)	2,268,000	1	100
RTAM6	250	26,440,000	Short ICE RUSSEL 2000 MINI RTAM6.	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	ICE Clear US, Inc. VIT943WHDC155Z7CPP89.	03/11/2016.	1,057.6000	1,109.6000	(65,000)					(1,300,000)	(1,300,000)	1,350,000	1	100
RTAM6	500	52,880,000	Short ICE RUSSEL 2000 MINI RTAM6.	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	ICE Clear US, Inc. VIT943WHDC155Z7CPP89.	03/11/2016.	1,057.6000	1,109.6000	(130,000)					(2,600,000)	(2,600,000)	2,700,000	1	100
RTAM6	250	26,441,250	Short ICE RUSSEL 2000 MINI RTAM6.	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	ICE Clear US, Inc. VIT943WHDC155Z7CPP89.	03/11/2016.	1,057.6500	1,109.6000	(65,000)					(1,298,750)	(1,298,750)	1,350,000	1	100
RTAM6	250	26,441,250	Short ICE RUSSEL 2000 MINI RTAM6.	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	ICE Clear US, Inc. VIT943WHDC155Z7CPP89.	03/11/2016.	1,057.6500	1,109.6000	(65,000)					(1,298,750)	(1,298,750)	1,350,000	1	100
RTAM6	250	26,442,500	Short ICE RUSSEL 2000 MINI RTAM6.	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	ICE Clear US, Inc. VIT943WHDC155Z7CPP89.	03/11/2016.	1,057.7000	1,109.6000	(65,000)					(1,297,500)	(1,297,500)	1,350,000	1	100
RTAM6	250	26,443,750	Short ICE RUSSEL 2000 MINI RTAM6.	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	ICE Clear US, Inc. VIT943WHDC155Z7CPP89.	03/11/2016.	1,057.7500	1,109.6000	(65,000)					(1,296,250)	(1,296,250)	1,350,000	1	100
RTAM6	76	8,037,760	Short ICE RUSSEL 2000 MINI RTAM6.	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	ICE Clear US, Inc. VIT943WHDC155Z7CPP89.	03/11/2016.	1,057.6000	1,109.6000	(19,760)					(395,200)	(395,200)	410,400	1	100
RTAM6	500	52,880,000	Short ICE RUSSEL 2000 MINI RTAM6.	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	ICE Clear US, Inc. VIT943WHDC155Z7CPP89.	03/11/2016.	1,057.6000	1,109.6000	(130,000)					(2,600,000)	(2,600,000)	2,700,000	1	100
RTAM6	500	53,852,500	Short ICE RUSSEL 2000 MINI RTAM6.	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	ICE Clear US, Inc. VIT943WHDC155Z7CPP89.	03/15/2016.	1,077.0500	1,109.6000	(130,000)					(1,627,500)	(1,627,500)	2,700,000	1	100
RTAM6	250	26,927,500	Short ICE RUSSEL 2000 MINI RTAM6.	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	ICE Clear US, Inc. VIT943WHDC155Z7CPP89.	03/15/2016.	1,077.1000	1,109.6000	(65,000)					(812,500)	(812,500)	1,350,000	1	100
RTAM6	500	53,855,000	Short ICE RUSSEL 2000 MINI RTAM6.	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	ICE Clear US, Inc. VIT943WHDC155Z7CPP89.	03/15/2016.	1,077.1000	1,109.6000	(130,000)					(1,625,000)	(1,625,000)	2,700,000	1	100
VGM6	195	5,995,797	Short EUREX DJ 50 VGM6	Variable Annuities	Exh 5	Equity/Index	06/17/2016.	EUREX Clearing 06X922CGZE976DBY7657	02/16/2016.	3,144.0184	3,340.0210	82,219					(382,205)	(382,205)	666,608	1	10

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
13429999. Total-Short Futures-Hedging Other												11,227,074	0	0	0	0	(137,726,625)	(137,726,625)	376,213,308	XXX	XXX
1389999. Total-Short Futures												11,227,074	0	0	0	0	(137,726,625)	(137,726,625)	376,213,308	XXX	XXX
1409999. Total-Hedging Other												20,382,899	0	0	0	0	(139,569,868)	(139,569,868)	410,156,358	XXX	XXX
1449999. TOTAL												20,382,899	0	0	0	0	(139,569,868)	(139,569,868)	410,156,358	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America NA	20,862,200	49,717,401	70,579,601
Citigroup Global Markets Inc.	33,547,151	40,011,499	73,558,650
JP Morgan Securities LLC	7,876,000	18,528,500	26,404,500
Total Net Cash Deposits	62,285,351	108,257,400	170,542,751

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	170,542,751		170,542,751	21,952,904	(1,570,005)	20,382,899	410,156,358	410,156,358
NAIC 1 Designation												
Bank of America NA	B4TYDEB6GKMZO031MB27	Y	Y	67,644,444	169,344,450	(120,218,136)	0	178,237,191	(120,166,455)	0	184,071,967	165,553,837
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	16,600,000	118,044,653	(147,466,597)	0	148,052,162	(147,641,788)	0	47,702,983	1,681,039
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y	52,567,672	135,376,321	(100,853,950)	0	136,557,222	(102,792,165)	0	25,119,732	7,074,432
Citibank N A	E57ODZWZ7FF32TWEFA76	Y	Y	528,821,054	752,208,912	(263,487,873)	0	778,562,587	(263,614,975)	0	355,238,017	315,138,002
Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	Y	Y	10,650,000	9,734,054	(1,239,000)	0	10,110,452	(1,928,256)	0	2,805,111	650,165
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	Y	416,574,000	609,455,677	(241,730,850)	0	629,518,787	(241,900,564)	0	75,918,889	27,069,717
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	556,705,549	814,142,149	(295,954,671)	0	817,247,355	(295,953,488)	0	201,566,723	163,048,652
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Y	Y	119,043,194	207,751,840	(87,183,915)	1,524,731	208,089,750	(87,183,915)	1,862,641	20,703,821	20,703,821
ING Capital Markets LLC	Z0MI2JT14K8OXYZWX446	Y	Y	2,400,000	2,089,860	-	0	2,089,860	-	0	73,577	0
JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	Y	Y	359,017,061	561,299,598	(312,135,824)	0	569,872,247	(312,183,866)	0	116,353,091	6,499,804
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Y	Y	15,751,302	139,762,377	(147,355,273)	0	139,762,377	(147,466,505)	0	16,126,167	0
National Australia Bank Limited	F8SB4JFBSYQFRQEH3Z21	Y	Y	-	372,790	-	372,790	386,287	-	386,287	37,771	37,771
NATIXIS SA	KX1WK48MPD4Y2NCUIZ63	Y	Y	-	1,064,529	(5,211,314)	0	1,064,529	(5,211,314)	0	467,129	0
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	54,613,566	57,468,199	(12,225)	2,842,408	57,520,258	(20,449)	2,886,243	1,253,152	1,253,152
Royal Bank of Scotland PLC THE	RR3QWICWWIPCS8A4S074	Y	Y	-	20,689,974	(25,526,508)	0	19,460,575	(25,526,508)	0	3,269,809	0
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Y	Y	-	101,020,341	(212,315,155)	0	101,004,034	(212,315,155)	0	22,403,110	0
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	-	6,819,243	(47,095,076)	0	6,856,190	(47,086,247)	0	33,348,125	0
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Y	Y	-	-	(2,446,454)	0	-	(1,054,570)	0	667,784	0
Zurich Capital Market Inc.	8W5K78S4YEPXGV6LDP60	Y	Y	-	13,080,239	-	13,080,239	13,080,239	-	13,080,239	-	0
0299999. Total NAIC 1 Designation				2,200,387,842	3,719,725,207	(2,010,232,822)	17,820,168	3,817,472,101	(2,012,046,220)	18,215,411	1,107,126,957	708,710,391
NAIC 2 Designation												
Citigroup Global Markets Inc.	MBNUM2BPBDO7JBLYG310	Y	N	-	-	(429,688)	0	-	(1,053,342)	0	-	0
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Y	Y	45,672,105	24,604,803	(21,458,750)	0	42,823,532	(21,667,984)	0	51,030,747	8,504,695
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	417,598,072	540,546,313	(135,284,511)	0	540,565,853	(135,284,511)	0	37,169,873	24,833,603
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Y	Y	403,517,830	493,659,167	(122,441,862)	0	518,904,706	(122,593,826)	0	80,671,515	48,370,990
0399999. Total NAIC 2 Designation				866,788,007	1,058,810,283	(279,614,811)	0	1,102,294,091	(280,599,663)	0	168,872,135	81,709,288
0899999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX	14,301,668	116,712,421	(109,932,804)	0	116,277,784	(111,306,983)	0	1,294,857,086	1,287,335,035
0999999. Gross Totals				3,081,477,517	5,065,790,662	(2,399,780,438)	188,362,919	5,057,996,880	(2,405,522,871)	38,598,310	2,981,012,536	2,487,911,072
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					5,065,790,662	(2,399,780,438)						

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								
CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	Cash		Cash	504,002	504,002	504,002		V
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELII46	Corporate	035242 AB 2	ANHEUSER-BUSCH INBEV FINANCE INC	3,477,153	3,522,000	3,305,737	01/17/2043.	I
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELII46	Corporate	17275R AF 9	CISCO SYSTEMS INC	42,171,910	34,150,000	33,357,851	01/15/2040.	I
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELII46	Corporate	20030N AK 7	COMCAST CORPORATION	20,831,825	15,642,000	15,652,924	11/15/2035.	I
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELII46	Corporate	377372 AE 7	GLAXOSMITHKLINE CAPITAL INC	10,861,934	8,000,000	7,978,362	05/15/2038.	I
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELII46	Corporate	48305Q AB 9	KAISER FOUNDATION HOSPITALS	15,329,496	14,000,000	12,812,968	04/01/2042.	I
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELII46	Corporate	68389X AM 7	ORACLE CORPORATION	20,089,995	17,000,000	17,543,762	07/15/2040.	I
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELII46	Corporate	375558 BG 7	GILEAD SCIENCES INC	10,857,744	10,000,000	10,078,670	09/01/2035.	I
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELII46	Corporate	406216 BG 5	HALLIBURTON COMPANY	10,346,380	10,361,000	10,332,826	11/15/2025.	I
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELII46	Corporate	585055 AS 5	MEDTRONIC INC	22,556,427	20,600,000	22,303,811	03/15/2020.	I
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELII46	Corporate	263534 BZ 1	EI DU PONT DE NEMOURS & CO	7,838,899	7,116,000	7,103,767	01/15/2020.	I
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELII46	Corporate	406216 BG 5	HALLIBURTON COMPANY	9,012,265	9,025,000	9,000,459	11/15/2025.	I
Goldman Sachs & Co. FOR8UP27PHTHYVLBNG30	Treasury	912810 RP 5	UNITED STATES TREASURY	14,439,287	13,500,000	10,269,379	11/15/2045.	I
Goldman Sachs & Co. FOR8UP27PHTHYVLBNG30	Treasury	912828 P2 0	UNITED STATES TREASURY	46,595,846	46,531,000	46,543,083	01/31/2018.	I
Goldman Sachs & Co. FOR8UP27PHTHYVLBNG30	Treasury	912810 QQ 4	UNITED STATES TREASURY	8,028,533	6,000,000	6,095,912	05/15/2041.	I
Goldman Sachs & Co. FOR8UP27PHTHYVLBNG30	Treasury	912828 D5 6	UNITED STATES TREASURY	13,524,675	12,938,000	12,906,455	08/15/2024.	I
Goldman Sachs & Co. FOR8UP27PHTHYVLBNG30	Treasury	912828 KD 1	UNITED STATES TREASURY	8,903,611	8,504,000	8,455,984	02/15/2019.	I
Morgan Stanley & Co International plc. 4PQUHN3JPFGFNF3BB653	Corporate	15200D AD 9	CENTERPOINT ENERGY TRANSITION BOND COMPANY LLC CNP_05-A	5,512,770	5,413,733	5,383,560	08/01/2019.	V
Morgan Stanley & Co International plc. 4PQUHN3JPFGFNF3BB653	Corporate	17305E DY 8	CITIBANK CREDIT CARD ISSUANCE TRUST CCCIT_07-A8	16,011,094	14,915,000	15,347,053	09/20/2019.	V
Morgan Stanley & Co International plc. 4PQUHN3JPFGFNF3BB653	Corporate	17305E EE 1	CITIBANK CREDIT CARD ISSUANCE TRUST CCCIT_08-A1	10,532,842	9,669,000	10,116,459	02/07/2020.	V
Morgan Stanley & Co International plc. 4PQUHN3JPFGFNF3BB653	Corporate	717081 DB 6	PFIZER INC	2,118,382	1,870,000	1,869,302	03/15/2019.	V
Morgan Stanley & Co International plc. 4PQUHN3JPFGFNF3BB653	Treasury	912828 XM 7	UNITED STATES TREASURY	14,345,074	14,036,000	14,047,094	07/31/2020.	V
Morgan Stanley & Co International plc. 4PQUHN3JPFGFNF3BB653	Corporate	717081 DB 6	PFIZER INC	828,095	731,000	751,582	03/15/2019.	V
NATIXIS SA KX1WK48MPD4Y2NCUIZ63	Corporate	478160 BY 9	JOHNSON & JOHNSON	788,570	788,000	786,896	03/01/2026.	V
NATIXIS SA KX1WK48MPD4Y2NCUIZ63	Corporate	244199 AZ 8	DEERE & CO	2,156,650	1,476,000	1,566,637	05/15/2030.	V
Royal Bank of Scotland PLC THE RR3QWICWWIPCS8A4S074	Corporate	17305E DY 8	CITIBANK CREDIT CARD ISSUANCE TRUST CCCIT_07-A8	4,941,272	4,603,000	4,736,338	09/20/2019.	V
Royal Bank of Scotland PLC THE RR3QWICWWIPCS8A4S074	Corporate	17305E EE 1	CITIBANK CREDIT CARD ISSUANCE TRUST CCCIT_08-A1	129,632	119,000	124,507	02/07/2020.	V
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Corporate	00037B AC 6	ABB FINANCE USA INC	4,411,093	4,123,000	3,642,999	05/08/2042.	V
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Corporate	03523T BJ 6	ANHEUSER-BUSCH INBEV WORLDWIDE INC	2,932,120	2,000,000	1,984,905	11/15/2039.	V
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Corporate	594918 AX 2	MICROSOFT CORPORATION	7,969,441	6,878,000	6,754,591	12/15/2043.	V
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Corporate	771196 AU 6	ROCHE HOLDINGS INC	3,980,943	2,700,000	2,632,952	03/01/2039.	V
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Corporate	03076C AG 1	AMERIPRISE FINANCIAL INC	9,110,782	8,738,000	8,955,218	10/15/2024.	V
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Corporate	09247X AE 1	BLACKROCK INC	13,716,944	12,283,000	12,700,013	12/10/2019.	V
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Corporate	22160K AC 9	COSTCO WHOLESALE CORPORATION	5,191,178	5,000,000	4,999,021	03/15/2017.	V
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Corporate	268317 AS 3	ELECTRICITE DE FRANCE SA	25,551,930	25,061,000	24,857,490	10/13/2025.	V
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Corporate	40428H PV 8	HSBC USA INC	31,619,713	31,658,000	31,633,545	08/07/2020.	V
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Corporate	589331 AN 7	MERCK & CO INC	637,201	573,000	629,483	06/30/2019.	V
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Corporate	693304 AT 4	PECO ENERGY CO	2,364,751	2,275,000	2,266,076	10/15/2025.	V
UBS AG BFM8T61CT2L1QCEMIK50	US Agency - Loan Backed	31419G WZ 3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	8,662	8,241	8,426	09/01/2025.	V
UBS AG BFM8T61CT2L1QCEMIK50	Treasury	912828 H7 8	UNITED STATES TREASURY	32,105	32,100	32,054	01/31/2017.	V
UBS AG BFM8T61CT2L1QCEMIK50	Corporate	09247X AE 1	BLACKROCK INC	1,273,086	1,140,000	1,178,703	12/10/2019.	V
UBS AG BFM8T61CT2L1QCEMIK50	Corporate	22160K AC 9	COSTCO WHOLESALE CORPORATION	9,003,579	8,672,000	8,670,301	03/15/2017.	V
UBS AG BFM8T61CT2L1QCEMIK50	Corporate	25468P CK 0	WALT DISNEY CO	9,577,184	8,553,000	9,052,167	03/15/2019.	V
UBS AG BFM8T61CT2L1QCEMIK50	Corporate	40428H PV 8	HSBC USA INC	2,611,837	2,615,000	2,612,980	08/07/2020.	V
UBS AG BFM8T61CT2L1QCEMIK50	Corporate	589331 AN 7	MERCK & CO INC	5,463,474	4,913,000	5,397,295	06/30/2019.	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)
UBS AG	BFM8T61CT2L1QCEMIK50	Corporate	674599 BX 2	OCCIDENTAL PETROLEUM CORPORATION	11,252,764	11,265,000	11,262,838	06/01/2016.	V
UBS AG	BFM8T61CT2L1QCEMIK50	Corporate	347075 AC 7	FORT CARSON FAMILY HSG L L C COLO	4,396,276	3,565,000	3,786,578	11/15/2021.	V
UBS AG	BFM8T61CT2L1QCEMIK50	Treasury	912828 D5 6	UNITED STATES TREASURY	143,212	137,000	136,666	08/15/2024.	V
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Corporate	771196 AU 6	ROCHE HOLDINGS INC	594,193	403,000	392,993	03/01/2039.	V
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Treasury	912810 RP 5	UNITED STATES TREASURY	6,417,461	6,000,000	4,564,168	11/15/2045.	I
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Treasury	912828 C3 2	UNITED STATES TREASURY	9,915,965	10,000,000	9,984,944	03/15/2017.	I
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Treasury	912828 H7 8	UNITED STATES TREASURY	5,668,875	5,668,000	5,659,945	01/31/2017.	I
0199999. Totals					496,579,132	455,274,077	452,771,733	XXX	XXX
Collateral Pledged to Reporting Entity									
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	02361D AM 2	AMEREN ILLINOIS CO	3,383,696	2,940,000	XXX	12/15/2043.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	149123 BJ 9	CATERPILLAR INC	6,551,411	4,881,000	XXX	05/01/2031.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	207597 DV 4	CONNECTICUT LIGHT AND POWER COMPANY (THE)	12,099,779	9,385,000	XXX	06/01/2036.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3128PS 6U 6	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	3,077,231	2,914,064	XXX	11/01/2025.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3135G0 SG 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,373,576	1,375,000	XXX	12/14/2022.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3138L3 EE 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,497,845	1,507,611	XXX	03/01/2020.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3138L3 M8 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,745,216	1,692,659	XXX	04/01/2023.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	31413X VG 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,215,584	1,158,000	XXX	06/01/2019.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	341099 CL 1	DUKE ENERGY FLORIDA LLC	2,791,069	2,054,000	XXX	06/15/2038.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	437076 BM 3	HOME DEPOT INC	3,655,528	3,500,000	XXX	04/01/2026.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	67021C AC 1	NSTAR ELECTRIC CO	3,785,029	3,025,000	XXX	03/15/2036.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	68389X AN 5	ORACLE CORPORATION	165,354	165,000	XXX	10/15/2017.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	797440 BM 5	SAN DIEGO GAS AND ELECTRIC CO	5,426,933	4,950,000	XXX	08/15/2040.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	842400 FH 1	SOUTHERN CALIFORNIA EDISON COMPANY	3,308,517	2,567,000	XXX	02/01/2038.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	931142 CB 7	WAL-MART STORES INC	5,828,975	4,695,000	XXX	09/01/2035.	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	976826 BF 3	WISCONSIN POWER AND LIGHT COMPANY	11,738,701	7,850,000	XXX	10/01/2038.	V
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Cash		Cash	16,600,000	16,600,000	XXX		V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Treasury	912810 RH 3	UNITED STATES TREASURY	10,242,578	9,321,000	XXX	08/15/2044.	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Treasury	912828 NT 3	UNITED STATES TREASURY	1,319,381	1,250,000	XXX	08/15/2020.	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Treasury	912828 XM 7	UNITED STATES TREASURY	5,045,713	4,937,000	XXX	07/31/2020.	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Cash		Cash	35,960,000	35,960,000	XXX		V
Citibank N A	E57ODZWZ7FF32TWEFA76	Cash		Cash	528,821,054	528,821,054	XXX		V
Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	Cash		Cash	10,650,000	10,650,000	XXX		V
Credit Suisse International	E58DKGMJYYYJLN8C3868	Cash		Cash	416,574,000	416,574,000	XXX		V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128M4 ZK 2	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	203,998	184,150	XXX	07/01/2037.	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128MM Q2 2	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	140,432	137,199	XXX	07/01/2028.	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128PW M5 4	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	617,677	592,073	XXX	09/01/2026.	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31300M C6 8	FEDERAL HOME LOAN MORTGAGE CORPORATION	452,693	446,035	XXX	07/01/2043.	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31306X QR 7	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	2,515,244	2,470,581	XXX	09/01/2027.	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31326F M3 9	FEDERAL HOME LOAN MORTGAGE CORPORATION	1,455,368	1,435,813	XXX	03/01/2043.	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3132JN ML 8	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	2,938,459	2,734,512	XXX	09/01/2043.	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3132M9 VT 8	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	10,720,483	10,054,317	XXX	10/01/2044.	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31371N GS 8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	439,627	398,886	XXX	07/01/2037.	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138AV HY 4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	477,766	461,605	XXX	11/01/2020.	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138EK BJ 3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	933,939	897,032	XXX	07/01/2027.	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138EL 5M 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	9,099,362	8,257,059	XXX	11/01/2043.	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138EL TB 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	777,448	734,224	XXX	09/01/2028.	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138WA N5 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	17,758,478	16,495,575	XXX	12/01/2043	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138WB HC 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	659,248	621,644	XXX	03/01/2044	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138X6 Y5 8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,371,703	1,274,133	XXX	11/01/2043	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138Y3 WK 3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	538,923	508,441	XXX	09/01/2044	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138YE NW 3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	592,763	574,658	XXX	01/01/2045	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31397J U8 5	FREDDIE MAC FHLMC_3346	2,307,282	2,333,102	XXX	10/15/2033	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31416X E2 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	19,694,463	18,295,810	XXX	12/01/2040	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31416X E3 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12,421,784	11,578,463	XXX	12/01/2040	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31418A HW 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,344,964	1,314,402	XXX	08/01/2027	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31418A U4 8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	648,948	632,506	XXX	07/01/2023	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31418M VA 7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,335,507	1,273,170	XXX	01/01/2040	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31418U 3D 4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	919,625	884,488	XXX	07/01/2040	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31419K J3 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,299,410	2,169,758	XXX	11/01/2040	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912796 GS 2	UNITED STATES TREASURY	9,075,970	9,080,000	XXX	06/23/2016	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912796 JE 0	UNITED STATES TREASURY	14,331,609	14,405,000	XXX	03/02/2017	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912828 C5 7	UNITED STATES TREASURY	27,222,652	25,977,000	XXX	03/31/2021	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912828 F2 1	UNITED STATES TREASURY	21,709,706	21,073,000	XXX	09/30/2021	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912828 G8 7	UNITED STATES TREASURY	111,759,472	108,023,000	XXX	12/31/2021	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912828 SF 8	UNITED STATES TREASURY	6,950,945	6,774,000	XXX	02/15/2022	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912828 WG 1	UNITED STATES TREASURY	83,894,697	80,108,000	XXX	04/30/2021	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912828 WN 6	UNITED STATES TREASURY	35,267,014	34,162,000	XXX	05/31/2021	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Cash		Cash	153,827,889	153,827,889	XXX		V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912828 G3 8	UNITED STATES TREASURY	27,425,143	26,366,000	XXX	11/15/2024	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Foreign Government	D20658 8X 7	UNITED STATES TREASURY	17,936,962	16,153,121	XXX	02/15/2023	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Cash		Cash	310,000	310,000	XXX		V
Goldman Sachs International W22LROWP2IHZNBB6K528	Corporate	046353 AD 0	ASTRAZENECA PLC	8,123,162	6,172,000	XXX	09/15/2037	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 RD 2	UNITED STATES TREASURY	3,379,958	2,715,000	XXX	11/15/2043	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912828 G3 8	UNITED STATES TREASURY	34,200,816	32,880,000	XXX	11/15/2024	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912828 L2 4	UNITED STATES TREASURY	15,669,136	15,452,000	XXX	08/31/2022	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash		Cash	356,225,000	356,225,000	XXX		V
HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	Treasury	912828 G6 1	UNITED STATES TREASURY	5,486,514	5,424,000	XXX	11/30/2019	V
HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	Treasury	912828 M4 9	UNITED STATES TREASURY	2,770,678	2,717,000	XXX	10/31/2022	V
HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	Treasury	912828 N5 5	UNITED STATES TREASURY	4,600,066	4,568,000	XXX	12/31/2017	V
HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	Treasury	912828 WZ 9	UNITED STATES TREASURY	22,527,527	22,220,000	XXX	04/30/2022	V
HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	Treasury	912828 XE 5	UNITED STATES TREASURY	1,742,477	1,726,089	XXX	05/31/2020	V
HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	Treasury	912828 XM 7	UNITED STATES TREASURY	81,915,933	80,151,000	XXX	07/31/2020	V
ICE Clear US, Inc. VIT943WHDC155Z7CPP89	Cash		Cash	14,301,668	14,301,668	XXX		V
ING CAPITAL MARKETS LLC Z0MI2JT14K8OXYZWX446	Cash		Cash	2,400,000	2,400,000	XXX		V
JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	Corporate	084659 AB 7	BERKSHIRE HATHAWAY ENERGY CO	3,042,440	3,000,000	XXX	02/01/2020	V
JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	Corporate	59156R BB 3	METLIFE INC	1,521,105	1,405,000	XXX	09/15/2023	V
JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	Corporate	842434 CG 5	SOUTHERN CALIFORNIA GAS COMPANY	3,766,753	3,056,000	XXX	11/15/2035	V
JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	Treasury	912828 F8 8	UNITED STATES TREASURY	3,878,204	3,913,000	XXX	10/31/2016	V
JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	Cash		Cash	346,808,560	346,808,560	XXX		V
Morgan Stanley & Co International plc 4PQUHN3JPFGFNF3BB653	Corporate	15200D AD 9	CENTERPOINT ENERGY TRANSITION BOND COMPANY LLC CNP_05-A	4,053,200	3,980,384	XXX	08/01/2019	V
Morgan Stanley & Co International plc 4PQUHN3JPFGFNF3BB653	Corporate	17305E DY 8	CITIBANK CREDIT CARD ISSUANCE TRUST CCCIT_07-A8	5,632,599	5,247,000	XXX	09/20/2019	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	Corporate	17305E EE 1	CITIBANK CREDIT CARD ISSUANCE TRUST CCCIT_08-A1	3,899,842	3,580,000	XXX	02/07/2020	V
Morgan Stanley & Co International plc	4PQUHN3JPFGFNF3BB653	Treasury	912828 XM 7	UNITED STATES TREASURY	2,165,661	2,119,000	XXX	07/31/2020	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	035229 CN 1	ANHEUSER-BUSCH COMPANIES LLC	2,275,517	1,781,000	XXX	02/01/2043	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	035229 CQ 4	ANHEUSER-BUSCH COMPANIES LLC	3,541,029	2,857,000	XXX	01/15/2033	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	46625H HZ 6	JPMORGAN CHASE & CO	1,598,746	1,435,000	XXX	05/10/2021	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Cash		Cash	396,102,538	396,102,538	XXX		V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Treasury	912796 GW 3	UNITED STATES TREASURY	10,274,629	10,282,000	XXX	07/21/2016	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Treasury	912796 HA 0	UNITED STATES TREASURY	4,401,683	4,407,000	XXX	08/18/2016	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Treasury	912796 HR 3	UNITED STATES TREASURY	646,913	647,000	XXX	05/12/2016	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Treasury	912796 HT 9	UNITED STATES TREASURY	39,290,342	39,301,000	XXX	06/02/2016	V
0299999. Totals					3,081,477,517	3,038,664,272	XXX	XXX	XXX

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

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

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

NONE

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
U.S. Government - Issuer Obligations						
912810 RL 4	UNITED STATES OF AMERICA		1	48,761,501	43,581,429	02/15/2045
912828 C5 7	UNITED STATES TREASURY		1	10,484,375	9,936,883	03/31/2021
912828 C5 7	UNITED STATES TREASURY		1	10,484,375	10,000,000	03/31/2021
912828 C5 7	UNITED STATES TREASURY		1	10,484,375	9,985,108	03/31/2021
912828 C6 5	UNITED STATES TREASURY		1	10,215,625	9,984,134	03/31/2019
912828 C6 5	UNITED STATES TREASURY		1	10,215,625	9,972,569	03/31/2019
912828 C6 5	UNITED STATES TREASURY		1	127,695,313	124,566,277	03/31/2019
912828 C6 5	UNITED STATES TREASURY		1	204,312,500	199,284,440	03/31/2019
912828 D8 0	UNITED STATES TREASURY		1	12,771,484	12,427,021	08/31/2019
912828 D8 0	UNITED STATES TREASURY		1	12,771,484	12,428,729	08/31/2019
912828 D8 0	UNITED STATES TREASURY		1	38,314,453	37,281,064	08/31/2019
912828 D8 0	UNITED STATES TREASURY		1	38,314,453	37,286,188	08/31/2019
912828 D8 0	UNITED STATES TREASURY		1	51,085,938	49,638,174	08/31/2019
912828 D9 8	UNITED STATES TREASURY		1	27,616,016	27,470,559	09/15/2017
912828 D9 8	UNITED STATES TREASURY		1	37,658,203	37,460,571	09/15/2017
912828 D9 8	UNITED STATES TREASURY		1	50,210,938	49,928,213	09/15/2017
912828 H9 4	UNITED STATES TREASURY		1	50,226,563	49,931,171	02/15/2018
912828 H9 4	UNITED STATES TREASURY		1	50,226,563	49,913,937	02/15/2018
912828 H9 4	UNITED STATES TREASURY		1	50,226,563	49,887,408	02/15/2018
912828 M6 4	UNITED STATES TREASURY		1	101,078,125	99,986,441	11/15/2018
912828 M6 4	UNITED STATES TREASURY		1	50,539,063	49,986,227	11/15/2018
912828 M6 4	UNITED STATES TREASURY		1	50,539,063	49,975,639	11/15/2018
912828 M9 8	UNITED STATES TREASURY		1	102,000,000	99,462,105	11/30/2020
912828 N2 2	UNITED STATES TREASURY		1	50,562,500	49,902,893	12/15/2018
912828 N2 2	UNITED STATES TREASURY		1	50,562,500	49,904,660	12/15/2018
912828 N2 2	UNITED STATES TREASURY		1	15,168,750	15,034,241	12/15/2018
912828 N4 8	UNITED STATES TREASURY		1	102,453,125	99,687,984	12/31/2020
912828 N4 8	UNITED STATES TREASURY		1	5,122,656	5,046,210	12/31/2020
912828 N4 8	UNITED STATES TREASURY		1	5,122,656	5,043,615	12/31/2020
912828 N4 8	UNITED STATES TREASURY		1	15,367,969	15,184,707	12/31/2020
912828 N6 3	UNITED STATES TREASURY		1	10,078,125	9,983,280	01/15/2019
912828 N6 3	UNITED STATES TREASURY		1	15,117,188	14,995,121	01/15/2019
912828 N6 3	UNITED STATES TREASURY		1	20,156,250	20,010,956	01/15/2019
912828 N6 3	UNITED STATES TREASURY		1	20,156,250	20,047,551	01/15/2019
912828 N6 3	UNITED STATES TREASURY		1	10,078,125	10,009,933	01/15/2019
912828 N6 3	UNITED STATES TREASURY		1	15,117,188	15,020,397	01/15/2019
912828 N6 3	UNITED STATES TREASURY		1	20,156,250	20,023,581	01/15/2019
912828 N6 3	UNITED STATES TREASURY		1	15,117,188	15,023,747	01/15/2019
912828 P8 7	UNITED STATES TREASURY		1	99,593,750	98,646,460	02/28/2021
912828 WS 5	UNITED STATES TREASURY		1	10,223,438	9,955,563	06/30/2019
912828 WS 5	UNITED STATES TREASURY		1	127,792,969	124,624,903	06/30/2019
912828 WS 5	UNITED STATES TREASURY		1	127,792,969	124,599,003	06/30/2019
912828 XA 3	UNITED STATES TREASURY		1	50,234,375	49,881,046	05/15/2018
912828 XE 5	UNITED STATES TREASURY		1	50,750,000	49,490,191	05/31/2020
912828 XE 5	UNITED STATES TREASURY		1	5,075,000	4,950,112	05/31/2020
0199999. U.S. Government - Issuer Obligations				1,998,031,819	1,957,440,441	XXX
U.S. Government - Residential Mortgage-Backed Securities						
38377U N2 0	GOVERNMENT NATION GNMA_11-62		1	4,065,354	4,049,765	01/01/2040
38379D LJ 1	GOVERNMENT NATIONAL MORTGAGE A		1	3,919,611	4,583,096	10/01/2043
38379H FW 0	GOVERNMENT NATIONAL MORTGAGE A		1	2,231,330	2,272,772	03/01/2044
38379P AB 3	GOVERNMENT NATIONAL MORTGAGE A		1	2,141,414	2,256,951	10/01/2039
36179Q Y7 0	GOVERNMENT NATIONAL MORTGAGE A		1	3,207,891	3,233,486	01/20/2045
36179Q Y7 0	GOVERNMENT NATIONAL MORTGAGE A		1	5,371,230	5,417,377	01/20/2045
36179R LP 2	GOVERNMENT NATIONAL MORTGAGE A		1	-	-	08/20/2045
36179R LQ 0	GOVERNMENT NATIONAL MORTGAGE A		1	559,653	555,295	08/20/2045
36202E 6E 4	GOVERNMENT NATIONAL MORTGAGE A GNMA II 5.000% 004469		1	9,621,590	8,915,765	06/20/2039
36225B ND 6	GINNIE MAE I		1	634,864	550,653	05/15/2031
36225B ND 6	GINNIE MAE I		1	634,864	550,653	05/15/2031
36225B ND 6	GINNIE MAE I		1	227,651	197,454	05/15/2031
36225B ND 6	GINNIE MAE I		1	634,864	550,653	05/15/2031
36241K HR 2	GINNIE MAE I		1	6,106	5,815	06/15/2020
36241K HR 2	GINNIE MAE I		1	1,151,079	1,096,207	06/15/2020
36241K LQ 9	GINNIE MAE I		1	891,000	796,448	01/15/2037
36292C BU 7	GINNIE MAE I		1	1,198,679	1,051,108	07/15/2035
0299999. U.S. Government - Residential Mortgage-Backed Securities				36,497,180	36,083,498	XXX
0599999. Total - U.S. Government				2,034,528,999	1,993,523,939	XXX
All Other Governments - Issuer Obligations						
05968C AA 0	BANCO LATINOAMERICANO DE COMER		2FE	8,170,857	7,987,315	04/04/2017
05968C AA 0	BANCO LATINOAMERICANO DE COMER		2FE	2,553,393	2,502,205	04/04/2017
05968C AB 8	BANCO LATINOAMERICANO DE COMER		2FE	5,012,440	4,985,571	05/07/2020
500630 BW 7	KOREA DEVELOPMENT BANK		1FE	1,543,262	1,518,879	08/22/2017
500630 BW 7	KOREA DEVELOPMENT BANK		1FE	8,230,728	8,100,686	08/22/2017
0699999. All Other Governments - Issuer Obligations				25,510,680	25,094,656	XXX
1099999. Total - All Other Governments				25,510,680	25,094,656	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations						
452152 SJ 1	ILLINOIS STATE OF		2FE	2,084,420	2,046,672	07/01/2018
452152 HT 1	ILLINOIS STATE OF 5.665% 3/1/2018		2FE	4,766,670	4,747,509	03/01/2018
1199999. U.S. States, Territories & Possessions - Issuer Obligations				6,851,090	6,794,181	XXX

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)				6,851,090	6,794,181	XXX
U.S. Spec. Rev. & Spec. Assessment Oblig. and all Non-Guar. Oblig. of Agencies & Authorities of Govts & Their U.S. Political Subdivisions - Issuer Obligations						
3130A4 GJ 5	FEDERAL HOME LOAN BANKS		1	40,271,720	39,987,811	04/25/2018
3130A7 CG 8	FEDERAL HOME LOAN BANKS		1	100,163,148	100,000,000	02/26/2021
3130A7 GH 2	FEDERAL HOME LOAN BANKS		1	100,229,600	100,000,000	03/15/2021
249182 CA 2	DENVER COLO CITY&CNTY ARPT		1FE	2,050,460	2,014,186	11/15/2016
49130T PH 3	KENTUCKY HSG CORP		1FE	1,785,447	1,780,000	07/01/2016
57583U BW 7	MASSACHUSETTS ST DEV FIN AGY		1FE	6,000,000	6,000,000	04/01/2016
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations				250,500,375	249,781,997	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						
3136A0 LW 5	FANNIE MAE FNMA_11-70		1	1,094,265	1,094,870	06/01/2030
3136AE RY 5	FANNIE MAE FNMA_13-55		1	2,696,011	2,701,239	12/01/2032
3136AQ LS 7	FEDERAL NATL MTG ASSN GTD REMI		1	24,593,447	24,515,864	01/01/2041
31392R E3 1	FREDDIE MAC FHLMC_2469		1	1,176,171	1,011,638	07/01/2032
3137BM M8 6	FREDDIC MAC FHLMC_4546		1	2,285,833	2,474,488	01/01/2031
3136A4 ZE 2	FANNIE MAE FNMA_12-25		1	3,296,592	3,178,777	03/01/2042
3136A6 ZP 2	FANNIE MAE FNMA_12-66		1	2,228,666	2,253,374	06/01/2027
3136A9 TK 4	FANNIE MAE FNMA_12-128		1	654,356	572,211	10/01/2032
3136AA PN 9	FANNIE MAE FNMA_12-132		1	3,861,025	3,799,491	12/01/2032
3136AB MK 6	FANNIE MAE FNMA_12-14		1	2,059,082	2,116,452	01/01/2033
3136AB RR 6	FANNIE MAE FNMA_13-9		1	858,907	763,342	01/01/2043
3136AC P8 8	FANNIE MAE FNMA_14-15		1	674,657	593,451	03/01/2042
3136AC YH 8	FANNIE MAE FNMA_13-18		1	1,223,370	1,272,944	10/01/2027
3136AC YX 3	FANNIE MAE FNMA_13-18J		1	4,232,448	3,862,504	11/01/2041
3136AD 7A 1	FANNIE MAE FNMA_13-49		1	1,006,052	978,055	05/01/2033
3136AE 3X 3	FANNIE MAE FNMA_13-69		1	1,696,288	1,794,704	07/01/2033
3136AM C2 3	FANNIE MAE FNMA_15-12		1	1,461,284	1,605,105	03/01/2030
3136AN UG 0	FANNIE MAE REMICS FNMA_15-28A		1	6,428,674	6,828,972	08/01/2044
3136AP ZR 6	FANNIE MAE FNMA_15-57		1	5,832,717	6,020,744	08/01/2035
3137AR FX 9	FREDDIE MAC FHLMC_4062		1	2,502,808	2,352,473	02/01/2041
3137AR J4 9	FREDDIE MAC FHLMC_4057		1	2,930,687	2,860,308	06/01/2027
3137AT BW 1	FEDERAL HOME LOAN MORTGAGE COR		1	1,755,168	1,918,874	01/01/2042
3137AU TS 8	FREDDIE MAC FHLMC_4117		1	6,380,294	5,723,902	02/01/2042
3137B0 SA 3	FREDDIE MAC FHR_4186		1	2,275,365	2,307,894	03/01/2033
3137BH KM 8	FREDDIE MAC FHLMC_15-4461		1	2,404,358	2,618,495	12/01/2043
3137BK R8 5	FEDERAL HOME LOAN MORTGAGE COR		1	1,039,334	1,048,282	07/01/2030
3128M8 B6 0	FEDERAL HOME LOAN MORTGAGE COR		1	3,772,572	3,650,360	10/01/2040
31300M HJ 5	FEDERAL HOME LOAN MORTGAGE COR		1	2,648,280	2,661,425	02/01/2044
3138EM 3D 1	FEDERAL NATIONAL MORTGAGE ASSO		1	3,697,304	3,726,478	09/01/2040
3138EQ W5 7	FEDERAL NATIONAL MORTGAGE ASSO		1	3,001,118	2,990,435	11/01/2045
3128JR HD 1	FEDERAL HOME LOAN MORTGAGE COR		1	409,174	389,197	01/01/2035
3128NC B8 6	FEDERAL HOME LOAN MORTGAGE COR		1	600,068	586,537	02/01/2035
3128NG ER 2	FEDERAL HOME LOAN MORTGAGE COR		1	881,515	836,502	09/01/2036
3128QS 4A 1	FEDERAL HOME LOAN MORTGAGE COR		1	598,615	581,618	01/01/2037
31300M VP 5	FEDERAL HOME LOAN MORTGAGE COR		1	13,731,409	13,734,817	02/01/2045
31326H 2Z 6	FEDERAL HOME LOAN MORTGAGE COR		1	7,199,707	7,223,784	12/01/2044
31326K B3 0	FEDERAL HOME LOAN MORTGAGE COR		1	12,923,154	12,785,261	10/01/2045
3138EM 3G 4	FEDERAL NATIONAL MORTGAGE ASSO		1	2,985,404	2,969,373	08/01/2039
3138EN YM 5	FEDERAL NATIONAL MORTGAGE ASSO		1	13,830,613	13,934,845	11/01/2044
3138EQ NN 8	FEDERAL NATIONAL MORTGAGE ASSO		1	9,314,839	9,274,825	11/01/2045
31400H AV 5	FEDERAL NATIONAL MORTGAGE ASSO		1	324,118	318,194	02/01/2033
31402Q SE 2	FEDERAL NATIONAL MORTGAGE ASSO		1	896,618	870,399	10/01/2034
31403D QW 2	FEDERAL NATIONAL MORTGAGE ASSO		1	2,008,280	1,924,470	07/01/2036
31406L 3S 5	FEDERAL NATIONAL MORTGAGE ASSO		1	1,262,471	1,192,958	12/01/2036
31406L 3S 5	FEDERAL NATIONAL MORTGAGE ASSO		1	963,442	910,393	12/01/2036
31406W R3 0	FEDERAL NATIONAL MORTGAGE ASSO		1	1,391,876	1,319,220	06/01/2035
31406W R8 9	FEDERAL NATIONAL MORTGAGE ASSO		1	1,676,942	1,599,772	08/01/2035
31409J KP 4	FEDERAL NATIONAL MORTGAGE ASSO		1	489,814	460,844	06/01/2036
31409V J6 1	FEDERAL NATIONAL MORTGAGE ASSO		1	1,869,463	1,769,487	11/01/2036
31409X EC 9	FEDERAL NATIONAL MORTGAGE ASSO		1	824,690	771,329	04/01/2037
31410A UG 9	FEDERAL NATIONAL MORTGAGE ASSO		1	2,139,307	2,032,483	05/01/2036
31410F RV 9	FEDERAL NATIONAL MORTGAGE ASSO		1	272,402	260,573	09/01/2035
31412B M6 6	FEDERAL NATIONAL MORTGAGE ASSO		1	2,511,743	2,386,630	11/01/2035
31418M 3L 4	FEDERAL NATIONAL MORTGAGE ASSO		1	1,360,553	1,271,471	12/01/2035
3128LB 2V 9	FEDERAL HOME LOAN MORTGAGE COR		1	201,657	184,404	06/01/2038
3128M7 QY 5	FEDERAL HOME LOAN MORTGAGE COR		1	921,930	842,213	06/01/2039
3128M9 RK 0	FEDERAL HOME LOAN MORTGAGE COR		1	17,265,653	17,003,148	05/01/2043
3128M9 U2 6	FEDERAL HOME LOAN MORTGAGE COR		1	2,506,213	2,493,325	10/01/2043
3128MD ML 4	FEDERAL HOME LOAN MORTGAGE COR		1	18,971,555	18,640,401	02/01/2028
3128MJ XR 6	FEDERAL HOME LOAN MORTGAGE COR		1	23,944,878	23,880,098	01/01/2046
3128MM TX 1	FEDERAL HOME LOAN MORTGAGE COR		1	5,703,466	5,649,373	08/01/2030
3128P7 QG 1	FEDERAL HOME LOAN MORTGAGE COR		1	16,370,300	15,311,053	01/01/2031
3128PS HR 1	FEDERAL HOME LOAN MORTGAGE COR		1	14,435,624	13,898,218	09/01/2025
31292H 4K 7	FEDERAL HOME LOAN MORTGAGE COR		1	716,597	632,452	12/01/2033
31292K 3Z 8	FEDERAL HOME LOAN MORTGAGE COR		1	14,519,286	13,829,672	09/01/2040
31292K 3Z 8	FEDERAL HOME LOAN MORTGAGE COR		1	14,519,286	13,829,672	09/01/2040
31292K 3Z 8	FEDERAL HOME LOAN MORTGAGE COR		1	2,323,086	2,212,747	09/01/2040
31292L FS 9	FEDERAL HOME LOAN MORTGAGE COR		1	18,059,468	17,679,950	03/01/2042
31292L GD 1	FEDERAL HOME LOAN MORTGAGE COR		1	13,517,784	13,077,234	04/01/2042
31292L GE 9	FEDERAL HOME LOAN MORTGAGE COR		1	5,913,796	5,721,817	04/01/2042

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
312942 CM 5	FEDERAL HOME LOAN MORTGAGE COR.		1	12,353,829	11,776,502	09/01/2040
312942 CU 7	FEDERAL HOME LOAN MORTGAGE COR.		1	26,193,269	24,969,166	09/01/2040
312942 F4 2	FEDERAL HOME LOAN MORTGAGE COR.		1	11,862,352	11,300,984	09/01/2040
312942 F4 2	FEDERAL HOME LOAN MORTGAGE COR.		1	6,880,164	6,554,571	09/01/2040
312942 KE 4	FEDERAL HOME LOAN MORTGAGE COR.		1	14,209,032	13,533,892	09/01/2040
312942 KE 4	FEDERAL HOME LOAN MORTGAGE COR.		1	852,542	812,034	09/01/2040
312944 PJ 4	FEDERAL HOME LOAN MORTGAGE COR.		1	14,504,191	14,252,952	12/01/2040
312945 DS 4	FEDERAL HOME LOAN MORTGAGE COR.		1	20,226,878	18,690,836	01/01/2041
312945 DS 4	FEDERAL HOME LOAN MORTGAGE COR.		1	10,113,439	9,297,475	01/01/2041
312945 DS 4	FEDERAL HOME LOAN MORTGAGE COR.		1	20,226,878	18,594,950	01/01/2041
312945 F2 9	FEDERAL HOME LOAN MORTGAGE COR.		1	12,490,808	11,685,844	01/01/2041
31326K HW 0	FEDERAL HOME LOAN MORTGAGE COR.		1	15,157,553	15,144,515	10/01/2045
3132GR 6V 8	FEDERAL HOME LOAN MORTGAGE COR.		1	21,898,983	21,435,867	03/01/2042
3132J8 WP 1	FEDERAL HOME LOAN MORTGAGE COR.		1	7,053,701	6,922,586	04/01/2043
3132L7 CW 7	FEDERAL HOME LOAN MORTGAGE COR.		1	45,036,305	44,223,411	09/01/2045
3132QT AH 9	FEDERAL HOME LOAN MORTGAGE COR.		1	-	-	09/01/2045
3132QT HS 8	FEDERAL HOME LOAN MORTGAGE COR.		1	1,674,032	1,661,925	10/01/2045
31335A BF 4	FEDERAL HOME LOAN MORTGAGE COR.		1	18,493,768	18,285,914	01/01/2044
31335A EB 0	FEDERAL HOME LOAN MORTGAGE COR.		1	30,030,529	29,190,080	06/01/2045
31335A H7 6	FEDERAL HOME LOAN MORTGAGE COR.		1	24,479,530	24,176,556	01/01/2045
31335A HP 6	FEDERAL HOME LOAN MORTGAGE COR.		1	22,474,292	22,227,000	10/01/2045
31335A HP 6	FEDERAL HOME LOAN MORTGAGE COR.		1	51,077,937	50,512,295	10/01/2045
31335A HP 6	FEDERAL HOME LOAN MORTGAGE COR.		1	3,166,832	3,138,484	10/01/2045
31335A NJ 3	FEDERAL HOME LOAN MORTGAGE COR.		1	53,200,013	52,920,644	01/01/2046
3138WF 6T 8	FEDERAL NATIONAL MORTGAGE ASSO.		1	21,863,927	21,425,360	12/01/2045
31292S CF 5	FEDERAL HOME LOAN MORTGAGE COR.		1	837,508	832,409	12/01/2044
3138A4 X7 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	19,078,992	17,696,020	01/01/2041
3138A4 Y3 3	FEDERAL NATIONAL MORTGAGE ASSO.		1	10,192,161	9,997,711	01/01/2026
3138E0 RK 7	FEDERAL NATIONAL MORTGAGE ASSO.		1	7,940,585	7,644,997	12/01/2041
3138E0 RK 7	FEDERAL NATIONAL MORTGAGE ASSO.		1	20,204,020	19,451,925	12/01/2041
3138EK AQ 8	FEDERAL NATIONAL MORTGAGE ASSO.		1	10,214,292	10,058,372	11/01/2042
3138EK H6 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	8,442,105	8,378,882	12/01/2042
3138EL JN 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	19,429,856	18,473,559	06/01/2042
3138EM QY 0	FEDERAL NATIONAL MORTGAGE ASSO.		1	3,197,420	3,142,278	09/01/2043
3138EN VA 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	10,908,329	10,983,189	11/01/2044
3138EP ZL 1	FEDERAL NATIONAL MORTGAGE ASSO.		1	10,062,828	9,816,699	06/01/2045
3138EQ NX 6	FEDERAL NATIONAL MORTGAGE ASSO.		1	9,048,648	8,919,247	10/01/2030
3138LT L6 3	FEDERAL NATIONAL MORTGAGE ASSO.		1	6,969,362	6,917,708	06/01/2042
3138LU Q9 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	12,859,847	12,669,829	05/01/2027
3138LU S2 2	FEDERAL NATIONAL MORTGAGE ASSO.		1	15,717,269	15,460,815	06/01/2042
3138M6 A4 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	9,058,412	8,846,708	10/01/2027
3138NX RW 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	14,498,218	14,391,465	01/01/2043
3138WC CL 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	2,579,165	2,531,346	07/01/2044
3138WC PV 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	1,151,457	1,148,388	08/01/2044
3138WD 3S 8	FEDERAL NATIONAL MORTGAGE ASSO.		1	20,718,456	20,420,695	02/01/2045
3138WE 6B 0	FEDERAL NATIONAL MORTGAGE ASSO.		1	16,169,781	15,891,149	07/01/2045
3138WE CH 0	FEDERAL NATIONAL MORTGAGE ASSO.		1	19,837,888	19,513,802	03/01/2045
3138WE KK 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	6,930,247	6,832,867	04/01/2045
3138WE KT 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	7,803,257	7,689,296	04/01/2045
3138WE QJ 1	FEDERAL NATIONAL MORTGAGE ASSO.		1	28,982,468	28,759,014	05/01/2030
3138WE RM 3	FEDERAL NATIONAL MORTGAGE ASSO.		1	20,618,170	20,256,149	05/01/2045
3138WE XE 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	6,820,001	6,703,020	06/01/2045
3138WF 2U 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	21,892,286	21,411,200	11/01/2045
3138WF 2Z 8	FEDERAL NATIONAL MORTGAGE ASSO.		1	41,360,470	40,989,739	11/01/2045
3138WF 3F 1	FEDERAL NATIONAL MORTGAGE ASSO.		1	-	-	11/01/2045
3138WF CA 2	FEDERAL NATIONAL MORTGAGE ASSO.		1	10,314,316	10,090,327	07/01/2045
3138WF FE 1	FEDERAL NATIONAL MORTGAGE ASSO.		1	26,746,631	26,222,703	08/01/2045
3138WF P5 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	19,003,439	18,757,603	09/01/2045
3138WG BM 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	71,062,742	69,446,119	12/01/2045
3138WG LA 0	FEDERAL NATIONAL MORTGAGE ASSO.		1	44,363,919	44,338,982	02/01/2046
3138WG M2 7	FEDERAL NATIONAL MORTGAGE ASSO.		1	8,544,714	8,523,410	02/01/2046
3138WG MC 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	14,736,290	14,651,813	02/01/2046
3138WP HJ 6	FEDERAL NATIONAL MORTGAGE ASSO.		1	28,475,414	28,384,823	04/01/2043
3138WX 4U 8	FEDERAL NATIONAL MORTGAGE ASSO.		1	3,390,387	3,260,845	06/01/2043
3138WZ U2 6	FEDERAL NATIONAL MORTGAGE ASSO.		1	3,560,247	3,495,967	08/01/2043
3138XR QF 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	2,138,012	2,051,547	08/01/2044
3138XR QF 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	2,138,012	2,051,547	08/01/2044
3138XU QR 6	FEDERAL NATIONAL MORTGAGE ASSO.		1	1,570,471	1,546,523	05/01/2029
3138XU QR 6	FEDERAL NATIONAL MORTGAGE ASSO.		1	1,570,471	1,546,523	05/01/2029
3138XY CD 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	113,355,379	111,772,961	02/01/2042
3138Y7 GA 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	8,612,196	8,569,669	01/01/2045
3138YH U6 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	25,470,432	25,020,117	05/01/2045
3138YK WB 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	2,175,542	2,140,032	05/01/2045
3138YK X5 7	FEDERAL NATIONAL MORTGAGE ASSO.		1	10,290,859	10,039,179	06/01/2045
3138YX EV 3	FEDERAL NATIONAL MORTGAGE ASSO.		1	4,781,845	4,706,690	07/01/2045
3138YX FR 1	FEDERAL NATIONAL MORTGAGE ASSO.		1	6,123,414	5,984,524	08/01/2045
3138YY DN 0	FEDERAL NATIONAL MORTGAGE ASSO.		1	12,119,699	12,118,867	11/01/2045
31402C 5C 2	FEDERAL NATIONAL MORTGAGE ASSO.		1	201,968	197,936	09/01/2018
3140E1 AW 3	FEDERAL NATIONAL MORTGAGE ASSO.		1	16,196,320	16,024,390	09/01/2045

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SECURITIES LENDING COLLATERAL ASSETS
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1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
3140E8 YM 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	17,510,054	17,239,462	11/01/2045
3140E8 YT 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	5,242,525	5,161,661	11/01/2045
3140EU GT 0	FEDERAL NATIONAL MORTGAGE ASSO.		1	61,127,758	60,886,707	02/01/2046
31410L K3 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	2,875,080	2,788,233	12/01/2042
31416Q EZ 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	21,351,241	20,353,259	09/01/2040
31416X RN 2	FEDERAL NATIONAL MORTGAGE ASSO.		1	9,992,056	9,334,560	02/01/2031
31417A H8 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	6,060,873	5,749,626	11/01/2041
31417F 3E 6	FEDERAL NATIONAL MORTGAGE ASSO.		1	8,439,239	8,275,051	04/01/2043
31417G RY 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	32,775,447	32,532,733	05/01/2043
31417G XM 3	FEDERAL NATIONAL MORTGAGE ASSO.		1	1,429,188	1,420,915	06/01/2043
31417Y UM 7	FEDERAL NATIONAL MORTGAGE ASSO.		1	14,707,599	13,884,919	12/01/2030
31417Y VJ 3	FEDERAL NATIONAL MORTGAGE ASSO.		1	3,367,308	3,178,766	01/01/2031
31417Y VJ 3	FEDERAL NATIONAL MORTGAGE ASSO.		1	17,270,201	16,015,871	01/01/2031
31417Y WV 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	13,635,738	12,742,858	02/01/2031
31418A KW 7	FEDERAL NATIONAL MORTGAGE ASSO.		1	1,228,527	1,215,432	10/01/2042
31418B T5 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	707,679	704,670	08/01/2045
31418M XJ 6	FEDERAL NATIONAL MORTGAGE ASSO.		1	788,233	735,201	09/01/2036
31418S 2E 8	FEDERAL NATIONAL MORTGAGE ASSO.		1	16,504,307	15,727,205	09/01/2040
31418W DA 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	21,993,355	21,216,110	09/01/2025
31419B 4T 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	65,162,658	62,135,183	09/01/2040
31419B BT 1	FEDERAL NATIONAL MORTGAGE ASSO.		1	1,991,571	1,952,798	02/01/2041
31419D MM 0	FEDERAL NATIONAL MORTGAGE ASSO.		1	985,186	949,255	09/01/2025
01F032 64 1	FEDERAL NATIONAL MORTGAGE ASSO.	&	1	261,650,391	260,664,063	03/20/2046
01F032 64 1	FEDERAL NATIONAL MORTGAGE ASSO.	&	1	(261,650,391)	(259,960,938)	03/20/2046
01F032 65 8	FEDERAL NATIONAL MORTGAGE ASSO.	&	1	261,445,313	259,550,781	05/12/2046
01F040 64 4	FEDERAL NATIONAL MORTGAGE ASSO.	&	1	266,054,688	266,054,688	04/13/2046
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities				2,488,756,754	2,443,602,397	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	10,134,652	11,344,927	07/25/2052
63939G AD 0	NAVIENT STUDENT LOAN TRUST NAV		1FE	4,480,187	4,896,276	08/25/2050
64031M AB 6	Nelnet Student Loan Trust		1FE	5,499,897	5,577,580	06/25/2046
64033D AB 4	NELNET STUDENT LOAN TRUST NSLT		1FE	4,420,947	4,724,890	06/25/2047
64033F AB 9	NELNET STUDENT LOAN TRUST NSLT		1FE	11,585,610	12,088,949	01/25/2047
64033N AB 2	NELNET STUDENT LOAN TRUST NSLT		1FE	5,118,007	5,568,404	05/25/2049
64033Q AC 3	NELNET STUDENT LOAN TRUST NSLT		1FE	8,964,124	9,939,046	05/25/2049
78447Y AD 4	SLMA_13-3		1FE	882,017	995,714	09/25/2043
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities				51,085,441	55,135,786	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations				2,790,342,570	2,748,520,180	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						
36191V AF 1	GS MEZZANINE PARTNERS V		1	336,471	336,471	08/14/2017
36191V AF 1	GS MEZZANINE PARTNERS V		1	222,374	222,374	08/14/2017
36191V AF 1	GS MEZZANINE PARTNERS V		1	23,462	23,462	08/14/2017
40051@ AA 0	GOLDMAN SACHS CAPITAL PARTNERS		1	-	-	06/30/2017
40051@ AA 0	GOLDMAN SACHS CAPITAL PARTNERS		1	5,821,754	5,821,754	06/30/2017
40051@ AA 0	GOLDMAN SACHS CAPITAL PARTNERS		1	1,786,106	1,786,106	06/30/2017
40051@ AA 0	GOLDMAN SACHS CAPITAL PARTNERS		1	2,147,369	2,147,369	06/30/2017
40051@ AA 0	GOLDMAN SACHS CAPITAL PARTNERS		1	4,842,332	4,842,332	06/30/2017
82825# AA 5	SILVER STATE SOLAR POWER SOUTH		2Z	1,008,078	998,009	02/07/2035
82825# AA 5	SILVER STATE SOLAR POWER SOUTH		2Z	1,050,081	1,039,289	02/07/2035
82825# AA 5	SILVER STATE SOLAR POWER SOUTH		2Z	1,101,777	1,090,141	02/07/2035
82825# AA 5	SILVER STATE SOLAR POWER SOUTH		2Z	3,030,695	2,997,853	02/07/2035
82825# AA 5	SILVER STATE SOLAR POWER SOUTH		2Z	3,163,166	3,128,075	02/07/2035
82825# AA 5	SILVER STATE SOLAR POWER SOUTH		2Z	10,646,204	10,542,521	02/07/2035
BME1HW 3Q 5	GOLDMAN SACHS CAPITAL PARTNERS		1Z	-	-	06/30/2017
G3313# AA 3	EXPRO HOLDINGS UK 3 LTD		5*	6,760,823	6,760,823	12/14/2021
X1429@ AA 1	CTL Logistics		6*	1,992,291	1,992,291	02/28/2017
29717P AG 2	ESSEX PORTFOLIO LP BRE Properties 5.5% 03/15/17		2FE	3,108,578	3,104,766	03/15/2017
828807 CJ 4	SIMON PROPERTY GROUP LP		1FE	2,022,468	1,998,974	09/15/2017
828807 CJ 4	SIMON PROPERTY GROUP LP		1FE	5,561,786	5,497,178	09/15/2017
93933V BB 3	WASHINGTON MUTUAL BANK/HENDERS		6*	5,000		05/20/2013
93933V BB 3	WASHINGTON MUTUAL BANK/HENDERS		6*	5,000		05/20/2013
00084D AE 0	ABN AMRO BANK NV 4.25% 02/02/2017		1FE	2,558,973	2,540,908	02/02/2017
00084D AH 3	ABN AMRO BANK NV		1FE	5,010,226	5,000,000	10/28/2016
002799 AS 3	ABBEY NATIONAL TREASURY SERVIC		1FE	4,973,243	5,000,000	09/29/2017
00440E AK 3	ACE INA HOLDINGS INC 5.8% 3/15/2018		1FE	1,084,269	1,074,248	03/15/2018
02581F YA 1	AMERICAN EXPRESS CENTURION BAN		1FE	1,070,763	1,057,799	06/12/2017
02581F YA 1	AMERICAN EXPRESS CENTURION BAN		1FE	1,049,767	1,037,058	06/12/2017
02581F YE 3	AMERICAN EXPRESS CENTURION BAN 6% 9/13/2017		1FE	4,781,031	4,707,142	09/13/2017
02581F YE 3	AMERICAN EXPRESS CENTURION BAN 6% 9/13/2017		1FE	3,718,580	3,661,110	09/13/2017
0258M0 DC 0	AMERICAN EXPRESS CREDIT CORP 2.8% 9/19/2016		1FE	2,017,676	2,005,091	09/19/2016
0258M0 DC 0	AMERICAN EXPRESS CREDIT CORP 2.8% 9/19/2016		1FE	1,161,173	1,153,930	09/19/2016
0258M0 DD 8	AMERICAN EXPRESS CREDIT CORP		1FE	4,049,360	3,997,772	03/24/2017
0258M0 DD 8	AMERICAN EXPRESS CREDIT CORP		1FE	4,049,360	3,997,772	03/24/2017
0258M0 DY 2	AMERICAN EXPRESS CREDIT CORP		1FE	14,909,340	15,000,000	09/14/2020
032511 AX 5	ANADARKO PETROLEUM CORPORATION 5.95% 09/15/2016		3FE	210,560	210,034	09/15/2016
032511 AX 5	ANADARKO PETROLEUM CORPORATION 5.95% 09/15/2016		3FE	1,017,200	1,014,657	09/15/2016
032511 BH 9	ANADARKO PETROLEUM CORPORATION		3FE	771,443	772,517	09/15/2017
042735 BB 5	ARROW ELECTRONICS INC 3% 3/1/2018		2FE	3,028,165	2,993,794	03/01/2018
05537G AA 3	BBVA BANCO CONTINENTAL SA		2FE	1,064,330	1,037,692	08/26/2022

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SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
05537G AA 3	BBVA BANCO CONTINENTAL SA		2FE	1,596,495	1,603,210	08/26/2022
05537G AA 3	BBVA BANCO CONTINENTAL SA		2FE	2,128,660	2,137,751	08/26/2022
05567L 7E 1	BNP PARIBAS SA		1FE	5,061,935	4,998,018	09/14/2017
05574L PT 9	BNP PARIBAS SA		1FE	16,854,050	16,484,829	08/20/2018
056752 AD 0	BAIDU INC		1FE	2,024,583	1,991,105	06/09/2019
05956N AB 8	BANCO DE CREDITO E INVERSIONES		1FE	4,068,830	3,992,981	09/13/2017
060505 CS 1	BANK OF AMERICA CORP 5.625% 10/14/2016		2FE	1,748,966	1,708,000	10/14/2016
060505 CS 1	BANK OF AMERICA CORP 5.625% 10/14/2016		2FE	1,901,539	1,857,000	10/14/2016
060505 CS 1	BANK OF AMERICA CORP 5.625% 10/14/2016		2FE	3,573,706	3,565,191	10/14/2016
06051G DZ 9	BANK OF AMERICA CORP BANK OF AMERICA CORP 7.625% 6/		2FE	1,375,385	1,182,000	06/01/2019
06051G DZ 9	BANK OF AMERICA CORP BANK OF AMERICA CORP 7.625% 6/		2FE	916,923	788,000	06/01/2019
06051G EK 1	BANK OF AMERICA CORP		2FE	3,928,513	3,899,475	07/12/2016
06051G EQ 8	BANK OF AMERICA CORP		2FE	2,199,889	2,150,650	03/22/2017
06366Q W8 6	BANK OF MONTREAL 2.5% 1/11/2017		1FE	9,104,121	8,996,979	01/11/2017
064058 AA 8	Bank of New York Co Inc		1FE	5,555,075	5,506,307	06/20/2017
064159 AM 8	BANK OF NOVA SCOTIA		1FE	1,012,147	999,671	01/12/2017
064159 AM 8	BANK OF NOVA SCOTIA		1FE	10,121,475	9,996,710	01/12/2017
064159 AM 8	BANK OF NOVA SCOTIA		1FE	5,060,737	4,998,355	01/12/2017
06739F GF 2	BARCLAYS BANK PLC		1FE	890,823	882,794	09/22/2016
06739F GF 2	BARCLAYS BANK PLC		1FE	3,257,866	3,228,987	09/22/2016
09247X AC 5	BLACKROCK INC		1FE	1,609,674	1,592,246	09/15/2017
10513K AB 0	BRANCH BANKING AND TRUST COMPA		1FE	999,330	997,789	09/13/2016
10513K AB 0	BRANCH BANKING AND TRUST COMPA		1FE	9,993,300	9,989,686	09/13/2016
172967 HL 8	CITIGROUP INC		2FE	9,984,225	10,000,000	03/10/2017
172967 HX 2	CITIGROUP INC		2FE	9,959,007	10,000,000	08/14/2017
172967 HX 2	CITIGROUP INC		2FE	9,959,007	10,000,000	08/14/2017
21036P AD 0	CONSTELLATION BRANDS INC		3FE	9,259,250	9,094,867	09/01/2016
21036P AD 0	CONSTELLATION BRANDS INC		3FE	4,375,250	4,307,825	09/01/2016
21036P AD 0	CONSTELLATION BRANDS INC		3FE	508,750	500,623	09/01/2016
22541H CC 4	CREDIT SUISSE NEW YORK NY		2FE	3,731,070	3,720,884	02/15/2018
225434 CJ 6	CREDIT SUISSE USA INC		1FE	3,053,214	3,038,993	08/16/2016
22546Q AW 7	CREDIT SUISSE NEW YORK NY		1FE	19,829,240	20,000,000	04/27/2018
23329P AA 8	DNB BANK ASA		1FE	3,053,354	2,999,441	04/03/2017
23329P AA 8	DNB BANK ASA		1FE	3,053,354	2,999,441	04/03/2017
233851 CA 0	DAIMLER FINANCE NORTH AMERICA		1FE	20,368,520	19,965,850	08/03/2020
25152R 2V 4	DEUTSCHE BANK AG		2FE	4,922,063	5,000,000	08/20/2020
25152R 2V 4	DEUTSCHE BANK AG		2FE	9,844,127	10,000,000	08/20/2020
25152R WZ 2	DEUTSCHE BANK AG LONDON BRANCH		2FE	4,964,889	5,002,506	05/30/2017
25152R WZ 2	DEUTSCHE BANK AG LONDON BRANCH		2FE	24,824,443	25,012,531	05/30/2017
257469 AJ 5	DOMINION RESOURCES INC/VA		2FE	3,474,645	3,446,804	08/01/2033
277432 AM 2	EASTMAN CHEMICAL COMPANY		2FE	1,411,767	1,398,848	06/01/2017
277432 AM 2	EASTMAN CHEMICAL COMPANY		2FE	100,840	99,918	06/01/2017
278062 AB 0	EATON CORPORATION		2FE	3,251,414	3,250,510	11/02/2017
278865 AK 6	ECOLAB INC		2FE	3,037,011	2,999,132	12/08/2016
30217A AA 1	EXPERIAN FINANCE PLC		2FE	6,490,166	6,492,559	06/15/2017
30217A AA 1	EXPERIAN FINANCE PLC		2FE	998,487	1,002,590	06/15/2017
30219G AD 0	EXPRESS SCRIPTS HOLDING CO		2FE	8,099,588	7,985,621	02/15/2017
30219G AD 0	EXPRESS SCRIPTS HOLDING CO		2FE	8,099,588	7,985,621	02/15/2017
30219G AD 0	EXPRESS SCRIPTS HOLDING CO		2FE	5,062,243	5,004,197	02/15/2017
31620M AN 6	FIDELITY NATIONAL INFORMATION		2FE	15,237,765	14,994,580	10/15/2018
345397 WM 1	FORD MOTOR CREDIT COMPANY LLC		2FE	4,991,283	5,000,000	01/17/2017
345397 WQ 2	FORD MOTOR CREDIT COMPANY LLC		2FE	4,866,865	5,000,000	03/12/2019
361448 AK 9	GATX CORPORATION 3.5% 7/15/2016		2FE	7,039,361	6,999,644	07/15/2016
36160B AB 1	GDF SUEZ / ENGIE		1FE	3,003,222	2,993,891	10/10/2017
36962G W7 5	GENERAL ELECTRIC CAPITAL CORP GENERAL ELEC CAP CORP .815% 05		1FE	9,094,920	10,000,000	05/05/2026
36962G W7 5	GENERAL ELECTRIC CAPITAL CORP GENERAL ELEC CAP CORP .815% 05		1FE	4,547,460	4,693,038	05/05/2026
36962G X7 4	GENERAL ELECTRIC CAPITAL CORP		1FE	7,435,521	9,000,000	08/15/2036
36962G X7 4	GENERAL ELECTRIC CAPITAL CORP		1FE	6,609,352	6,782,039	08/15/2036
375558 AT 0	GILEAD SCIENCES INC		1FE	6,086,214	5,998,586	12/01/2016
38148L AB 2	GOLDMAN SACHS GROUP INCTHE		1FE	29,810,638	30,270,854	04/23/2020
40428H PK 2	HSBC BANK USA INC Float 9/24/2018		1FE	4,960,888	5,000,000	09/24/2018
40428H PK 2	HSBC BANK USA INC Float 9/24/2018		1FE	9,921,777	10,000,000	09/24/2018
448579 AC 6	HYATT HOTELS CORP 3.875% 8/15/2016		2FE	1,008,500	999,454	08/15/2016
449786 AQ 5	ING BANK NV		1FE	1,022,259	999,999	03/07/2017
478373 AB 9	JOHNSON CONTROLS INC		2FE	3,496,095	3,497,869	11/02/2017
52206A AB 6	LEASEPLAN CORPORATION NV 2.5% 05/16/2018		2FE	3,964,463	3,991,790	05/16/2018
52206A AB 6	LEASEPLAN CORPORATION NV 2.5% 05/16/2018		2FE	8,920,042	8,981,528	05/16/2018
52206A AB 6	LEASEPLAN CORPORATION NV 2.5% 05/16/2018		2FE	991,116	997,948	05/16/2018
571748 AS 1	MARSH&MCLENNAN COMPANIES INC 2.3% 4/1/2017		1FE	25,185,313	24,994,993	04/01/2017
571748 AS 1	MARSH&MCLENNAN COMPANIES INC 2.3% 4/1/2017		1FE	1,511,119	1,498,761	04/01/2017
571903 AG 8	MARRIOTT INTERNATIONAL INC		2FE	3,176,405	3,134,316	06/15/2017
62927# AD 8	NFL VENTURES LP		1FE	6,403,191	6,275,474	03/31/2024
63534P AF 4	PNC BANK NATIONAL ASSOCIATION		1FE	10,001,550	9,988,784	12/15/2016
63946B AC 4	NBCUNIVERSAL MEDIA LLC		1FE	3,999,944	4,000,000	04/01/2016
654740 AG 4	NISSAN MOTOR ACCEPTANCE CORP		1FE	10,001,869	10,000,000	03/03/2017
65557F AB 2	NORDEA BANK AB		1FE	4,071,869	3,999,391	03/20/2017
65557F AB 2	NORDEA BANK AB		1FE	4,071,869	3,999,391	03/20/2017
66765R AZ 9	NORTHWEST NATURAL GAS CO		1FE	16,271,665	13,482,257	11/10/2027
709599 AL 8	PENSKE TRUCK LEASING COMPANY L		2FE	3,525,641	3,496,686	07/17/2018

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
709629 AF 6	PENTAIR FINANCE SA		2FE	981,682	988,788	12/01/2019
714264 AF 5	PERNOD-RICARD SA		2FE	1,009,986	1,001,531	01/15/2017
714264 AF 5	PERNOD-RICARD SA		2FE	2,524,964	2,503,829	01/15/2017
714264 AF 5	PERNOD-RICARD SA		2FE	2,777,460	2,755,833	01/15/2017
718172 AS 8	PHILIP MORRIS INTERNATIONAL IN		1FE	2,758,006	2,746,303	08/21/2017
74254P AF 9	PRIN LIFE FDG TR		1FE	9,999,470	10,000,000	04/01/2016
743862 AD 6	UNUM GROUP		2FE	5,504,073	5,431,586	07/15/2018
76720A AJ 5	RIO TINTO FINANCE USA PLC		1FE	4,998,107	5,000,000	06/17/2016
781172 AA 9	RUBY PIPELINE LLC		2FE	20,895,452	21,000,000	04/01/2017
78355H JS 9	RYDER SYSTEM INC		2FE	7,576,527	7,497,705	03/01/2017
78573A AB 6	SABMILLER HOLDINGS INC		1FE	4,541,215	4,498,572	01/15/2017
80280J DC 2	SANTANDER BANK NA		2FE	22,809,618	23,000,000	01/12/2018
830505 AP 8	SKANDINAVISKA ENSKILDA BANKEN 1.75% 3/19/2018		1FE	10,007,077	9,976,767	03/19/2018
86960B AC 6	SVENSKA HANDELSBANKEN AB		1FE	7,028,602	7,007,445	03/21/2018
86960B AK 8	SVENSKA HANDELSBANKEN AB		1FE	29,919,848	30,000,000	10/01/2020
87020P AA 5	SWEDBANK AB		1FE	12,103,798	11,994,381	09/29/2017
87305Q CL 3	TTX COMPANY		1FE	15,186,464	14,981,841	02/01/2019
900150 AA 1	TURKIYE HALK BANKASI AS		2FE	3,041,807	2,995,343	07/19/2017
902494 AN 3	TYSON FOODS INC TYSON FOODS INC 6.6% 4/1/16		2FE	999,972	1,000,000	04/01/2016
90351D AC 1	UBS GROUP FUNDING JERSEY LTD		2FE	14,980,425	15,000,000	09/24/2020
92343V BL 7	VERIZON COMMUNICATIONS INC Float 9/15/2016		2FE	1,005,243	1,000,000	09/15/2016
92343V BM 5	VERIZON COMMUNICATIONS INC		2FE	1,024,569	1,000,000	09/14/2018
92890H AB 8	WEA FINANCE LLC		2FE	2,012,749	1,997,175	09/17/2019
949746 NX 5	WELLS FARGO & COMPANY 5.625% 12/11/2017		1FE	4,390,538	4,302,760	12/11/2017
949746 NX 5	WELLS FARGO & COMPANY 5.625% 12/11/2017		1FE	3,426,762	3,369,975	12/11/2017
96950H AD 2	WILLIAMS PARTNERS LP		2FE	561,000	550,000	02/01/2017
F3166# AC 8	ESSILOR INTERNATIONAL COMPAGNI Series A 1.84% 5/4/2017		1	9,478,567	9,500,000	05/04/2017
F3166# AG 9	ESSILOR INTERNATIONAL COMPAGNI		1	10,928,526	11,000,000	11/04/2018
001192 A* 4	AGL CAPITAL CORPORATION AGL Capital Corp 1.910% 10/27/		2	29,585,589	30,000,000	10/27/2016
24022* AB 0	DCC FUEL IV LLC DCC FUEL IV LLC CSNB 1.87% 5/1		2	-	-	05/01/2016
24022* AB 0	DCC FUEL IV LLC DCC FUEL IV LLC CSNB 1.87% 5/1		2	124,455	125,739	05/01/2016
40637C A* 1	HALMA PLC		2	15,263,859	15,000,000	01/06/2021
758750 A@ 2	REGAL-BELOIT CORPORATION		2	979,057	982,065	08/23/2017
85915# AK 7	STERICYCLE INC		1	18,852,312	19,000,000	10/01/2021
87222# AB 1	TD WILLIAMSON INC		2	4,879,218	4,957,611	06/30/2017
879360 B# 1	TELEDYNE TECHNOLOGIES INC		2	24,654,552	25,000,000	11/05/2020
89147L M# 4	TORTOISE ENERGY INFRASTRUCTURE		1FE	10,000,000	10,000,000	06/14/2020
89147L N* 7	TORTOISE ENERGY INFRASTRUCTURE		1FE	14,714,147	15,000,000	06/14/2025
89148B D# 5	TORTOISE MLP FUND INC		1FE	7,501,608	8,000,000	04/17/2021
900734 A# 1	TUSCARORA GAS TRANSMISSION CO		2	5,444,229	5,394,329	08/21/2017
96329* KV 3	WHEELS INC		1	24,766,268	25,000,000	12/15/2017
D5472# AD 2	MOLKEREI ALOIS MUELLER		2	14,539,561	14,500,000	07/17/2017
G9284# AV 9	VITOL FINANCE LTD		2	15,535,342	15,500,000	07/28/2016
Q0458* AE 9	AQUASURE FINANCE PTY LTD		2FE	22,106,891	24,616,000	07/12/2027
999999 99 9	Summary Adjustments		2Z	131,372	131,396	04/01/2016
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations				1,030,639,951	1,031,826,054	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
004421 PR 8	ACE SECURITIES CORP ACE_05-HE4		1FM	2,864,490	2,913,653	07/25/2035
07388F AD 5	BEAR STEARNS ASSET BACKED SEC		1FM	820,231	818,820	07/25/2036
126670 DA 3	COUNTRYWIDE ASSET-BACKED CERTI		1FM	2,426,513	2,422,851	02/25/2036
144531 DM 9	CARRINGTON MORTGAGE LOAN TRUST		1FM	5,927,198	5,932,298	10/25/2035
43641N BM 5	HOLMES MASTER ISSUER PLC HMI_1 HMI 2011-3A A6		1FE	19,688,212	19,296,321	10/15/2054
73316P EM 8	POPULAR ABS MORTGAGE PASS-THRO		1FM	3,606,414	3,661,614	08/25/2035
76117Y AA 3	RESIMAC MBS TRUST RESI_14-1A		1FE	9,436,477	9,503,444	12/12/2045
82846G AH 3	SILVERSTONE MASTER ISSUER SMI_ SMI 2012-1A 2A1		1FE	5,056,122	5,000,000	01/21/2055
G45669 CM 1	HOLMES MASTER ISSUER PLC HMI_1		1FE	21,585,900	21,879,264	10/15/2054
61744C RD 0	MORGAN STANLEY ABS CAPITAL I M		1FM	1,373,490	1,375,924	04/25/2035
00191X AC 0	APS RESECURITIZATION TRUST APS		1FM	8,723,590	8,852,768	06/03/2049
00212X BW 0	ASG RESECURITIZATION TRUST ASG		1FM	1,401,150	1,433,144	12/25/2045
004375 DD 0	ACCREDITED MORTGAGE LOAN TRUST		1FM	4,307,881	4,314,055	07/25/2035
004421 RF 2	ACE SECURITIES CORP. ACE_05-HE		1FM	2,328,591	2,337,854	08/25/2035
004421 RF 2	ACE SECURITIES CORP. ACE_05-HE		1FM	498,984	500,624	08/25/2035
02151D AC 8	COUNTRYWIDE ALTERNATIVE LOAN T		1FM	21,395,851	23,134,825	09/25/2047
03072S E3 5	AMSI_05-R5		1FM	3,505,351	3,526,519	07/25/2035
03072S P4 1	AMERIQUEST MORTGAGE SECURITES		1FM	1,382,587	1,376,017	11/25/2035
03072S P4 1	AMERIQUEST MORTGAGE SECURITES		1FM	1,382,587	1,376,017	11/25/2035
040104 FW 6	ARSI_04-W3		1FM	182,137	203,591	02/25/2034
040104 HD 6	ARGENT SECURITIES INC ARSI_04-		1FM	831,962	1,011,674	04/25/2034
040104 HD 6	ARGENT SECURITIES INC ARSI_04-		1FM	831,962	1,011,674	04/25/2034
04542B DT 6	CREDIT-BASED ASSET SERVICING A		1FM	1,258,848	1,325,649	03/25/2033
05544J BW 9	BCAP LLC TRUST BCAP_15-RR2		2AM	4,854,489	4,934,451	05/25/2035
05545J AN 9	BCAP LLC TRUST BCAP_15-RR3		1FE	7,406,757	7,522,106	02/25/2046
05969M AA 7	BANC OF AMERICA FUNDING CORPOR		1AM	15,900,630	16,136,969	06/25/2036
05990Q AP 8	BANC OF AMERICA FUNDING CORPOR		1AM	17,123,101	17,297,000	06/29/2037
05990R AD 3	BANC OF AMERICA FUNDING CORPOR		1FM	6,826,473	6,901,948	02/24/2037
05990T AF 4	BANC OF AMERICA FUNDING CORPOR		1FM	7,711,643	7,790,071	04/25/2037
05990T AF 4	BANC OF AMERICA FUNDING CORPOR		1FM	18,361,054	18,547,788	04/25/2037
05990T AJ 6	BANC OF AMERICA FUNDING CORPOR		1FM	19,922,178	20,036,255	09/28/2036
05990T AJ 6	BANC OF AMERICA FUNDING CORPOR		1FM	1,179,393	1,183,363	09/28/2036

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SECURITIES LENDING COLLATERAL ASSETS
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05990T AJ 6	BANC OF AMERICA FUNDING CORPOR		1FM	7,968,871	7,916,982	09/28/2036
07325N CY 6	BAYVIEW FINANCIAL ACQUISITION		1FM	2,236,152	2,388,679	02/28/2041
07325N CY 6	BAYVIEW FINANCIAL ACQUISITION		1FM	1,783,927	1,810,185	02/28/2041
07325N DS 8	BAYVIEW FINANCIAL ACQUISITION		1FM	959,943	953,799	04/28/2036
07325N DV 1	BAYVIEW FINANCIAL ACQUISITION		1FM	3,336,574	3,600,089	04/28/2036
073879 JA 7	BSABS_04-2		1FM	1,342,716	1,333,764	08/25/2034
073879 JM 1	BEAR STEARNS ASSET BACKED SECU		1FM	8,150,435	8,162,321	10/25/2034
07387U HR 5	BEAR STEARNS ASSET BACKED SECU		1FM	6,481,481	6,612,996	04/25/2036
12650B AA 1	CREDIT SUISSE MORTGAGE TRUST C		1FE	16,849,430	17,090,188	11/25/2036
12650E AY 3	CREDIT SUISSE MORTGAGE TRUST C		1AM	15,334,989	15,462,720	11/27/2036
12650V BJ 7	CREDIT SUISSE MORTGAGE TRUST C		1FE	9,202,712	9,242,546	10/01/2046
126671 PV 2	COUNTRYWIDE ASSET-BACKED CERTI		1FM	239,671	245,392	05/01/2032
126673 7C 0	COUNTRYWIDE ASSET BACKED CERTI		1FM	5,012,432	5,000,000	08/25/2035
126673 EV 0	COUNTRYWIDE ASSET-BACKED CERTI		1FM	3,841,204	3,884,740	01/25/2035
126673 J2 9	ENCORE CREDIT RECEIVABLES TRUS		1FM	2,038,887	2,073,378	11/25/2035
126673 J2 9	ENCORE CREDIT RECEIVABLES TRUS		1FM	7,877,519	7,967,611	11/25/2035
161546 GC 4	CHASE FUNDING MORTGAGE LOAN AS		1FM	652,692	579,395	03/25/2033
17307G JK 5	CMLTI_04-OPT1		1FM	16,197,072	18,431,000	10/25/2034
17323H AC 0	CITIGROUP MORTGAGE LOAN TRUST		2AM	4,379,933	4,413,458	08/25/2036
17323L AA 5	CITIGROUP MORTGAGE LOAN TRUST		1AM	15,833,016	15,989,999	03/25/2036
225470 UB 7	CREDIT SUISSE MORTGAGE CAPITAL		1FM	3,971,699	4,159,452	11/25/2035
30246Q AG 8	FBR SECURITIZATION TRUST FBRSI		1FM	6,870,602	6,922,618	09/25/2035
36242D NU 3	GSAMP TRUST GSAMP_04-OPT		1FM	7,130,263	8,081,581	11/25/2034
36248T AA 0	GS MORTGAGE SECURITIES CORPORA		1FE	24,577,451	24,723,005	04/25/2037
36248V AA 5	GSMSC 2015-6R A		1FE	37,691,798	38,136,546	02/26/2037
36249X AD 4	GS MORTGAGE SECURITIES CORP GS		1FM	3,607,382	3,681,416	09/25/2036
36250T AF 4	GS MORTGAGE SECURITIES CORPORA		1FM	5,301,005	5,393,292	08/25/2033
39539M AA 7	GREENPOINT MORTGAGE FUNDING TR		1FM	9,145,069	10,163,886	06/25/2037
40431M AJ 5	HOUSEHOLD HOME EQUITY LOAN TRU		1FM	3,136,074	3,159,925	07/20/2036
437084 JT 4	HOME EQUITY ASSET TRUST HEAT_0		1FM	3,971,381	4,008,124	07/25/2035
437084 PQ 3	HOME EQUITY ASSET TRUST HEAT_0		1FM	2,005,731	2,003,628	01/25/2036
43710L AC 8	HOME EQUITY ASSET TRUST HEAT_0		1FM	6,127,900	6,349,467	05/25/2037
46644B AD 2	JPMORGAN REREMIC JPMRR_15-1		2AM	9,756,306	10,016,808	07/25/2036
46644B AM 2	JPMORGAN REREMIC JPMRR_15-1		1FE	5,801,363	5,947,027	07/25/2036
50219P AA 4	LSTAR SECURITIES INVESTMENT TR		1Z	9,133,757	9,204,547	01/01/2021
50820T AE 9	LAKE COUNTRY MORTGAGE LOAN TRU		1FM	2,185,274	2,183,297	07/25/2034
50820T AE 9	LAKE COUNTRY MORTGAGE LOAN TRU		1FM	5,350,154	5,373,165	07/25/2034
50820T AE 9	LAKE COUNTRY MORTGAGE LOAN TRU		1FM	7,535,428	7,567,837	07/25/2034
52524G AA 0	LEHMAN XS TRUST LXS_07-7N		1FM	7,724,092	8,214,477	06/25/2047
52525B AD 4	LEHMAN XS TRUST LXS_07-16N		1FM	27,828,706	31,995,144	09/25/2047
54911B AA 8	LSTAR SECURITIES INVESTMENT TR		1FE	15,373,488	15,495,260	11/02/2020
57643L CJ 3	MAST_04-OPT1		1FM	392,696	361,620	02/25/2034
57643L CJ 3	MAST_04-OPT1		1FM	137,974	119,639	02/25/2034
57643L EZ 5	MAST_04-OPT2		1FM	618,053	373,966	09/25/2034
57643L LA 2	MASTR ASSET BACKED SECURITIES		1FM	3,704,095	3,734,720	11/01/2035
61744C NT 9	MORGAN STANLEY ABS CAPITAL I M		1FM	5,071,723	5,187,009	02/25/2035
61763W AA 6	MORGAN STANLEY REREMIC TRUST M		1FM	6,677,508	6,798,956	11/25/2033
61764Q AG 5	MORGAN STANLEY REREMIC TRUST M		1AM	9,677,892	9,740,177	11/25/2046
61765N AA 4	MSRR 201-R5 1A		1FE	11,413,789	11,371,462	10/26/2046
64352V LM 1	NEW CENTURY HOME EQUITY LOAN T		1FM	942,644	945,538	07/25/2035
65540R AY 6	NMRR_14-7R		1AM	7,032,429	7,116,886	12/25/2035
65540U BJ 1	NOMURA RESECURITIZATION TRUST		1FE	4,489,575	4,527,329	08/25/2047
65540Y AA 3	NOMURA RESECURITIZATION TRUST		1FE	10,898,170	10,992,637	09/26/2035
66987X GG 4	NFHE_05-1		1FM	2,131,099	2,135,738	06/25/2035
66987X GG 4	NFHE_05-1		1FM	1,065,549	1,067,070	06/25/2035
66987X GW 9	NOVASTAR NHEL_05-3		1FM	777,352	769,474	01/25/2036
68389F FT 6	OPTION ONE MORTGAGE LOAN TRUST		1FM	1,657,788	1,729,637	11/25/2034
68389F GL 2	OOMLT_05-1		1FM	623,210	316,331	02/25/2035
73316P JD 3	POPULAR ABS MORTGAGE PASS-THRO		1FM	1,511,771	1,353,176	01/01/2036
73316P JD 3	POPULAR ABS MORTGAGE PASS-THRO		1FM	1,511,771	1,353,176	01/01/2036
760985 2Y 6	RESIDENTIAL ASSET MORTGAGE PRO		1FM	162,242	155,736	04/01/2034
76110W F8 4	RESIDENTIAL ASSET SECURITIES C		1FM	4,572,579	4,570,503	11/25/2034
76110W LL 8	RESIDENTIAL ASSET SECURITIES C		1FM	655,428	540,602	06/01/2031
76110W LL 8	RESIDENTIAL ASSET SECURITIES C		1FM	655,428	540,602	06/01/2031
76110W VV 5	RESIDENTIAL ASSET SECURITIES C		2FM	1,148,200	1,343,762	01/25/2034
76110W YM 2	RESIDENTIAL ASSET SECURITIES C		1FM	3,197,418	3,195,440	06/25/2034
76112B AM 2	RESIDENTIAL ASSET MORTGAGE PRO		1FM	4,344,453	4,777,360	08/25/2034
78514R AD 7	CARRINGTON MORTGAGE LOAN TRUST		1FM	3,659,745	3,728,958	09/25/2035
805564 QK 0	SAST_04-2		1FM	1,588,000	2,014,895	08/25/2035
80557B AD 6	SAXON ASSET SECURITIES TRUST 2 SAST 2007-3 2A3		1FM	3,716,593	3,413,408	09/25/2047
81375W AB 2	SABR_04-O1		1FM	443,480	481,915	02/25/2034
81375W JQ 0	SECURITIZED ASSET BACKED RECEI		1FM	1,140,860	1,141,981	11/25/2035
81375W JQ 0	SECURITIZED ASSET BACKED RECEI		1FM	1,144,372	1,145,497	11/25/2035
83611M NH 7	SOUNDVIEW HOME EQUITY LOAN TRU		1FM	4,562,491	4,720,857	03/25/2036
84751P GK 9	CASTINGS PLC		1FM	688,486	678,502	06/25/2036
86359D UT 2	LEHMAN XS TRUST LXS_05-5N		1FM	19,767,979	21,256,901	11/25/2035
86360L AE 6	STRUCTURED ASSET SECURITIES CO		1FM	4,645,871	5,141,881	07/25/2036
86362X AP 3	STRUCTURED ASSET MORTGAGE INVE		1FM	20,350,180	21,460,663	01/25/2037
881561 UJ 1	TERWIN MORTGAGE TRUST TMT_05-		1FM	967,906	985,052	07/25/2035

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92977X AA 1	WACHOVIA LOAN TRUST WACLT_05-S		1FM	5,097,838	5,103,833	05/25/2035
94980G BF 7	WFHN_04-2		1FM	9,437,553	9,516,447	10/25/2034
126694 D2 1	COUNTRYWIDE HOME LOANS CWHL_0		4FM	10,482,955	12,098,457	04/01/2036
126694 D2 1	COUNTRYWIDE HOME LOANS CWHL_0		4FM	1,921,462	2,217,574	04/01/2036
172987 BA 6	CITIGROUP MORTGAGE LOAN TRUST		1FM	6,019,178	6,064,864	11/01/2036
00192F AA 2	APS RESECURITIZATION TRUST APS		1FE	7,691,601	7,697,398	10/29/2046
02150L AL 1	COUNTRYWIDE ALTERNATIVE LOAN T		3FM	1,736,667	1,923,194	06/01/2037
02150L AL 1	COUNTRYWIDE ALTERNATIVE LOAN T		3FM	5,979,691	6,621,941	06/01/2037
02150L AL 1	COUNTRYWIDE ALTERNATIVE LOAN T		3FM	14,793,892	16,382,832	06/01/2037
05490M AA 5	BANC OF AMERICA FUNDING CORPOR		2AM	13,141,084	13,280,273	08/01/2036
05532E CB 9	BCAP LLC TRUST BCAP_09-RR10		1FM	3,216,890	3,244,836	03/01/2036
05533F EX 5	BCAP LLC TRUST BCAP_11-RR11		1FM	2,112,092	2,221,047	11/26/2035
05991B AD 7	BANK OF AMERICA FUNDING CORP		1FE	3,483,874	3,555,157	06/02/2046
073879 2U 1	BEAR STEARNS ASSET BACKED SECU		1FM	3,327,614	3,295,691	09/25/2035
12544V BE 8	COUNTRYWIDE HOME LOAN CWHL_07-		1FM	2,460,736	2,424,865	05/01/2037
12566W AA 8	CITIMORTGAGE ALTERNATIVE LOAN		3FM	2,781,518	2,967,041	05/01/2037
12566W AA 8	CITIMORTGAGE ALTERNATIVE LOAN		3FM	1,390,759	1,472,863	05/01/2037
12566W AA 8	CITIMORTGAGE ALTERNATIVE LOAN		3FM	5,563,036	5,891,451	05/01/2037
12566W AA 8	CITIMORTGAGE ALTERNATIVE LOAN		3FM	2,781,518	2,967,041	05/01/2037
12667G U2 7	COUNTRYWIDE ALTERNATIVE LOAN T		1FM	2,660,609	2,820,681	07/25/2035
12667G U2 7	COUNTRYWIDE ALTERNATIVE LOAN T		1FM	2,660,609	2,820,681	07/25/2035
12668A L3 7	CREDIT SUISSE MORTGAGE TRUST C		3FM	6,552,135	7,153,599	01/01/2036
12668A L3 7	CREDIT SUISSE MORTGAGE TRUST C		3FM	11,296,785	12,333,792	01/01/2036
126694 3B 2	CWHL_06-8 CWHL 2006-8 1A1		2FM	6,027,550	6,055,359	05/01/2036
126694 3B 2	CWHL_06-8 CWHL 2006-8 1A1		2FM	861,079	865,051	05/01/2036
126694 TU 2	COUNTRYWIDE HOME LOANS CWHL_05		3FM	3,964,896	4,233,047	01/01/2036
16165V AF 5	CHASEFLEX TRUST CFLX_07-1		1FM	4,190,709	5,135,451	02/25/2037
17308F AA 7	CITIMORTGAGE ALTERNATIVE LOAN		3FM	3,196,913	3,768,167	07/25/2035
17308F AA 7	CITIMORTGAGE ALTERNATIVE LOAN		3FM	4,757,311	5,607,391	07/25/2035
17308F AA 7	CITIMORTGAGE ALTERNATIVE LOAN		3FM	4,757,311	5,607,391	07/25/2035
17308F AA 7	CITIMORTGAGE ALTERNATIVE LOAN		3FM	4,757,311	5,607,392	07/25/2035
17310F AC 9	CITICORP MORTGAGE SECURITIES I		3FM	5,232,418	5,584,499	10/01/2036
17315G AN 8	CMLTI_09-5		1FM	5,388,884	5,527,575	07/25/2036
17323N AN 3	CITIGROUP MORTGAGE LOAN TRUST		1FE	10,817,161	11,129,009	07/25/2037
17324L AC 0	GHELMA AG MEIRINGEN		1FE	5,150,134	5,152,426	09/25/2036
251510 DF 7	DEUTSCHE ALT-A SECURITIES INC		1FM	1,368,954	1,569,647	02/25/2035
32051G F3 4	FHAMS_05-FA10		3FM	4,544,134	4,970,421	01/01/2036
32051G F3 4	FHAMS_05-FA10		3FM	323,270	353,596	01/01/2036
32051G F3 4	FHAMS_05-FA10		3FM	4,544,134	4,970,421	01/01/2036
32052U AQ 6	FIRST HORIZON MORTGAGE PASS-TH		2FM	1,702,197	1,772,772	02/01/2037
36242D 3W 1	GSAA HOME EQUITY TRUST GSAA_05		1FM	17,331,643	17,715,427	06/25/2035
46642V AN 8	JP MORGAN REMERIC JPMRR_14-5		1FM	2,780,329	2,869,289	01/26/2036
46642V AN 8	JP MORGAN REMERIC JPMRR_14-5		1FM	1,556,984	1,606,802	01/26/2036
50219J AA 8	LSTAR Securities Inv Trust		1Z	10,631,295	10,727,173	10/01/2020
61749W AT 4	MORGAN STANLEY MORTGAGE LOAN T		4FM	6,525,150	7,430,857	08/01/2036
74958E AC 0	RESIDENTIAL ASSET SECURITIES C RFMSI 2006-S12 2A2		3FM	685,404	749,738	12/01/2036
76110H 2Z 1	RESIDENTIAL ACCREDIT LOANS IN		4FM	578,333	634,234	04/01/2035
86359D NN 3	SASC_05-15		3FM	2,604,510	2,635,134	08/01/2035
86359D NN 3	SASC_05-15		3FM	6,005,327	6,075,938	08/01/2035
88156T AB 9	TERWIN MORTGAGE TRUST TMTS_06-		1FM	7,999,554	7,940,803	10/25/2037
94984A AL 4	WFMBS_06-6		3FM	636,793	658,481	05/01/2036
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				957,303,408	991,816,400	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						
05490J AA 2	BARCLAYS COMMERCIAL MORTGAGE S		1FM	2,702,990	2,748,081	02/15/2028
05490J AG 9	BARCLAYS COMMERCIAL MORTGAGE S		1FM	4,452,362	4,500,000	02/15/2028
05490J AG 9	BARCLAYS COMMERCIAL MORTGAGE S		1FM	1,360,444	1,375,000	02/15/2028
05490J AJ 3	BARCLAYS COMMERCIAL MORTGAGE S		1FM	2,968,365	3,000,000	02/15/2028
05525U AA 6	BANC OF AMERICA MERRILL LYNCH		1FM	11,986,286	12,013,026	12/15/2029
05525U AA 6	BANC OF AMERICA MERRILL LYNCH		1FM	1,368,434	1,371,489	12/15/2029
05550Y AA 6	BLCP HOTEL TRUST BLCP_14-CLRN		1FM	4,219,849	4,321,008	08/15/2029
05606Y AA 0	BXHTL MORTGAGE TRUST BXHTL_15-		1FM	7,844,707	8,001,027	05/15/2029
05606Y AG 7	BXHTL MORTGAGE TRUST BXHTL_15-		1FM	3,890,137	4,000,000	05/15/2029
05606Y AJ 1	BXHTL MORTGAGE TRUST BXHTL_15-		1FM	7,904,639	8,000,000	05/15/2029
05950V AH 3	BACM_06-6		1FM	1,417,667	1,427,326	10/01/2045
05950W AF 5	BANC OF AMERICA COMMERCIAL MOR		1FM	223,489	223,638	07/01/2046
05950W AF 5	BANC OF AMERICA COMMERCIAL MOR		1FM	321,057	321,276	07/01/2046
05950W AF 5	BANC OF AMERICA COMMERCIAL MOR		1FM	4,169,153	4,172,251	07/01/2046
059512 AE 3	BANC OF AMERICA COMMERCIAL MOR BACM 2007-3 A4		1FM	8,216,755	8,199,083	06/01/2049
059512 AE 3	BANC OF AMERICA COMMERCIAL MOR BACM 2007-3 A4		1FM	3,286,702	3,282,429	06/01/2049
059513 AE 1	BANC OF AMERICA COMMERCIAL MOR		1FM	4,771,032	4,732,780	02/01/2051
05952C AE 0	BANC OF AMERICA COMMERCIAL MOR		1FM	5,806,540	5,980,593	02/01/2051
07387M AG 4	BEAR STEARNS COMMERCIAL MORTGA		1FM	1,242,321	1,242,321	03/01/2039
07401D BC 4	BEAR STEARNS COMMERCIAL MORTGA		1FM	3,534,857	3,553,621	06/01/2050
12632N AA 8	COMM MORTGAGE TRUST COMM_14-KY		1FM	6,473,669	6,552,827	06/11/2027
12632N AD 2	COMM MORTGAGE TRUST COMM_14-KY		1FM	4,934,545	5,000,000	06/11/2027
12632N AD 2	COMM MORTGAGE TRUST COMM_14-KY		1FM	7,895,272	8,000,000	06/11/2027
12632N AD 2	COMM MORTGAGE TRUST COMM_14-KY		1FM	1,973,818	2,010,792	06/11/2027
12650D AA 7	CREDIT SUISSE MORTGAGE TRUST C		1FM	19,920,730	20,010,505	04/15/2029
17309D AD 5	CITIGROUP COMMERCIAL MORTGAGE		1FM	727,364	728,469	03/01/2049

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1			2	3	4	5	6	7
CUSIP Identification			Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
17313K	AJ	0	CITIGROUP COMMERCIAL MORTGAGE		1FM	13,092,132	13,287,310	12/01/2049
22545L	AD	1	CREDIT SUISSE MORTGAGE CAPITAL CSMC 2006-C5 A3		1FM	15,921,054	15,857,710	12/01/2039
22545L	AD	1	CREDIT SUISSE MORTGAGE CAPITAL CSMC 2006-C5 A3		1FM	16,899,055	16,833,287	12/01/2039
22545L	AG	4	CREDIT SUISSE MORTGAGE CAPITAL		1FM	5,067,282	5,095,642	12/01/2039
255030	AA	6	DIVCORE CLO LTD DIVCR_13-1A		1FE	26,477,901	26,610,956	11/15/2032
26885K	AA	8	EQUITY MORTGAGE TRUST EQTY_14-		1FM	6,009,032	6,117,473	05/08/2031
26885K	AA	8	EQUITY MORTGAGE TRUST EQTY_14-		1FM	19,142,189	19,487,635	05/08/2031
26885K	AG	5	EQUITY MORTGAGE TRUST EQTY_14-		1FM	1,964,183	2,000,000	05/08/2031
26885K	AJ	9	EQUITY MORTGAGE TRUST EQTY_14-		1FM	1,963,216	2,000,000	05/08/2031
36828Q	KW	5	GE CAPITAL COMMERCIAL MORTGAGE		1FM	479,660	479,660	06/01/2048
40422A	AA	1	HILTON USA TRUST HILT_14-ORL		1FM	14,485,856	14,508,110	07/15/2029
40422A	AA	1	HILTON USA TRUST HILT_14-ORL		1FM	5,117,178	5,124,913	07/15/2029
46628F	AF	8	JP MORGAN CHASE COMMERCIAL MOR		1FM	2,318,664	2,316,763	04/01/2045
46629Y	AC	3	JP MORGAN CHASE COMMERCIAL MOR		1FM	11,266,124	11,229,525	06/01/2047
46629Y	AC	3	JP MORGAN CHASE COMMERCIAL MOR		1FM	1,972,208	1,964,304	06/01/2047
46629Y	AC	3	JP MORGAN CHASE COMMERCIAL MOR		1FM	8,179,664	8,170,060	06/01/2047
50179A	AE	7	LB-UBS COMMERCIAL MORTGAGE TRU LBUBS 2007-C1 A4		1FM	4,778,876	4,781,696	02/11/2040
50179M	AG	6	LB-UBS COMMERCIAL MORTGAGE TRU		1FM	3,695,394	3,698,679	09/11/2039
60688B	AD	0	MERRILL LYNCH COUNTRYWIDE COMM		1FM	6,069,602	6,073,683	08/01/2049
60688B	AD	0	MERRILL LYNCH COUNTRYWIDE COMM		1FM	8,623,376	8,630,477	08/01/2049
61754J	AF	5	MORGAN STANLEY CAPITAL I MSC_0 MSC 2007-T27 A4		1FM	6,385,340	6,328,664	06/01/2042
61756U	AE	1	MORGAN STANELY CAPITAL I MSC_0		1FM	7,028,712	6,997,144	12/01/2049
61756U	AE	1	MORGAN STANELY CAPITAL I MSC_0		1FM	8,785,890	8,744,091	12/01/2049
61756U	AE	1	MORGAN STANELY CAPITAL I MSC_0		1FM	3,250,779	3,239,037	12/01/2049
92890X	AA	5	WFCG COMMERCIAL MORTGAGE TRUST		1FM	14,266,818	14,306,494	11/15/2029
92890X	AE	7	WFCG COMMERCIAL MORTGAGE TRUST		1FM	2,404,832	2,410,300	11/15/2029
92890X	AG	2	WFCG COMMERCIAL MORTGAGE TRUST		1FM	1,596,059	1,606,869	11/15/2029
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						340,854,260	342,668,024	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities								
001751	AE	6	AMERICAN MONEY MANAGEMENT CORP		1FE	1,956,528	1,979,481	11/15/2027
03063W	AE	7	AMERICREDIT AUTOMOBILE RECEIVA		1FE	1,638,082	1,636,102	10/10/2017
03063W	AE	7	AMERICREDIT AUTOMOBILE RECEIVA		1FE	224,813	224,698	10/10/2017
13057V	AB	2	CALIFORNIA REPUBLIC AUTO RECEI		1FE	7,523,881	7,499,490	09/17/2018
139738	AG	3	CAPITAL AUTO RECEIVABLES ASSET		1FE	4,945,704	4,999,606	11/01/2020
24702K	AD	8	DELL EQUIPMENT FINANCE DEFT_14		1FE	2,499,305	2,499,957	06/22/2020
24702K	AD	8	DELL EQUIPMENT FINANCE DEFT_14		1FE	2,499,305	2,499,957	06/22/2020
24702K	AE	6	DELL EQUIPMENT FINANCE DEFT_14		1FE	4,000,286	3,999,891	06/22/2020
24702K	AE	6	DELL EQUIPMENT FINANCE DEFT_14		1FE	4,000,286	3,999,891	06/22/2020
34528Q	CB	8	FORD CREDIT FLOORPLAN MASTER O		1FE	5,035,636	4,999,704	09/15/2019
34528Q	CC	6	FORD CREDIT FLOORPLAN MASTER O		2AM	4,040,358	3,999,549	09/15/2019
36250Q	AF	0	GM FINANCIAL AUTOMOBILE LEASIN		1FE	3,018,057	2,999,935	11/20/2019
36250Q	AG	8	GM FINANCIAL AUTOMOBILE LEASIN		1FE	4,528,060	4,499,686	11/20/2019
36250Q	AH	6	GM FINANCIAL AUTOMOBILE LEASIN		2AM	4,024,964	3,999,693	08/20/2020
38013G	AF	6	GM FINANCIAL AUTOMOBILE LEASIN		1FE	8,159,923	7,998,887	07/22/2019
68268E	AA	1	ONE MAIN FINANCIAL ISSUANCE TR		1FE	61,305,724	61,980,296	03/18/2026
68268L	AA	5	ONEMAIN FINANCIAL ISSUANCE TRU		1FE	19,515,838	19,996,538	11/20/2028
685049	AA	6	ORANGE LAKE TIMESHARE TRUST ON		1FE	599,072	587,554	03/10/2027
687847	AB	9	OSCAR US FUNDING TRUST OSCAR_1		1FE	643,857	644,919	08/15/2017
687847	AC	7	OSCAR US FUNDING TRUST OSCAR_1		1FE	2,962,266	3,000,000	04/15/2019
687847	AD	5	OSCAR US FUNDING TRUST OSCAR_1		1FE	2,947,148	3,000,000	12/15/2021
68784L	AB	8	OSCAR US FUNDING TRUST OSCAR_1		1FE	6,351,381	6,378,702	08/15/2018
68784L	AD	4	OSCAR US FUNDING TRUST OSCAR_1		1FE	19,660,156	19,996,132	12/15/2019
80283X	AF	4	SANTANDER DRIVE TRUST SDART_14		1FE	10,919,053	10,999,079	08/17/2020
80284E	AA	6	SANTANDER DRIVE AUTO RECEIVABL		2AM	3,957,729	3,955,558	03/17/2020
80284G	AA	1	SANTANDER DRIVE AUTO RECEIVABL		2AM	4,749,150	4,745,466	06/16/2020
80284J	AA	5	SANTANDER DRIVE AUTO RECEIVABL		2AM	3,303,962	3,328,823	03/16/2021
82651X	AA	5	SIERRA RECEIVABLES FUNDING COM		1FE	289,164	286,698	07/20/2028
82651X	AA	5	SIERRA RECEIVABLES FUNDING COM		1FE	289,164	286,698	07/20/2028
85172L	AA	4	SPRINGLEAF FUNDING TRUST SLFT_		1FE	24,617,490	24,998,509	03/01/2023
85172M	AA	2	SPRINGLEAF FUNDING TRUST SLFT_		1FE	50,163,470	49,980,960	05/15/2028
872267	AE	9	TCF AUTO RECEIVABLES OWNER TRU		1FE	3,497,438	3,459,592	05/15/2020
872267	AF	6	TCF AUTO RECEIVABLES OWNER TRU		2AM	2,248,249	2,209,703	04/15/2021
89253U	AA	8	TRADE MAPS LTD MAPS1_13-1A		1FE	9,935,600	10,000,000	12/10/2018
89253U	AC	4	TRADE MAPS LTD MAPS1_13-1A		1FE	4,944,650	5,000,000	12/10/2018
89253U	AE	0	TRADE MAPS LTD MAPS1_13-1A		2AM	1,731,044	1,750,000	12/10/2018
00037B	AA	0	ABB FINANCE USA INC		1FE	7,548,156	7,488,036	05/08/2017
313305	AA	2	FEDERAL EXPRESS CORP 2012 PASS		2FE	1,312,219	1,304,264	01/15/2018
313305	AA	2	FEDERAL EXPRESS CORP 2012 PASS		2FE	835,048	829,986	01/15/2018
001751	AA	4	AMERICAN MONEY MANAGEMENT CORP		1FE	9,942,310	10,000,000	11/15/2027
001751	AC	0	AMERICAN MONEY MANAGEMENT CORP		1FE	987,601	996,240	11/15/2027
00175L	AA	0	AMERICAN MONEY MANAGEMENT CORP		1FE	2,956,542	2,977,917	07/27/2026
00176D	AA	7	AMMC_13-13A		1FE	9,950,900	10,089,005	01/26/2026
00176D	AA	7	AMMC_13-13A		1FE	1,990,180	2,019,625	01/26/2026
00176J	AA	4	AMERICAN MONEY MANAGEMENT CORP		1FE	16,750,695	17,000,000	04/14/2027
00176J	AD	8	AMERICAN MONEY MANAGEMENT CORP		1FE	5,848,014	6,000,000	04/14/2027
00190Y	AE	5	ARES_13-2A		1FE	965,074	989,219	07/28/2025
00191Y	AC	8	ARES CLO LTD ARES_15-1A		1FE	7,310,415	7,578,410	12/05/2026
00191Y	AC	8	ARES CLO LTD ARES_15-1A		1FE	3,742,932	3,891,134	12/05/2026
006278	AE	5	ADML14-1A		1FE	932,557	1,010,384	07/15/2026

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
03762D AA 1	APIDOS CDO APID_07-CA APID 2007-CA A1		1FE	295,102	289,737	05/14/2020
03762D AD 5	APIDOS CDO APID_07-CA		1FE	8,821,575	9,000,000	05/14/2020
03765L AA 0	APIDOS CLO 2015-20A		1FE	7,938,984	8,000,000	01/16/2027
03765P AA 1	APIDOS CLO APID_15-21A		1FE	32,630,664	33,000,000	07/18/2027
03765P AA 1	APIDOS CLO APID_15-21A		1FE	1,839,183	1,844,994	07/18/2027
03765P AC 7	APIDOS CLO APID_15-21A		1FE	12,711,568	13,300,000	07/18/2027
04014W AA 3	ARES CLO LTD ARES_14-1A		1FE	1,639,230	1,673,373	04/17/2026
04015B AC 4	ARES CLO LTD ARES14-31A		1FE	974,109	994,462	08/28/2025
04015B AC 4	ARES CLO LTD ARES14-31A		1FE	8,766,981	9,023,216	08/28/2025
04015N AC 8	ARES CLO LTD ARES_15-4A		1FE	9,032,496	9,200,000	10/15/2026
04015N AD 6	ARES CLO LTD ARES_15-4A		1FE	6,137,523	6,300,000	10/15/2026
04941M AA 3	ATLAS SENIOR LOAN FUND LTD ATC		1FE	992,502	999,524	07/16/2026
053633 AB 9	AVERY POINT CLO LTD AVERY		1FE	3,213,928	3,278,134	01/18/2025
053633 AB 9	AVERY POINT CLO LTD AVERY		1FE	2,966,703	2,967,668	01/18/2025
056162 AA 8	BABSON CLO LTD BABSN_15-IA		1FE	14,797,095	15,000,000	04/20/2027
056162 AC 4	BABSON CLO LTD BABSN_15-IA		1FE	6,741,287	7,000,000	04/20/2027
056162 AE 0	BABSON CLO LTD BABSN_15-IA		1FE	1,163,948	1,200,000	04/20/2027
05617W AA 1	BABSON CLO LTD BABSN_13-IA		1FE	5,179,519	5,165,205	04/21/2025
05617Y AC 3	BABSN_13-IIA		1FE	2,394,220	2,504,369	01/18/2025
05617Y AC 3	BABSN_13-IIA		1FE	4,788,440	4,998,066	01/18/2025
05874P AA 4	BALLYROCK LTD BALLY_13-1A BALLY 2013-1A A		1FE	3,341,452	3,400,000	05/20/2025
087634 AC 5	BETONY CLO LTD BTNY_15-1A		1FE	10,391,850	10,500,000	04/15/2027
09254D AA 3	BLACKROCK SENIOR INCOME SERIES BSIS 2006-4A A		1FE	94,807	91,510	04/20/2019
09627R AC 8	BLUEMOUNTAIN CLO LTD BLUEM14-3		1FE	492,151	505,036	10/15/2026
114521 AB 3	BSMC_13-1A		1FE	7,804,024	8,019,896	04/17/2025
12518X AA 5	CENT CLO LP CECLO_13-19A		1FE	4,906,770	5,035,220	10/29/2025
12547U AA 6	CIFC FUNDING LTD CIFC_15-5A		1FE	5,959,356	6,000,000	10/25/2027
12547U AC 2	CIFC FUNDING LTD CIFC_15-5A		1FE	7,921,336	8,000,000	10/25/2027
12548C AA 5	CIFC FUNDING 2014-II LTD CIFC_		1FE	13,881,798	14,111,726	05/24/2026
12548C AA 5	CIFC FUNDING 2014-II LTD CIFC_		1FE	2,974,671	3,023,539	05/24/2026
12548C AA 5	CIFC FUNDING 2014-II LTD CIFC_		1FE	991,557	1,003,512	05/24/2026
12548C AB 3	CIFC_14-2A		1FE	1,817,409	1,874,676	05/24/2026
12548M AA 3	CIFC FUNDING LTD CIFC_15-1A		1FE	3,943,112	4,031,222	01/22/2027
12548M AA 3	CIFC FUNDING LTD CIFC_15-1A		1FE	14,786,670	15,000,000	01/22/2027
12548M AG 0	CIFC FUNDING LTD CIFC_15-1A		1FE	971,230	1,004,405	01/22/2027
12549C AA 4	CIFC_13-3A		1FE	5,944,908	6,062,916	10/24/2025
12549C AA 4	CIFC_13-3A		1FE	990,818	1,006,840	10/24/2025
12549V AC 8	CIFC FUNDING LTD CIFC14-4A		1FE	988,830	1,000,000	10/17/2026
12549V AE 4	CIFC FUNDING LTD CIFC14-4A		1FE	954,136	1,000,000	10/17/2026
12550A AA 4	CIFC FUNDING LTD CIFC_14-5A		1FE	993,066	1,000,000	01/17/2027
12550L AA 0	CIFC Funding Ltd		1FE	17,697,906	18,000,000	04/15/2027
12550M AC 4	CIFC FUNDING LTD CIFC_15-3A		1FE	14,386,811	14,750,000	10/19/2027
12550M AE 0	CIFC FUNDING LTD CIFC_15-3A		1FE	4,074,773	4,250,000	10/19/2027
12550T AA 3	CIFC FUNDING LTD CIFC_15-4A		1FE	3,936,596	4,000,000	10/20/2027
12550T AC 9	CIFC FUNDING LTD CIFC_15-4A		1FE	6,855,051	7,000,000	10/20/2027
12550T AE 5	CIFC FUNDING LTD CIFC_15-4A		1FE	960,836	1,000,000	10/20/2027
14308L AA 1	CARLYLE GLOBAL MARKET STRATEGI		1FE	495,320	500,000	07/27/2026
14308L AE 3	CARLYLE GLOBAL MARKET STRATEGI		1FE	989,991	1,000,000	07/27/2026
14309B AC 8	CARLYLE HIGH YIELD PARTNERS CA		1FE	4,755,535	5,000,000	08/01/2021
14309V AA 8	CARLYLE GLOBAL MARKET STRATEGI		1FE	14,908,290	15,000,000	10/04/2024
14310D AC 1	CARLYLE GLOBAL MARKET STRATEGI		1FE	3,950,676	4,010,731	04/18/2025
14310D AE 7	CARLYLE GLOBAL MARKET STRATEGI CGMS 2013-2A B		1FE	3,393,131	3,500,000	04/18/2025
14311F AA 9	CGMS_15-2A		1FE	9,912,830	10,000,000	04/27/2027
14311F AA 9	CGMS_15-2A		1FE	2,478,208	2,523,101	04/27/2027
14311F AA 9	CGMS_15-2A		1FE	1,283,711	1,306,191	04/27/2027
14311F AA 9	CGMS_15-2A		1FE	9,417,189	9,524,395	04/27/2027
14311N AA 2	CARLYLE GLOBAL MARKET STRATEGI		1FE	4,966,840	5,000,000	10/20/2027
14311N AC 8	CARLYLE GLOBAL MARKET STRATEGI		1FE	3,960,124	4,000,000	10/20/2027
150323 AA 1	CEDAR FUNDING LTD CEDF14-4A		1FE	3,954,732	3,987,493	10/23/2026
150323 AG 8	CEDAR FUNDING LTD CEDF14-4A		1FE	2,868,900	3,004,781	10/23/2026
150326 AA 4	CEDAR FUNDING LTD CEDF_14-3A		1FE	1,982,036	2,020,785	05/20/2026
150326 AA 4	CEDAR FUNDING LTD CEDF_14-3A		1FE	1,982,036	2,019,344	05/20/2026
150326 AA 4	CEDAR FUNDING LTD CEDF_14-3A		1FE	991,018	996,024	05/20/2026
15134D AA 6	CENT CDO XI LTD CEN11_06-11A CEN11 2006-11A A1		1FE	2,848,658	2,850,004	04/25/2019
15134D AA 6	CENT CDO XI LTD CEN11_06-11A CEN11 2006-11A A1		1FE	2,848,658	2,850,204	04/25/2019
15135D AJ 6	CENT CDO LTD CECDO_07-14A CECDO 2007-14A A2A		1FE	922,787	925,729	04/15/2021
15136P AA 7	CENT CLO LP CECLO_13-17A		1FE	4,944,005	5,000,000	01/30/2025
15136P AA 7	CENT CLO LP CECLO_13-17A		1FE	4,944,005	4,993,230	01/30/2025
15136P AA 7	CENT CLO LP CECLO_13-17A		1FE	9,888,010	9,906,348	01/30/2025
15137E AC 7	CECLO_14-21A		1FE	5,916,306	5,993,746	07/27/2026
15137E AE 3	CECLO_14-21A		1FE	3,254,776	3,435,983	07/27/2026
15137E AE 3	CECLO_14-21A		1FE	10,530,157	11,000,000	07/27/2026
18972A AA 1	CLYDESDALE CLO LTD CLYDS_06-1A		1FE	1,380,053	1,323,104	12/19/2018
19329L AG 2	COLE PARK CLO LIMITED CLPK_15-		1FE	15,186,869	15,500,000	10/20/2028
26244E AA 8	DRYDEN SENIOR LOAN FUND DRSLF1		1FE	989,727	1,000,000	10/15/2026
26244E AA 8	DRYDEN SENIOR LOAN FUND DRSLF1		1FE	1,484,591	1,513,300	10/15/2026
26244E AC 4	DRYDEN SENIOR LOAN FUND DRSLF1		1FE	959,719	1,004,174	10/15/2026
26244E AC 4	DRYDEN SENIOR LOAN FUND DRSLF1		1FE	2,399,298	2,510,005	10/15/2026
26244G AB 1	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	13,743,856	14,000,000	08/15/2028

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

1			2	3	4	5	6	7
CUSIP Identification			Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
26244G	AC	9	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	3,881,648	4,000,000	08/15/2028
26244K	AA	4	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	11,901,708	12,000,000	10/15/2027
26244K	AE	6	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	2,940,423	3,000,000	10/15/2027
26249M	AA	5	DRYDEN SENIOR LOAN FUND DRSLF		1FE	22,833,940	23,000,000	04/15/2027
26249M	AC	1	DRYDEN SENIOR LOAN FUND DRSLF		1FE	7,864,112	8,073,163	04/15/2027
26249M	AC	1	DRYDEN SENIOR LOAN FUND DRSLF		1FE	983,014	1,005,684	04/15/2027
26249Q	AC	2	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	34,686,225	35,000,000	07/15/2027
26249Q	AC	2	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	1,982,070	1,988,992	07/15/2027
26249Q	AG	3	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	14,445,900	15,000,000	07/15/2027
26249Q	AJ	7	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	1,936,354	2,000,000	07/15/2027
26249W	AB	1	DRYDEN LEVERAGED LOAN CDO DRYD		1FE	434,739	426,207	04/12/2020
318030	AA	1	FINN SQUARE CLO LTD FINNS_12-1 FINNS 2012-1A A1		1FE	4,962,800	5,000,000	12/24/2023
318030	AC	7	FINN SQUARE CLO LTD FINNS_12-1 FINNS 2012-1A A2		1FE	9,638,712	9,800,000	12/24/2023
33882U	AB	3	FLATIRON CLO LTD FLAT_14-1A		1FE	1,405,127	1,507,114	07/17/2026
33882U	AB	3	FLATIRON CLO LTD FLAT_14-1A		1FE	365,333	381,272	07/17/2026
36319G	AA	2	GALAXY CLO LTD GALXY_14-18A		1FE	22,674,757	22,904,135	10/15/2026
36319G	AA	2	GALAXY CLO LTD GALXY_14-18A		1FE	1,232,324	1,242,355	10/15/2026
36320W	AA	4	GALAXY CLO LTD		1FE	5,973,138	6,000,000	01/20/2028
36320W	AC	0	GALAXY CLO LTD GALXY_15-21A		1FE	3,744,764	4,000,000	01/20/2028
44986G	AC	4	ING INVESTMENT MANAGEMENT CLO		1FE	12,980,747	13,000,000	10/15/2023
44986G	AC	4	ING INVESTMENT MANAGEMENT CLO		1FE	3,994,076	4,000,000	10/15/2023
44986R	AB	2	ING INVSTMT MGMT CLO LTD INGIM		1FE	6,659,702	7,000,000	04/15/2024
44986W	AA	3	INGIM_13-2A		1FE	7,359,563	7,500,000	04/25/2025
44986W	AC	9	INGIM_13-2A		1FE	4,340,790	4,500,000	04/25/2025
46186G	AE	3	INWOOD PARK CDO LTD INWD_06-1A INWD 2006-1A A2		1FE	3,337,746	3,278,679	01/20/2021
47047M	AC	1	JAMESTOWN CLO LTD JTWN_13-2A JTWN 2013-2A A2A		1FE	4,993,742	5,250,000	01/22/2025
532621	AA	7	LIMEROCK CLO LROCK_14-2A		1FE	4,942,255	5,052,140	04/18/2026
55953H	AA	1	MAGNETITE CLO MAGNE_15-12A		1FE	18,878,267	19,000,000	04/15/2027
55953H	AC	7	MAGNETITE CLO MAGNE_15-12A		1FE	3,941,676	4,035,792	04/15/2027
55953H	AC	7	MAGNETITE CLO MAGNE_15-12A		1FE	985,419	1,000,000	04/15/2027
55953J	AA	7	MAGNETITE CLO LTD		1FE	35,122,813	35,500,000	07/18/2028
55953J	AC	3	MAGNETITE CLO LTD		1FE	8,727,714	9,000,000	07/18/2028
55953J	AE	9	MAGNETITE CLO LTD		1FE	4,810,460	5,000,000	07/18/2028
568416	BB	6	MRNPK_12-1A		1FE	4,880,395	5,000,000	10/12/2023
62405C	AA	2	MHAWK_14-3A		1FE	2,964,462	3,023,212	04/18/2025
62405C	AC	8	MHAWK_14-3A		1FE	2,851,788	3,030,117	04/18/2025
62431R	AA	7	MOUNTAIN VIEW FUNDING CLO MVEW MVEW 2007-3A A1		1FE	476,087	473,336	04/16/2021
64129J	AE	0	NEUB_13-14A		1FE	15,221,792	16,000,000	04/28/2025
64129X	AC	3	NEUB_14-16A		1FE	11,940,024	12,086,311	04/15/2026
64129X	AG	4	NEUB_14-16A		1FE	3,883,040	4,022,700	04/15/2026
659298	AA	1	NEND_13-1A		1FE	983,404	991,218	07/17/2025
659298	AA	1	NEND_13-1A		1FE	2,950,212	2,952,363	07/17/2025
67073V	AB	8	NYLIM_06-1A NYLIM 2006-1A A2A		1FE	127,495	125,685	08/08/2020
67073V	AB	8	NYLIM_06-1A NYLIM 2006-1A A2A		1FE	764,972	754,112	08/08/2020
67572W	AE	6	OCTAGON INVESTMENT PARTNERS X OCT10 2006-10A B		1FE	4,942,155	5,000,000	10/18/2020
67573A	AA	1	OCTAGON INVESTMENT PARTNERS XX		1FE	17,716,140	18,000,000	05/21/2027
67573A	AC	7	OCTAGON INVESTMENT PARTNERS XX		1FE	17,264,952	18,000,000	05/21/2027
67575B	AE	9	OCTAGON INVESTMENT PARTNERS XX		1FE	5,905,164	6,000,000	10/20/2026
67590A	AA	0	OCTAGON INVESTMENT PARTNERS XI		1FE	6,924,911	7,000,000	01/15/2024
67590A	AD	4	OCTAGON INVESTMENT PARTNERS XI		1FE	17,555,238	18,105,499	01/15/2024
67590B	AA	8	OCT16_13-1A		1FE	983,359	971,665	07/17/2025
67590E	AA	2	OCT15_13-1A		1FE	4,932,135	5,052,584	01/19/2025
67590E	AC	8	OCT15_13-1A		1FE	4,789,250	5,000,000	01/19/2025
67590L	AC	2	OCTAGON INVESTMENT PARTNERS XI		1FE	990,287	1,000,000	04/15/2026
67590L	AC	2	OCTAGON INVESTMENT PARTNERS XI		1FE	13,591,689	13,824,330	04/15/2026
67590L	AC	2	OCTAGON INVESTMENT PARTNERS XI		1FE	5,941,722	5,998,021	04/15/2026
67590L	AE	8	OCTAGON INVESTMENT PARTNERS XI		1FE	949,955	1,009,799	04/15/2026
67590L	AE	8	OCTAGON INVESTMENT PARTNERS XI		1FE	432,230	457,329	04/15/2026
67590N	AA	2	OCTAGON INVESTMENT PARTNERS XX		1FE	984,003	1,000,000	08/12/2026
67590N	AA	2	OCTAGON INVESTMENT PARTNERS XX		1FE	2,952,009	3,026,894	08/12/2026
67590N	AA	2	OCTAGON INVESTMENT PARTNERS XX		1FE	6,888,021	7,061,083	08/12/2026
67590N	AC	8	OCTAGON INVESTMENT PARTNERS XX		1FE	958,334	1,012,738	08/12/2026
67590W	AA	2	OCTAGON INVESTMENT PARTNERS XX		1FE	5,108,657	5,156,791	07/15/2027
67590W	AE	4	OCTAGON INVESTMENT PARTNERS XX		1FE	5,770,776	6,000,000	07/15/2027
72349B	AA	2	PINNACLE PARK CLO LTD PPARK_14		1FE	1,741,436	1,747,911	04/15/2026
74981H	AA	8	RACE POINT CLO LTD RACEP_15-9A		1FE	16,326,503	16,500,000	04/15/2027
74981H	AA	8	RACE POINT CLO LTD RACEP_15-9A		1FE	2,968,455	3,027,467	04/15/2027
74981H	AA	8	RACE POINT CLO LTD RACEP_15-9A		1FE	1,177,487	1,200,907	04/15/2027
74981H	AA	8	RACE POINT CLO LTD RACEP_15-9A		1FE	989,485	993,398	04/15/2027
74981H	AC	4	RACE POINT CLO LTD RACEP_15-9A		1FE	6,880,363	7,000,000	04/15/2027
74982N	AB	2	RACE POINT CLO RACEP_11-5A		1FE	4,959,265	5,000,000	12/15/2022
75620T	AA	6	RCTTE 2015-1A		1FE	4,919,330	5,013,428	10/20/2027
75620T	AE	8	RCTTE 2015-1A		1FE	3,900,760	4,001,193	10/20/2027
75620T	AJ	7	RCTTE 2015-1A		1FE	1,914,188	2,000,318	10/20/2027
82835A	AC	0	SILVERADO CLO LTD SLVR_06-2A		1FE	1,965,512	1,957,096	10/16/2020
85431T	AA	4	STANFIELD DAYTONA CLO LTD STAN STAND 2007-1A A1L		1FE	8,757,309	8,760,782	04/27/2021
860444	AC	2	STEWART PARK CLO LTD STWRT_15-		1FE	21,528,518	22,000,000	04/15/2026
860444	AE	8	STEWART PARK CLO LTD STWRT_15-		1FE	9,697,670	10,000,000	04/15/2026
864662	AB	7	SUDBURY MILL CLO LTD SUDSM_13-		1FE	9,758,670	10,102,290	01/17/2026

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
87154E AB 6	SYMPHONY CLO LTD SYMP_14-15A_H		1FE	7,959,984	8,071,794	10/17/2026
87154E AB 6	SYMPHONY CLO LTD SYMP_14-15A_H		1FE	4,974,990	5,032,964	10/17/2026
87154E AC 4	SYMPHONY CLO LTD SYMP_14-15A_H		1FE	2,697,203	2,790,530	10/17/2026
87159Q AC 2	SYMPHONY CLO LTD SYMP_14-14A		1FE	5,947,542	5,983,328	07/14/2026
87159Q AE 8	SYMP_14-14A		1FE	3,597,876	3,615,000	07/14/2026
87159Q AJ 7	SYMPHONY CLO LTD SYMP_14-14A		1FE	1,460,391	1,500,891	07/14/2026
88432C AA 4	WIND RIVER CLO LTD WINDR_14-1A		1FE	3,959,348	4,041,710	04/18/2026
88432C AA 4	WIND RIVER CLO LTD WINDR_14-1A		1FE	7,918,696	7,979,032	04/18/2026
88432G AA 5	WIND RIVER CLO LTD WINDR_15-2A		1FE	9,881,310	10,027,386	10/15/2027
88432G AC 1	WIND RIVER CLO LTD WINDR_15-2A		1FE	4,805,150	5,000,000	10/15/2027
91830X AC 6	VOYA CLO LTD VOYA_12-3AR		1FE	3,849,036	4,000,000	10/15/2022
92912Q AA 4	VOYA CLO LTD VOYA14-3A		1FE	1,175,006	1,197,723	07/25/2026
92912Q AA 4	VOYA CLO LTD VOYA14-3A		1FE	1,983,132	1,990,515	07/25/2026
92912Q AA 4	VOYA CLO LTD VOYA14-3A		1FE	991,566	994,261	07/25/2026
92912Q AB 2	VOYA CLO LTD VOYA14-3A		1FE	794,276	848,474	07/25/2026
92913U AC 0	VOYA CLO LTD VOYA_15-3A		1FE	9,687,860	10,000,000	10/20/2027
92913U AE 6	VOYA CLO LTD VOYA_15-3A		1FE	2,909,112	3,000,000	10/20/2027
92914N AA 9	VOYA CLO LTD VOYA_15-1A		1FE	17,884,458	18,153,631	04/18/2027
92914N AA 9	VOYA CLO LTD VOYA_15-1A		1FE	993,581	1,005,143	04/18/2027
92914N AA 9	VOYA CLO LTD VOYA_15-1A		1FE	993,581	997,186	04/18/2027
92914N AA 9	VOYA CLO LTD VOYA_15-1A		1FE	993,581	982,949	04/18/2027
92914N AC 5	VOYA CLO LTD VOYA_15-1A		1FE	2,930,193	3,000,000	04/18/2027
92914X AE 9	VOYA CLO LTD VOYA_15-2A		1FE	15,929,777	16,500,000	07/23/2027
92915C AC 8	VOYA CLO LTD VOYA_16-1A		1FE	984,731	990,951	01/20/2027
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities				1,449,792,506	1,473,793,470	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)				3,778,590,125	3,840,103,948	XXX
Hybrid Securities - Issuer Obligations						
R49235 CE 3	NORDEA BK NORGE ASA		1FE	3,351,563	5,439,992	11/29/2049
R57779 BC 4	DNB BANK ASA		2FE	5,786,951	9,197,376	12/31/2049
R57779 BC 4	DNB BANK ASA		2FE	1,104,380	1,759,173	12/31/2049
4299999. Hybrid Securities - Issuer Obligations				10,242,894	16,396,541	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities						
136069 AN 1	CANADIAN IMPERIAL BANK OF COMM		1AM	662,500	882,987	07/31/2084
233048 AC 1	DBS BANK LTD DBS BANK LIMITED		1FE	136,701	136,986	07/15/2021
233048 AC 1	DBS BANK LTD DBS BANK LIMITED		1FE	1,040,117	1,030,840	07/15/2021
46626Y AA 0	JP MORGAN CHASE CAPITAL XIII		2AM	1,575,000	2,000,000	09/30/2034
48123K AA 4	JPM CHASE CAPITAL XXI		2AM	14,000,000	19,948,848	01/15/2087
857476 AA 3	STATE STREET CAP TR I		2AM	5,485,002	7,000,000	05/15/2028
86788L AA 8	SUNTRUST CAP III		3AM	11,437,500	15,000,000	03/15/2028
86788L AA 8	SUNTRUST CAP III		3AM	6,328,750	8,300,000	03/15/2028
86788L AA 8	SUNTRUST CAP III		3AM	590,938	775,000	03/15/2028
94974P AA 7	WELLS FARGO CAP II		2AM	801,438	1,000,000	01/30/2027
4599999. Hybrid Securities - Other Loan-Backed and Structured Securities				42,057,946	56,074,661	XXX
4899999. Total - Hybrid Securities				52,300,840	72,471,202	XXX
6199999. Total - Issuer Obligations				3,321,776,809	3,287,333,870	XXX
6299999. Total - Residential Mortgage-Backed Securities				3,482,557,342	3,471,502,295	XXX
6399999. Total - Commercial Mortgage-Backed Securities				340,854,260	342,668,024	XXX
6499999. Total - Other Loan-Backed and Structured Securities				1,542,935,893	1,585,003,917	XXX
6599999. Subtotal - Bonds				8,688,124,304	8,686,508,106	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						
26433C 2# 1	DUFF & PHELPS UTILITIES INCOME		RP1VFE	3,000,000	3,000,000	01/01/1900
26433C 3# 0	DUFF & PHELPS UTILITIES INCOME		RP1VFE	6,000,000	6,000,000	01/01/1900
26433C 4# 9	DUFF & PHELPS UTILITIES INCOME		RP1VFE	6,000,000	6,000,000	01/01/1900
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)						
096990 AD 8	CTL Logistics		V	609,289	609,289	
15850@ 10 7	Champion OPCO LLC		A	2,642	2,642	
7199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				611,931	611,931	XXX
7599999. Total - Common Stock				611,931	611,931	XXX
7699999. Total - Preferred and Common Stock				15,611,931	15,611,931	XXX
Short-Term Invested Assets (Schedule DA Type)						
313384 A6 6	FEDERAL HOME LOAN BANKS	@		34,946,659	34,947,863	08/03/2016
313384 B3 2	FEDERAL HOME LOAN BANKS	@		49,920,681	49,924,328	08/08/2016
313384 B5 7	FEDERAL HOME LOAN BANKS	@		79,871,094	79,874,126	08/10/2016
313384 B7 3	FEDERAL HOME LOAN BANKS	@		47,921,459	47,923,326	08/12/2016
313384 C2 3	FEDERAL HOME LOAN BANKS	@		19,966,526	19,965,340	08/15/2016
313384 C3 1	FEDERAL HOME LOAN BANKS	@		24,957,846	24,957,880	08/16/2016
313384 C3 1	FEDERAL HOME LOAN BANKS	@		24,957,846	24,957,880	08/16/2016
313384 D3 0	FEDERAL HOME LOAN BANKS	@		43,122,850	43,116,667	08/24/2016
313384 D9 7	FEDERAL HOME LOAN BANKS	@		34,934,876	34,922,433	08/30/2016
313384 E4 7	FEDERAL HOME LOAN BANKS	@		42,615,916	42,606,568	09/02/2016
313384 E4 7	FEDERAL HOME LOAN BANKS	@		11,976,370	11,976,023	09/02/2016
313384 E9 6	FEDERAL HOME LOAN BANKS	@		49,898,288	49,891,314	09/07/2016
313384 F8 7	FEDERAL HOME LOAN BANKS	@		49,893,733	49,884,224	09/14/2016
313384 XJ 3	FEDERAL HOME LOAN BANKS	@		8,095,848	8,095,084	05/27/2016
313384 ZG 7	FEDERAL HOME LOAN BANKS	@		6,992,355	6,991,610	07/12/2016
313396 A8 6	FEDERAL HOME LOAN MORTGAGE COR	@		41,946,484	41,931,187	08/05/2016
313396 B7 7	FEDERAL HOME LOAN MORTGAGE COR	@		10,486,629	10,482,600	08/12/2016

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
313588 XE 0	FEDERAL NATIONAL MORTGAGE ASSO	@		12,495,874	12,494,139	05/23/2016
313588 XQ 3	FEDERAL NATIONAL MORTGAGE ASSO	@		4,697,933	4,697,186	06/02/2016
313588 YZ 2	FEDERAL NATIONAL MORTGAGE ASSO	@		49,961,333	49,961,740	07/05/2016
313588 ZN 8	FEDERAL NATIONAL MORTGAGE ASSO	@		22,578,545	22,572,939	07/18/2016
313588 ZQ 1	FEDERAL NATIONAL MORTGAGE ASSO	@		19,980,659	19,975,603	07/20/2016
89233G GR 1	TOYOTA MOTOR CREDIT CORP	@		49,896,401	49,882,997	07/25/2016
BME1LU 3Q 4	BANK OF AMERICA NA			100,000,000	100,000,000	11/28/2016
8999999 Total - Short-Term Invested Assets (Schedule DA Type)				842,116,205	842,033,057	XXX
Cash (Schedule E Part 1 Type)						
	Cash			54,694,375	54,694,375	
9099999. Total - Cash (Schedule E Part 1 Type)				54,694,375	54,694,375	XXX
Cash Equivalents (Schedle E Part 2 Type)						
313384 WU 9	FEDERAL HOME LOAN BANKS	@		49,980,775	49,981,883	05/13/2016
313384 XA 2	FEDERAL HOME LOAN BANKS	@		49,978,030	49,979,675	05/19/2016
313384 XF 1	FEDERAL HOME LOAN BANKS	@		49,982,000	49,982,333	05/24/2016
313384 XF 1	FEDERAL HOME LOAN BANKS	@		49,982,000	49,982,333	05/24/2016
313384 YF 0	FEDERAL HOME LOAN BANKS	@		49,962,061	49,960,385	06/17/2016
313384 YF 0	FEDERAL HOME LOAN BANKS	@		73,943,850	73,941,210	06/17/2016
912796 GH 6	UNITED STATES TREASURY	@		51,493,434	51,496,524	04/28/2016
912796 GS 2	UNITED STATES TREASURY	@		99,952,736	99,969,456	06/23/2016
912796 GS 2	UNITED STATES TREASURY	@		36,282,843	36,287,448	06/23/2016
9199999. Total - Cash Equivalents (Schedule E Part 2 Type)				511,557,729	511,581,247	XXX
Other Assets						
	Derivatives			2,542,789	5,012,242	
	Other Invested Assets			20,137,626	20,549,540	
9299999. Total - Other Assets				22,680,415	25,561,782	XXX
9999999. Totals				10,134,784,959	10,135,990,498	XXX

General Interrogatories:

1. Total activity for the year: Fair Value $.....9,656,354,670 Book/Adjusted Carrying Value $.....9,656,354,670
2. Average balance for the year: Fair Value $.....10,234,842,517 Book/Adjusted Carrying Value $.....10,234,842,517

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Bank of America, NA	Dallas, TX					5,181,820	5,342,446	5,273,709	XXX
Bank of New York Mellon, NA	Pittsburgh, PA					(289,271)	1,119,524	(223,470)	XXX
Citibank, NA	New Castle, DE					(51,769,008)	(59,256,519)	(37,083,145)	XXX
Citibank, NA	New York, NY					(1,038,283)	103,887,349	102,150,910	XXX
Citibank, NA	Bahamas, Grand Bahamas					20,028,287	20,372,090	20,838,376	XXX
Citibank, NA	Wilmington, DE					-	-	2,478	XXX
Federal Home Loan Bank of Boston	Boston, MA					5,200,951	3,828,296	3,828,886	XXX
Federal Home Loan Bank of Boston	Pittsburgh, PA					13,255,793	13,004,532	13,008,128	XXX
JPMorgan Chase Bank, NA	New York, NY			86,838	360,479	223,038,027	227,365,095	188,658,250	XXX
JPMorgan Chase Bank, NA	London					9,016,613	9,275,437	4,287,293	XXX
Real Estate Managing Agent	Various					1,159,727	1,150,865	1,263,000	XXX
The Northern Trust Company	Chicago, IL					1,021,955	727,303	575,793	XXX
US Bank	Minneapolis, MN					2,852,078	(1,205,328)	723,773	XXX
US Bank	Cincinnati, OH					542,530	1,379,581	100,000	XXX
Wells Fargo	San Francisco, CA					(2,292,864)	6,921,802	738,803	XXX
0199998. Deposits in.....4 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX			105,852	(145,190)	(14,521)	XXX
0199999. Total Open Depositories		XXX	XXX	86,838	360,479	226,014,205	333,767,283	304,128,261	XXX
0399999. Total Cash on Deposit		XXX	XXX	86,838	360,479	226,014,205	333,767,283	304,128,261	XXX
0599999. Total Cash		XXX	XXX	86,838	360,479	226,014,205	333,767,283	304,128,261	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
U.S. Government Bonds - Issuer Obligations							
UNITED STATES TREASURY		03/31/2016		04/28/2016	153,790,002		370
UNITED STATES TREASURY		03/31/2016		06/23/2016	188,728,377		1,221
UNITED STATES TREASURY		03/17/2016		05/05/2016	3,199,233		509
UNITED STATES TREASURY		03/09/2016		06/09/2016	154,915,220		27,409
0199999. U.S. Government Bonds - Issuer Obligations					500,632,832	0	29,509
0599999. Total - U.S. Government Bonds					500,632,832	0	29,509
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		01/07/2016		04/06/2016	4,999,743		4,306
FEDERAL HOME LOAN BANKS		03/03/2016		04/27/2016	59,984,901		16,251
FEDERAL HOME LOAN BANKS		03/18/2016		05/13/2016	49,981,883		5,605
FEDERAL HOME LOAN BANKS		03/07/2016		05/18/2016	9,995,431		2,331
FEDERAL HOME LOAN BANKS		03/17/2016		05/19/2016	49,979,675		5,925
FEDERAL HOME LOAN BANKS		03/31/2016		05/24/2016	99,964,666		666
FEDERAL HOME LOAN BANKS		03/14/2016		06/13/2016	24,980,314		4,644
FEDERAL HOME LOAN BANKS		03/18/2016		06/17/2016	123,901,596		16,817
SUMMARY ADJUSTMENT		03/31/2016		05/01/2016	22,954	1,616	
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations					423,811,164	1,616	56,546
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations					423,811,164	1,616	56,546
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
INTERNET2ANYWHERE INC. SUB DEB		03/30/2004		03/30/2004	0		
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated)					0	0	0
Total Bonds							
7799999. Subtotals - Issuer Obligations					924,443,996	1,616	86,054
8399999. Subtotals - Bonds					924,443,996	1,616	86,054
8699999. Total - Cash Equivalents					924,443,996	1,616	86,054