QUARTERLY STATEMENT

OF THE

BRIGHTHOUSE LIFE INSURANCE COMPANY

OF THE STATE OF

DELAWARE

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE QUARTER
ENDED MARCH 31, 2017

LIFE AND ACCIDENT AND HEALTH

2017

87726201720100101

LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2017
OF THE CONDITION AND AFFAIRS OF THE

BRIGHTHOUSE LIFE INSURANCE COMPANY

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

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

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.brighthousefinancial.com

Statutory Statement Contact Yvonne Jeanne Laplante (Name), 813-983-4100 (Area Code) (Telephone Number)
ylaplante@brighthousefinancial.com (Email Address), 813-983-4404 (Fax Number)

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of North Carolina
County of Mecklenburg } SS

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

LDumais
LYNN ANN DUMAIS#
Vice President and Chief Accounting Officer

JIN SEUNG CHANG#
Vice President and Treasurer

Subscribed and sworn to before me this
18th day of April, 2017.

Tonya H Deason
Notary for Dumais & Chang

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

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	42,895,433,084		42,895,433,084	44,087,856,388
2. Stocks:				
2.1 Preferred stocks	211,234,041		211,234,041	210,880,700
2.2 Common stocks	130,466,290	3,341,668	127,124,622	122,364,942
3. Mortgage loans on real estate:				
3.1 First liens	8,730,965,525		8,730,965,525	8,406,492,477
3.2 Other than first liens	55,182,987		55,182,987	55,165,553
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)			0	
4.3 Properties held for sale (less $..........0 encumbrances)			0	
5. Cash ($.....319,379,213), cash equivalents ($.....1,711,451,291) and short-term investments ($.....875,623,214)	2,906,453,718		2,906,453,718	2,443,043,437
6. Contract loans (including $..........0 premium notes)	1,089,995,331		1,089,995,331	1,092,506,616
7. Derivatives	2,602,178,567		2,602,178,567	3,297,629,849
8. Other invested assets	2,155,330,574	18,696,230	2,136,634,344	2,164,663,036
9. Receivables for securities	25,335,266		25,335,266	19,010,283
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	396,780,871	0	396,780,871	819,816,135
12. Subtotals, cash and invested assets (Lines 1 to 11)	61,199,356,254	22,037,898	61,177,318,356	62,719,429,416
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	542,972,137	659,391	542,312,746	779,939,416
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	72,741,335	14,656,422	58,084,913	33,711,809
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	71,542,217		71,542,217	68,070,181
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	268,875,309		268,875,309	276,808,858
16.2 Funds held by or deposited with reinsured companies	8,323,069		8,323,069	11,120,800
16.3 Other amounts receivable under reinsurance contracts	241,270,833		241,270,833	275,735,267
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	745,105,195		745,105,195	308,760,141
18.2 Net deferred tax asset	3,607,495,593	3,176,212,459	431,283,134	591,449,277
19. Guaranty funds receivable or on deposit	20,043,346		20,043,346	19,281,667
20. Electronic data processing equipment and software	90,667,457	90,667,457	0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	369,810,353		369,810,353	59,779,066
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	72,183,505	20,711,039	51,472,466	89,415,192
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	67,310,386,603	3,324,944,666	63,985,441,937	65,233,501,090
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	108,166,518,175		108,166,518,175	105,676,095,976
28. Total (Lines 26 and 27)	175,476,904,778	3,324,944,666	172,151,960,112	170,909,597,066

DETAILS OF WRITE-INS

1101. Cash collateral pledged on derivatives	392,561,154		392,561,154	765,271,502
1102. Deposits in connection with investments	4,219,717		4,219,717	54,544,633
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	396,780,871	0	396,780,871	819,816,135
2501. Interest in annuity contracts	36,892,767		36,892,767	37,132,048
2502. Futures receivable	7,444,177		7,444,177	46,231,383
2503. Miscellaneous	27,846,561	20,711,039	7,135,522	6,051,761
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	72,183,505	20,711,039	51,472,466	89,415,192

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....41,589,039,461 less $..........0 included in Line 6.3 (including $.....182,040,774 Modco Reserve)	41,589,039,461	41,348,753,295
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	86,914,317	92,114,366
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	2,766,957,160	2,785,680,217
4.	Contract claims:		
	4.1 Life	143,348,271	113,159,473
	4.2 Accident and health	230,575	233,655
5.	Policyholders' dividends $.....(3,171,504) and coupons $..........0 due and unpaid	(3,171,504)	(3,936,171)
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $..........0 Modco)	2,446,929	2,300,415
	6.2 Dividends not yet apportioned (including $..........0 Modco)		
	6.3 Coupons and similar benefits (including $..........0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $.....78,299 accident and health premiums	3,511,887	2,889,319
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act	0	534,412
	9.3 Other amounts payable on reinsurance, including $.....(4,564,545) assumed and $.....516,298,582 ceded	511,734,037	686,371,322
	9.4 Interest Maintenance Reserve	334,112,563	366,795,105
10.	Commissions to agents due or accrued - life and annuity contracts $.....93,387,980, accident and health $..........0 and deposit-type contract funds $..........0	93,387,980	90,717,657
11.	Commissions and expense allowances payable on reinsurance assumed	21,466,654	1,957,312
12.	General expenses due or accrued	18,654,774	18,601,436
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(1,015,641,483) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(872,860,048)	(932,758,724)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	15,449,704	16,937,020
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	4,103,812	4,347,147
17.	Amounts withheld or retained by company as agent or trustee	24,787,898	24,831,541
18.	Amounts held for agents' account, including $.....293,597 agents' credit balances	293,597	295,676
19.	Remittances and items not allocated	41,125,294	85,628,915
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	1,743,722	0
22.	Borrowed money $..........0 and interest thereon $.....30,977,813	30,977,813	0
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	310,201,014	320,255,824
	24.02 Reinsurance in unauthorized and certified ($..........0) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	3,582,534,089	3,562,631,695
	24.04 Payable to parent, subsidiaries and affiliates	99,275,641	40,468,158
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	1,308,720,398	1,244,426,268
	24.08 Derivatives	3,698,571,687	3,872,759,720
	24.09 Payable for securities	58,610,277	7,094,147
	24.10 Payable for securities lending	6,927,204,446	6,643,141,273
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	346,305,471	856,420,017
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	61,145,677,919	61,252,650,490
27.	From Separate Accounts statement	107,801,633,728	105,282,496,422
28.	Total liabilities (Lines 26 and 27)	168,947,311,647	166,535,146,912
29.	Common capital stock	75,000,000	75,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes	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)	(696,521,173)	473,280,516
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)		
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....364,884,447 in Separate Accounts Statement)	3,129,648,465	4,299,450,154
38.	Totals of Lines 29, 30 and 37	3,204,648,465	4,374,450,154
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	172,151,960,112	170,909,597,066

DETAILS OF WRITE-INS

2501.	Cash collateral received on derivatives	227,202,348	720,637,027
2502.	Miscellaneous	61,480,091	77,846,823
2503.	Obligations under structured settlement agreements	36,892,767	37,132,048
2598.	Summary of remaining write-ins for Line 25 from overflow page	20,730,265	20,804,119
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	346,305,471	856,420,017
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	7,552,504,576	1,664,747,896	8,528,543,758
2. Considerations for supplementary contracts with life contingencies	24,300,041	32,475,325	125,238,691
3. Net investment income	682,505,812	643,974,144	2,975,070,416
4. Amortization of Interest Maintenance Reserve (IMR)	9,487,993	3,585,633	33,966,900
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(39,390,169)	26,440,368	(4,951,087)
6. Commissions and expense allowances on reinsurance ceded	48,931,713	71,475,841	259,782,600
7. Reserve adjustments on reinsurance ceded	(58,968,393)	(73,425,668)	(512,715,531)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	591,671,076	572,865,395	2,457,405,039
8.2 Charges and fees for deposit-type contracts	8,461	676,553	727,891
8.3 Aggregate write-ins for miscellaneous income	148,178,125	146,934,978	943,994,725
9. Totals (Lines 1 to 8.3)	8,959,229,235	3,089,750,465	14,807,063,402
10. Death benefits	126,984,946	123,480,312	482,803,517
11. Matured endowments (excluding guaranteed annual pure endowments)	191,932	226,832	1,484,984
12. Annuity benefits	620,296,245	507,675,653	2,160,991,948
13. Disability benefits and benefits under accident and health contracts	2,137,705	21,349,289	(12,304,744)
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	2,527,920,599	1,801,268,704	8,194,949,792
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	31,635,206	36,294,224	129,490,675
18. Payments on supplementary contracts with life contingencies	23,225,806	21,466,422	86,311,266
19. Increase in aggregate reserves for life and accident and health contracts	235,086,117	365,444,013	2,642,431,662
20. Totals (Lines 10 to 19)	3,567,478,556	2,877,205,449	13,686,159,100
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	184,721,123	201,713,000	766,272,878
22. Commissions and expense allowances on reinsurance assumed	268,559,051	14,112,883	23,889,844
23. General insurance expenses	224,525,396	276,790,869	998,352,429
24. Insurance taxes, licenses and fees, excluding federal income taxes	14,474,235	18,521,425	60,550,090
25. Increase in loading on deferred and uncollected premiums	(8,445,539)	7,697,975	(818,460)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(1,540,934,032)	(649,205,003)	(4,029,391,613)
27. Aggregate write-ins for deductions	6,580,357,069	45,843,951	(228,966,992)
28. Totals (Lines 20 to 27)	9,290,735,859	2,792,680,549	11,276,047,276
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(331,506,624)	297,069,916	3,531,016,126
30. Dividends to policyholders	496,984	6,360,575	16,483,506
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(332,003,608)	290,709,341	3,514,532,620
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(92,418,167)	138,722,925	848,899,427
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(239,585,441)	151,986,416	2,665,633,193
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(330,759,191) (excluding taxes of $.....(12,489,372) transferred to the IMR)	(465,060,304)	(9,694,007)	(1,479,581,628)
35. Net income (Line 33 plus Line 34)	(704,645,745)	142,292,409	1,186,051,565
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	4,374,450,154	5,942,013,717	5,942,013,717
37. Net income (Line 35)	(704,645,745)	142,292,409	1,186,051,565
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(179,972,723)	(330,205,742)	488,816,071	(1,684,978,645)
39. Change in net unrealized foreign exchange capital gain (loss)	(4,063,728)	(3,912,866)	16,227,486
40. Change in net deferred income tax	(37,519,134)	80,513,603	(327,525,664)
41. Change in nonadmitted assets	(89,188,678)	129,738,229	(670,832,328)
42. Change in liability for reinsurance in unauthorized and certified companies	0	55,252	92,084
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	10,054,810	(40,278,911)	225,241,469
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	(13,000,000)	9,000,000	7,000,000
47. Other changes in surplus in Separate Accounts Statement	10,675,062	5,660,745	(19,039,802)
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			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(11,908,534)	(11,953,537)	(47,814,147)
52. Dividends to stockholders	0	0	(261,000,000)
53. Aggregate write-ins for gains and losses in surplus	0	0	9,014,419
54. Net change in capital and surplus (Lines 37 through 53)	(1,169,801,689)	799,930,995	(1,567,563,563)
55. Capital and surplus as of statement date (Lines 36 + 54)	3,204,648,465	6,741,944,712	4,374,450,154

DETAILS OF WRITE-INS

08.301.	Management and service fee income	124,428,245	120,538,707	498,011,949
08.302.	Contract surrender charges	16,140,963	14,375,694	57,190,699
08.303.	Rider benefits	7,643,273	7,770,499	28,144,705
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(34,356)	4,250,078	360,647,372
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	148,178,125	146,934,978	943,994,725
2701.	Reserves transferred under reinsurance agreement	6,508,915,264	(5,085,285)	(683,010,503)
2702.	Assumption of reserves	73,136,769	0	0
2703.	Interest credited to reinsurers	(11,332,062)	40,255,029	240,306,706
2798.	Summary of remaining write-ins for Line 27 from overflow page	9,637,098	10,674,207	213,736,805
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	6,580,357,069	45,843,951	(228,966,992)
5301.	Prior period adjustments	0	0	9,014,419
5302.				
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	0	9,014,419

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	1,070,480,168	1,640,262,759	5,792,811,129
2.	Net investment income	887,134,565	500,965,994	2,667,951,288
3.	Miscellaneous income	800,289,522	918,855,060	3,933,821,126
4.	Total (Lines 1 through 3)	2,757,904,255	3,060,083,813	12,394,583,543
5.	Benefit and loss related payments	3,449,415,367	2,766,389,653	11,493,086,945
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,600,832,708)	(697,051,762)	(4,316,673,574)
7.	Commissions, expenses paid and aggregate write-ins for deductions	528,753,048	516,153,010	2,379,562,378
8.	Dividends paid to policyholders	(414,197)	7,445,670	36,755,654
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	678,324	(4,795,515)	428,536,744
10.	Total (Lines 5 through 9)	2,377,599,834	2,588,141,056	10,021,268,147
11.	Net cash from operations (Line 4 minus Line 10)	380,304,421	471,942,757	2,373,315,396
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	3,016,116,048	12,349,549,344	37,945,285,824
	12.2 Stocks	1,853,224	10,970,284	113,734,442
	12.3 Mortgage loans	74,402,425	129,718,072	1,381,969,751
	12.4 Real estate	0	0	43,662,457
	12.5 Other invested assets	135,394,162	86,847,129	1,115,494,228
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	4,153,188	3,368,689	(18,928,251)
	12.7 Miscellaneous proceeds	(254,528,254)	4,343,848,604	(2,336,152,033)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,977,390,793	16,924,302,122	38,245,066,418
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,056,204,240	14,548,106,974	32,191,429,763
	13.2 Stocks	6,998,933	6,122,051	22,988,630
	13.3 Mortgage loans	395,682,441	277,063,750	2,492,481,991
	13.4 Real estate	0	6,039	183,178
	13.5 Other invested assets	94,147,934	95,140,636	496,145,846
	13.6 Miscellaneous applications	180,513,016	2,349,970,025	800,956,431
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,733,546,564	17,276,409,475	36,004,185,839
14.	Net increase or (decrease) in contract loans and premium notes	(2,511,285)	(4,253,595)	(109,043,009)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	246,355,514	(347,853,758)	2,349,923,588
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock	0	1,500,000,000	1,500,000,000
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(18,723,057)	(1,494,382,646)	(3,399,848,053)
	16.5 Dividends to stockholders	0	0	261,000,000
	16.6 Other cash provided (applied)	(144,526,597)	700,670,978	(2,845,146,372)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(163,249,654)	706,288,332	(5,005,994,425)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	463,410,281	830,377,331	(282,755,441)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	2,443,043,437	2,725,798,878	2,725,798,878
	19.2 End of period (Line 18 plus Line 19.1)	2,906,453,718	3,556,176,209	2,443,043,437

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

20.0001	Reinsurance novations	6,707,981,276	0	257,702
20.0002	Reinsurance recapture	293,079,940	0	884,212,346
20.0003	Other invested assets sales offset to receivable	285,812,864	0	0
20.0004	Security exchanges	176,487,709	89,362,666	597,883,580
20.0005	Mortgage loan refinancings	16,000,000	40,640,626	70,115,734
20.0006	Capitalized interest on bonds	2,847,569	2,384,970	12,530,796
20.0007	Joint venture distribution paid in the form of securities	1,696,016	723,397	8,577,510
20.0008	Change in value of obligations under structured settlements	373,240	9,882,389	5,286,264
20.0009	Change in value of ownership in annuity contracts on structured settlements	373,240	9,882,389	5,286,264
20.0010	Other invested assets adjustment to negative book value	69,748	185,970	255,718
20.0011	Other invested assets sales offset to NII	(23,454)	(78,973)	(78,973)
20.0012	Other invested asset purchases offset to NII	152	127,939	160,371
20.0013	Transfer of premiums to affiliate related to reinsurance agreement	0	0	4,069,279,326
20.0014	Transfer of bonds to affiliates related to reinsurance agreement	0	0	4,017,136,574
20.0015	Transfer of mortgages related to affiliated reinsurance recapture	0	0	395,038,277
20.0016	Transfer of expenses related to affiliated reinsurance recapture	0	0	297,232,123
20.0017	Reinsurance related IMR adjustment	0	0	154,969,722
20.0018	Reinsurance settlement with bonds	0	0	87,162,261
20.0019	Contract loan partial payoff with policy cash value	0	0	63,999,724
20.0020	Transfer of interest due and accrued related to affiliated reinsurance recapture	0	0	26,096,210
20.0021	Prior period adjustments	0	0	13,868,530
20.0022	Prior period adjustment - taxes	0	0	4,854,111
20.0023	Transfer of mortgage loans to other invested assets	0	0	4,615,843
20.0024	Other invested assets underlying asset sold and reinvested	0	51,002	331,545

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
20.0025	Transfer of stocks to other invested assets	0	0	278,176
20.0026	Transfer of mortgage loans to real estate	0	0	199,000
20.0027	Bonds sold in exchange for common stock	0	0	137,582
20.0028	Transfer of assets from other invested assets to suspense	0	0	21,170

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	612,596,040	659,211,628	2,660,855,967
3. Ordinary individual annuities	945,868,528	1,380,693,961	4,404,040,775
4. Credit life (group and individual)			
5. Group life insurance	3,123,519	68,416,984	78,615,002
6. Group annuities	24,235,944	24,076,145	271,624,594
7. A&H - group	315,887	3,121,824	3,458,389
8. A&H - credit (group and individual)			
9. A&H - other	52,397,910	53,904,156	222,262,646
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	1,638,537,828	2,189,424,698	7,640,857,373
12. Deposit-type contracts	168,902	2,633,729,504	6,086,796,561
13. Total	1,638,706,730	4,823,154,202	13,727,653,934

DETAILS OF WRITE-INS

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

NOTES TO THE FINANCIAL STATEMENTS

1. *Summary of Significant Accounting Policies*

A. Accounting Practices

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

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

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

	SSAP Number [1]	Financial Statement Page	Financial Statement Line Number	For the Three Months Ended March 31, 2017	For the Year Ended December 31, 2016
Net income (loss), DE SAP				$ (704,645,745)	$ 1,186,051,565
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Net income (loss), NAIC SAP				$ (704,645,745)	$ 1,186,051,565
				March 31, 2017	**December 31, 2016**
Statutory capital and surplus, DE SAP				$ 3,204,648,465	$ 4,374,450,154
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Statutory capital and surplus, NAIC SAP				$ 3,204,648,465	$ 4,374,450,154

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

B. No significant change.

C. Accounting Policy

(1-5) No significant change.

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

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

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

(7-13) No significant change.

D. Going Concern

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

2. *Accounting Changes and Corrections of Errors*

No significant change.

3. Business Combinations and Goodwill

No significant change.

4. Discontinued Operations

No significant change.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum interest rates for mortgage loans funded or acquired during the three months ended March 31, 2017 were:

	Maximum	**Minimum**
Farm loans	5.30%	2.99%
Residential loans	11.31%	1.00%
Commercial loans	4.61%	3.25%

(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, 2017 was: 69.0%

(3) No significant change.

NOTES TO THE FINANCIAL STATEMENTS

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

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. March 31, 2017							
1. Recorded Investment (All)							
(a) Current	$1,718,542,126	$ —	$ 974,565,119	$ —	$ 5,930,038,954	$ 141,908,221	$ 8,765,054,420
(b) 30-59 days past due	$ —	$ —	$ 10,017,382	$ —	$ —	$ —	$ 10,017,382
(c) 60-89 days past due	$ —	$ —	$ 2,951,014	$ —	$ —	$ —	$ 2,951,014
(d) 90-179 days past due	$ —	$ —	$ 4,474,011	$ —	$ —	$ —	$ 4,474,011
(e) 180+ days past due	$ —	$ —	$ 3,651,685	$ —	$ —	$ —	$ 3,651,685
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	$ 12,714,171	$ —	$ 4,710,796	$ —	$ —	$ —	$ 17,424,967
(b) Number of loans	2	—	15	—	—	—	17
(c) Percent reduced	1.7%	—%	1.9%	—%	—%	—%	1.8%
b. December 31, 2016							
1. Recorded Investment (All)							
(a) Current	$1,652,023,209	$ —	$ 855,003,032	$ —	$ 5,800,317,672	$ 142,503,780	$ 8,449,847,693
(b) 30-59 days past due	$ —	$ —	$ 772,049	$ —	$ —	$ —	$ 772,049
(c) 60-89 days past due	$ —	$ —	$ 4,623,642	$ —	$ —	$ —	$ 4,623,642
(d) 90-179 days past due	$ —	$ —	$ 4,022,729	$ —	$ —	$ —	$ 4,022,729
(e) 180+ days past due	$ —	$ —	$ 2,391,917	$ —	$ —	$ —	$ 2,391,917
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Interest Reduced							
(a) Recorded investment	$ 16,087,872	$ —	$ 1,037,130	$ —	$ —	$ —	$ 17,125,002
(b) Number of loans	4	—	6	—	—	—	10
(c) Percent reduced	0.7%	—%	2.1%	—%	—%	—%	0.8%

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

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. March 31, 2017							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No allowance for credit losses	$ —	$ —	$ 1,367,402	$ —	$ —	$ —	$ 1,367,402
b. December 31, 2016							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No allowance for credit losses	$ —	$ —	$ 1,013,281	$ —	$ —	$ —	$ 1,013,281

NOTES TO THE FINANCIAL STATEMENTS

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

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. March 31, 2017							
1. Average recorded investment	$ —	$ —	$ 1,190,342	$ —	$ —	$ —	$ 1,190,342
2. Interest income recognized	$ —	$ —	$ 18,724	$ —	$ —	$ —	$ 18,724
3. Recorded investments on nonaccrual status	$ —	$ —	$ 11,076,709	$ —	$ —	$ —	$ 11,076,709
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ 2,296	$ —	$ —	$ —	$ 2,296
b. December 31, 2016							
1. Average recorded investment	$ —	$ —	$ 306,357	$ —	$ —	$ —	$ 306,357
2. Interest income recognized	$ —	$ —	$ 25,990	$ —	$ —	$ —	$ 25,990
3. Recorded investments on nonaccrual status	$ —	$ —	$ 11,038,288	$ —	$ —	$ —	$ 11,038,288
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ 1,593	$ —	$ —	$ —	$ 1,593

(7-8) No significant change.

B. Debt Restructuring

	2017	2016
(1) The total recorded investments in restructured loans	$ 84,641	$ 1,014,996
(2) The realized capital losses related to these loans	$ —	$ 203,118
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$ —	$ —

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

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

C. Reverse Mortgages

No significant change.

D. Loan-backed Securities

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

(2) a. The Company did not recognize any other-than-temporary impairments ("OTTI") on the basis of the intent to sell during the three months ended March 31, 2017.

b. The Company did not recognize any OTTI on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis during the three months ended March 31, 2017.

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

(3) As of March 31, 2017, the Company has not recognized any OTTI on its loan-backed securities based on cash flow analysis.

(4) At March 31, 2017, the estimated fair value and gross unrealized losses for loan-backed securities, aggregated by length of time the securities have been in a continuous loss position were as follows:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$ 73,780,913
2. 12 Months or Longer	$ 26,179,608

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

1. Less than 12 Months	$ 3,108,624,812
2. 12 Months or Longer	$ 943,939,051

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

E. Repurchase Agreements and/or Securities Lending Transactions

(1-2) No significant change.

(3) Collateral received

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

a. The aggregate amount of collateral received as of March 31, 2017, was as follows:

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

2.

Securities Lending		**Fair Value**
Open[(1)]	$	2,175,022,798
30 days or less		2,480,769,479
31 to 60 days		991,056,165
61 to 90 days		1,278,115,395
Greater than 90 days		—
Sub Total	$	6,924,963,837
Securities received		10,940,543
Total collateral received	$	6,935,904,380

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

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

b. As of March 31, 2017, the Company did not have collateral that was sold or repledged.

c. As the Company did not have collateral that was sold or repledged, as of March 31, 2017, there is no associated information about the sources and uses of that collateral.

(4) No significant change.

(5) Collateral Reinvestment

a. The aggregate amount of cash collateral reinvested as of March 31, 2017 was as follows:

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

2.

Securities Lending	Amortized Cost	Fair Value
Open	$ —	$ —
30 days or less	1,635,821,948	1,635,822,015
31 to 60 days	101,939,095	101,947,235
61 to 90 days	147,879,405	147,911,353
91 to 120 days	343,940,505	343,856,724
121 to 180 days	217,116,355	217,148,750
181 to 365 days	106,979,165	107,204,891
1 to 2 years	133,929,085	134,527,085
2 to 3 years	67,066,591	67,382,976
Greater than 3 years	4,067,892,483	4,062,956,083
Sub Total	6,822,564,632	6,818,757,112
Securities received	10,940,543	10,940,543
Total collateral reinvested*	6,833,505,175	6,829,697,655
*Additional collateral reinvested		
Common stocks	2,648,418	2,648,418
Preferred stocks	15,000,000	15,000,000
Derivatives	5,756,396	6,346,982
Other invested assets	4	4
Cash	93,637,418	93,637,418
Payables, receivables and all other, net	18,639,362	18,639,362
Total other	135,681,598	136,272,184
Grand total reinvestment portfolio and security collateral	$ 6,969,186,773	$ 6,965,969,839
Portion of reinvestment portfolio invested in U.S. Treasury securities, agency securities and certain agency RMBS	$ 3,670,993,323	$ 3,676,894,217

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

(6-7) No significant change.

F. Real Estate

(1) No significant change.

(2) a) No significant change.

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

(3-5) No significant change.

G. Investments in Low-Income Housing Tax Credits

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

H. Restricted Assets

(1) Restricted Assets (Including Pledged)

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

	Gross Restricted									Percentage	
	2017										
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity [a]	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity [b]	2017 Total (1 plus 3)	2016 Total	Increase/ (Decrease) (5 minus 6)	Total Non Admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	—%	—%
Collateral held under security lending agreements	5,978,206,636	—	—	—	5,978,206,636	5,794,708,424	183,498,212	—	5,978,206,636	3.41	3.47
Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Placed under option contracts	—	—	—	—	—	—	—	—	—	—	—
Letter stock or securities restricted as to sale	—	—	—	—	—	—	—	—	—	—	—
Federal Home Loan Bank ("FHLB") capital stock	74,770,600	—	—	—	74,770,600	74,770,600	—	—	74,770,600	0.04	0.04
On deposit with states	14,348,793	—	—	—	14,348,793	14,348,272	521	—	14,348,793	0.01	0.01
On deposit with other regulatory bodies	34,712,488	—	—	—	34,712,488	34,708,042	4,446	—	34,712,488	0.02	0.02
Pledged collateral to FHLB (including assets backing funding agreements	2,121,677,647	—	—	—	2,121,677,647	703,816,997	1,417,860,650	—	2,121,677,647	1.21	1.23
Pledged as collateral not captured in other categories	1,878,678,499	—	—	—	1,878,678,499	2,638,189,161	(759,510,662)	—	1,878,678,499	1.07	1.09
Other restricted assets	7,097,747,322	—	—	—	7,097,747,322	7,520,548,507	(422,801,185)	—	7,097,747,322	4.05	4.12
Total restricted assets	$ 17,200,141,985	$ —	$ —	$ —	$ 17,200,141,985	$16,781,090,003	$ 419,051,982	$ —	$ 17,200,141,985	9.81%	9.98%

(a) Subset of column 1.

(b) Subset of column 3.

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

	Gross Restricted								Percentage	
	2017									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity[(a)]	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity[(b)]	2017 Total (1 plus 3)	2016 Total	Increase/ (Decrease) (5 minus 6)	Total Admitted Restricted (5 minus 8)	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Secured demand notes	$ —	$ —	$ —	$ —	$ —	$ 22,684,892	$ (22,684,892)	$ —	0.00%	0.00%
Derivative OTC Bilateral - Securities Pledged	959,099,921	—	—	—	959,099,921	790,059,684	169,040,237	959,099,921	0.55	0.56
Derivative OTC Centrally Cleared - Securities Pledged	264,375,439	—	—	—	264,375,439	568,807,149	(304,431,710)	264,375,439	0.15	0.15
Derivatives OTC Centrally Cleared - Cash Pledged	392,561,154	—	—	—	392,561,154	765,271,502	(372,710,348)	392,561,154	0.22	0.23
Futures Initial Margin - Securities Pledged	190,860,690	—	—	—	190,860,690	400,182,435	(209,321,745)	190,860,690	0.11	0.11
Reinsurance Agreement - Securities Pledged	71,781,295	—	—	—	71,781,295	91,183,499	(19,402,204)	71,781,295	0.04	0.04
Total	$ 1,878,678,499	$ —	$ —	$ —	$ 1,878,678,499	$ 2,638,189,161	$ (759,510,662)	$ 1,878,678,499	1.07%	1.09%

(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	
	2017									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity[(a)]	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity[(b)]	2016 Total (1 plus 3)	2015 Total	Increase/ (Decrease) (5 minus 6)	Total Admitted Restricted (5 minus 8)	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Assets held in trust to support reinsurance agreements	$ 222,552,827	$ —	$ —	$ —	$ 222,552,827	$ 718,850,912	$ (496,298,085)	$ 222,552,827	0.13 %	0.13 %
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"	6,875,194,495	—	—	—	6,875,194,495	6,801,697,595	73,496,900	6,875,194,495	3.92	3.99
Total	$ 7,097,747,322	$ —	$ —	$ —	$ 7,097,747,322	$ 7,520,548,507	$ (422,801,185)	$ 7,097,747,322	4.05 %	4.12 %

(a) Subset of column 1.

(b) Subset of column 3.

(4) No significant change.

I. Working Capital Finance Investments

The Company had no working capital finance investments during the three months ended March 31, 2017.

J. Offsetting and Netting of Assets and Liabilities

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

K-L. No significant change.

M. Short Sales

The Company did not have any unsettled short sale transactions outstanding as of March 31, 2017.

The Company did not have any settled short sale transactions during the three months ended March 31, 2017.

N. Prepayment Penalty and Acceleration Fees

During the three months ended March 31, 2017, the Company had securities sold, redeemed or otherwise disposed of as a result of a callable feature. The number of securities sold, disposed or otherwise redeemed and the aggregate amount of investment income generated as a result of a prepayment penalty and/or acceleration fee is as follows:

	General Account	Separate Account
Number of CUSIPs	28	14
Aggregate Amount of Investment Income	$ 10,040,759	$ 869,950

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No significant change.

B. The Company recognized write-downs and recorded adjustments totaling $8,918,455 and $84,050,346 on investments in joint ventures, partnerships and LLCs during the three months ended March 31, 2017 and the year ended December 31, 2016, respectively. Impairments are recognized when a investment's net asset value or management's estimate of value, based on available information, is less than the carrying amount or if, in management's judgment, the investment will not be able to absorb prior losses classified as unrealized losses. These losses are deemed to be other than temporary and the value of these impairments was recorded as a realized loss.

7. *Investment Income*

A. No significant change.

B. The total amount excluded was $659,391 and $770,653 as of March 31, 2017 and December 31, 2016, respectively.

8. *Derivative Instruments*

As of March 31, 2017, there were no significant changes in the Company's derivative policy or investments other than those described below.

At March 31, 2017 and December 31, 2016, the Company had future premium commitments related to its option products of $2,283,916,850 and $1,911,470,793, respectively, that are contractually due at various times through the year 2024. The present value of these deferred premium obligations is reflected in the option products' book/adjusted carrying value.

Credit Risk

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

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

	Cash (1)		Securities (2)		Total	
	March 31, 2017	December 31, 2016	March 31, 2017	December 31, 2016	March 31, 2017	December 31, 2016
Initial Margin:						
OTC-cleared	$ —	$ —	$ 264,375,439	$ 568,807,149	$ 264,375,439	$ 568,807,149
Variation Margin:						
OTC-bilateral	—	—	959,099,921	790,059,684	959,099,921	790,059,684
OTC-cleared	392,561,154	765,271,502	—	—	392,561,154	765,271,502
Total OTC	$ 392,561,154	$ 765,271,502	$ 1,223,475,360	$ 1,358,866,833	$ 1,616,036,514	$ 2,124,138,335
Initial Margin						
Futures (3)	$ —	$ —	$ 190,860,690	$ 400,182,435	$ 190,860,690	$ 400,182,435

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

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

	Cash (1)		Securities (2)		Total	
	March 31, 2017	December 31, 2016	March 31, 2017	December 31, 2016	March 31, 2017	December 31, 2016
Initial Margin						
OTC-bilateral	$ —	$ —	$ 124,888,039	$ 119,456,150	$ 124,888,039	$ 119,456,150
Variation Margin:						
OTC-bilateral	208,750,054	628,303,614	246,820,761	444,688,752	455,570,815	1,072,992,366
OTC-cleared	18,452,294	92,333,413	—	—	18,452,294	92,333,413
Total OTC	$ 227,202,348	$ 720,637,027	$ 371,708,800	$ 564,144,902	$ 598,911,148	$ 1,284,781,929

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

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

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

NOTES TO THE FINANCIAL STATEMENTS

9. *Income Taxes*

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

	March 31, 2017		
	Ordinary	Capital	Total
Gross DTA	$ 4,719,592,680	$ 266,066,947	$ 4,985,659,627
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	4,719,592,680	266,066,947	4,985,659,627
DTA nonadmitted	(3,113,644,373)	(62,568,086)	(3,176,212,459)
Subtotal net admitted DTA	1,605,948,307	203,498,861	1,809,447,168
DTL	(1,378,164,034)	—	(1,378,164,034)
Net admitted DTA/(Net DTL)	$ 227,784,273	$ 203,498,861	$ 431,283,134

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

	Change		
	Ordinary	Capital	Total
Gross DTA	$ 153,788,223	$ (14,835,200)	$ 138,953,023
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	153,788,223	(14,835,200)	138,953,023
DTA nonadmitted	(222,241,697)	(80,378,035)	(302,619,732)
Subtotal net admitted DTA	(68,453,474)	(95,213,235)	(163,666,709)
DTL	3,500,566	—	3,500,566
Net admitted DTA/(Net DTL)	$ (64,952,908)	$ (95,213,235)	$ (160,166,143)

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

	March 31, 2017		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	$ 9,755,045	$ 5,067,805	$ 14,822,850
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)	218,029,228	198,431,056	416,460,284
1. Adjusted gross DTA expected to be realized following the balance sheet date	951,769,642	198,431,056	1,150,200,698
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	416,460,284
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	1,378,164,034	—	1,378,164,034
DTA admitted as the result of application of SSAP 101 total	$ 1,605,948,307	$ 203,498,861	$ 1,809,447,168

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

NOTES TO THE FINANCIAL STATEMENTS

	Change		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	$ (6,617,368)	$ (2,558,929)	$ (9,176,297)
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)	(58,335,540)	(92,654,306)	(150,989,846)
1. Adjusted gross DTA expected to be realized following the balance sheet date	(231,861,580)	(92,654,306)	(324,515,886)
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	(150,989,846)
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	(3,500,566)	—	(3,500,566)
DTA admitted as the result of application of SSAP 101 total	$ (68,453,474)	$ (95,213,235)	$ (163,666,709)

	March 31, 2017	December 31, 2016
RBC percentage used to determine recovery period and threshold limitation amount	648%	862%
Amount of total adjusted capital used to determine recovery period and threshold limitation	$ 3,084,789,809	$ 4,104,406,909

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

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

B. No significant change.

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

	March 31, 2017	December 31, 2016
Federal	$ (92,473,573)	$ 842,347,275
Foreign	55,406	6,552,152
Subtotal	(92,418,167)	848,899,427
Federal income tax on net capital gains/(losses)	(343,248,563)	(798,660,217)
Federal and foreign income taxes incurred	$ (435,666,730)	$ 50,239,210

NOTES TO THE FINANCIAL STATEMENTS

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

	March 31, 2017	December 31, 2016	Change
DTA:			
Ordinary:			
Discounting of unpaid losses	$ —	$ —	$ —
Unearned premium reserve	—	—	—
Policyholder reserves	1,515,726,514	1,429,546,103	86,180,411
Investments	870,596,123	908,688,551	(38,092,428)
Deferred acquisition costs	335,414,377	337,710,101	(2,295,724)
Policyholder dividends accrual	—	—	—
Fixed assets	—	—	—
Compensation and benefits accrual	8,376,034	8,638,805	(262,771)
Pension accrual	—	—	—
Receivables - nonadmitted	—	—	—
Net operating loss carryforward	—	—	—
Tax credit carryforwards	177,291,273	187,373,597	(10,082,324)
Other (including items <5% of total ordinary tax assets)	34,287,096	33,910,750	376,346
Ceding commissions	184,162,952	188,285,091	(4,122,139)
Intangibles	185,855,250	200,535,882	(14,680,632)
Nonadmitted assets	48,509,385	88,503,318	(39,993,933)
Unrealized capital gains (losses)	1,359,373,676	1,182,612,259	176,761,417
Subtotal	4,719,592,680	4,565,804,457	153,788,223
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	(3,113,644,373)	(2,891,402,676)	(222,241,697)
Admitted ordinary DTA	1,605,948,307	1,674,401,781	(68,453,474)
Capital:			
Investments	266,066,947	280,902,147	(14,835,200)
Net capital loss carryforward	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax assets)	—	—	—
Subtotal	266,066,947	280,902,147	(14,835,200)
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	(62,568,086)	17,809,949	(80,378,035)
Admitted capital DTA	203,498,861	298,712,096	(95,213,235)
Admitted DTA	$ 1,809,447,168	$ 1,973,113,877	$ (163,666,709)
DTL:			
Ordinary			
Investments	$ (983,358,386)	$ (985,466,704)	$ 2,108,318
Fixed assets	—	—	—
Deferred and uncollected premiums	(22,548,510)	(13,560,369)	(8,988,141)
Policyholder reserves	—	—	—
Other (including items <5% of total ordinary tax liabilities)	—	—	—
Other liabilities	(5,781,725)	(14,871,938)	9,090,213
Separate Account adjustments	(21,391,513)	(19,470,383)	(1,921,130)
Unrealized capital gains (losses)	(345,083,900)	(348,295,206)	3,211,306
Subtotal	(1,378,164,034)	(1,381,664,600)	3,500,566
Capital:			
Investments	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax liabilities)	—	—	—
Subtotal	—	—	—
DTL	$ (1,378,164,034)	$ (1,381,664,600)	$ 3,500,566
Net DTA/ (DTL)	$ 431,283,134	$ 591,449,277	$ (160,166,143)
		Change in nonadmitted DTA	302,619,732
		Tax effect of unrealized gains (losses)	(179,972,723)
		Change in net DTA	$ (37,519,134)

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, 2017
Net gain (loss) from operations after dividends to policyholders and before Federal income tax @ 35%	$	(116,201,263)
Net realized capital gains (losses) @ 35%		(291,026,196)
Tax effect of:		
Change in nonadmitted assets		39,993,933
Uncertain tax positions		1,836,708
Financing fees		35,034
Penalties		629
Meals and entertainment		160
Dividend received deduction		(63,489)
Tax exempt income		(119,454)
Tax credits		(1,274,927)
Other		(1,760,895)
Interest maintenance reserve		(3,320,797)
Separate Account dividend received deduction		(26,247,039)
Total statutory income taxes (benefit)	$	(398,147,596)
Federal and foreign income taxes incurred including tax on realized capital gains		(435,666,730)
Change in net DTA		37,519,134
Total statutory income taxes (benefit)	$	(398,147,596)

E-G. No significant change.

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

A-C. No significant change.

D. The Company had $369,810,353 receivable and $99,275,641 payable with affiliates as of March 31, 2017. The Company had $59,779,066 receivable and $40,468,158 payable with affiliates as of December 31, 2016. Amounts receivable and payable are expected to be settled within 90 days.

E. No significant change.

F. The Company is a party to service agreements with its affiliates, Metropolitan Life Insurance Company, MetLife Services and Solutions, LLC, MetLife International Holdings, LLC, MetLife Group, Inc., and Brighthouse Services, LLC, that provide for personnel, facilities and equipment to be made available and for a broad range of services to be rendered. Personnel, facilities, equipment and services are requested by the Company as deemed necessary for its business and investment operations. These agreements involve cost allocation arrangements, under which the Company pays for all expenses, direct and indirect, reasonably and equitably determined to be attributable to the services provided.

G-I. No significant change.

J. The company recognized three impairment write-downs of $3,458,457 on Euro TI Investments LLC, $499,301 on TLA Holdings III, LLC and $15,796 on MetLife Property Ventures Canada ULC during the three months ended March 31, 2017.

K-N. No significant change.

11. Debt

A. No significant change.

B. Federal Home Loan Bank Agreements

(1) The Company is a member of the FHLB of Pittsburgh. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. The Company is also a member of FHLBs of Boston and Des Moines. At March 31, 2017, the Company holds stock of the FHLB of Boston, Des Moines and Pittsburgh and maintains advances with each of these FHLBs. It is part of the Company's strategy to utilize these funds as a source of contingent liquidity as well as for spread margin businesses. The Company has determined the actual or estimated maximum borrowing capacity as $17,215,196,011. 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, 2017		
	Total	General Account	Separate Account
Membership stock - Class A	$ —	$ —	$ —
Membership stock - Class B	39,720,600	39,720,600	—
Activity stock	35,050,000	35,050,000	—
Excess stock	—	—	—
Aggregate total	$ 74,770,600	$ 74,770,600	$ —
Actual or estimated borrowing capacity as determined by the insurer	$ 17,215,196,011	$ 17,215,196,011	$ —

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

b. The Company's membership stock (Class A and B) eligible for redemption at March 31, 2017 was as follows:

	Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership stock						
Class A	$ —	$ —	$ —	$ —	$ —	$ —
Class B	$ 39,720,600	$ 39,720,600	$ —	$ —	$ —	$ —

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

a. Amount pledged as of:

	March 31, 2017		
	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged - total General and Separate Accounts	$ 2,243,572,606	$ 2,121,677,647	$ 645,000,000
Total collateral pledged - General Account	$ 2,243,572,606	$ 2,121,677,647	$ 645,000,000
Total collateral pledged - Separate Account	$ —	$ —	$ —
	December 31, 2016		
Total collateral pledged - General and Separate Accounts	$ 797,031,024	$ 703,816,997	$ 645,000,000

b. Maximum amount pledged during the reporting period ended:

	March 31, 2017		
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Maximum collateral pledged - total General and Separate Accounts	$ 2,516,258,847	$ 2,379,548,643	$ 645,000,000
2. Maximum collateral pledged - General Account	$ 2,516,258,847	$ 2,379,548,643	$ 645,000,000
3. Maximum collateral pledged - Separate Account	$ —	$ —	$ —
	December 31, 2016		
4. Maximum collateral pledged - total General and Separate Accounts	$ 4,175,016,731	$ 3,686,741,986	$ 1,915,000,000

NOTES TO THE FINANCIAL STATEMENTS

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

a. Amount borrowed as of:

	March 31, 2017			
	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	$ —	$ —	$ —	$ —
Funding agreements	645,000,000	645,000,000	—	45,000,000
Other	—	—	—	—
Aggregate total	$ 645,000,000	$ 645,000,000	$ —	$ 45,000,000

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

b. Maximum amount borrowed during the reporting period ended:

	March 31, 2017		
	Total	General Account	Separate Account
Debt	$ —	$ —	$ —
Funding agreements	645,000,000	645,000,000	—
Other	—	—	—
Aggregate total	$ 645,000,000	$ 645,000,000	$ —

c. FHLB - Prepayment Obligations:

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

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

As of March 31, 2017, the Company did not sponsor any retirement plans, deferred compensation plans, postemployment benefit plans or other postretirement plans.

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

(1-9) No significant change.

(10) The portion of unassigned funds (surplus) represented by cumulative unrealized gains (losses) was $(3,327,109,406) at March 31, 2017.

(11-13) No significant change.

NOTES TO THE FINANCIAL STATEMENTS

14. Liabilities, Contingencies and Assessments

A. No significant change.

B. Assessments

As of March 31, 2017, the Company had a $18,400,000 liability for retrospective premium-based guaranty fund assessments and a $20,043,346 asset for the related premium tax offset. As of December 31, 2016, the Company had a $16,200,000 liability for retrospective premium-based guaranty fund assessments and an $19,281,667 asset for the related premium tax offset. The periods over which the guaranty fund assessments are expected to be paid and the related premium tax offsets are expected to be realized are unknown at this time.

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

Assets Recognized from Paid and Accrued Premium Tax Offsets		
a. Balance as of December 31, 2016	$	19,281,667
b. Decreases current year:		
Premium tax offset applied		810,187
c. Increases current year:		
Est. Premium Tax Offset		1,571,866
d. Balance as of March 31, 2017	$	20,043,346

C-E. No significant change.

F. All Other Contingencies

Uncollectible Premium Receivables

The Company had admitted assets of $58,084,913 and $33,711,809 at March 31, 2017 and December 31, 2016, respectively, in uncollected premiums and agents' balances in the course of collection. The Company routinely assesses the ability to collect these receivables. Based upon Company experience, the amount of premiums and other accounts receivable that may become uncollectible and result in a potential loss is not material to the Company's financial condition.

Assumptive Reinsurance Agreement

The Company entered into an assumptive reinsurance agreement with The Travelers Indemnity Company on December 14, 2007. As part of this agreement, the Company has guaranteed the benefits provided under the workers compensation policies covered by the reinsurance agreement. This guarantee is triggered if The Travelers Indemnity Company is unable to fulfill its obligations in accordance with the terms of the reinsurance agreement. The reserves associated with the reinsured policies were $718,339,086 as of March 31, 2017. The Company does not hold any collateral related to this guarantee.

Litigation

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

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

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

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

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

15. Leases

A. Lease Expense and Commitments

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

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

Future minimum gross rental payments having initial or remaining noncancelable lease terms in excess of one year at March 31, 2017 were as follows:

Year Ending December 31,	Future Operating Lease Payments	
2017	$	325,039
2018	$	641,784
2019	$	641,784
2020	$	641,784
2021	$	641,784
Thereafter	$	3,712,280

(3) No significant change.

B. No significant change.

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

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

	Assets				Liabilities			
	March 31, 2017		December 31, 2016		March 31, 2017		December 31, 2016	
Swaps [(1)]	$	1,950,057,465	$	2,079,323,944	$	127,327,926	$	168,000,000
Futures		—		—		—		—
Options		—		—		—		—
Total	$	1,950,057,465	$	2,079,323,944	$	127,327,926	$	168,000,000

(1) At March 31, 2017 and December 31, 2016, the Company had no forwards assets with off-balance sheet credit risk.

(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.

NOTES TO THE FINANCIAL STATEMENTS

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 $47,209,851 and $52,897,277 at March 31, 2017 and December 31, 2016, respectively. The Company did not have any off-balance sheet credit exposure on its forwards at March 31, 2017 and December 31, 2016.

(4) At March 31, 2017 and December 31, 2016, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives as variation margin was $246,820,761 and $444,688,752, respectively. The Company also received, as initial margin on its OTC-bilateral derivatives, various securities with an estimated fair value of $124,888,039 and $119,456,150 at March 31, 2017 and December 31, 2016, respectively. Securities collateral received was held in separate custodial accounts and is not reflected in the financial statements. The collateral agreements between the Company and the counterparties apply to derivatives held by both the General Account and Separate Accounts.

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

A. Transfers of Receivables Reported as Sales

No significant change.

B. Transfer and Servicing of Financial Assets

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

Securities with a cost or amortized cost of $5,978,206,636 and an estimated fair value of $6,780,544,671 were on loan under the securities lending program at March 31, 2017. The Company was liable for cash collateral under its control of $6,924,963,837 at March 31, 2017.

Additionally, in order to satisfy the above mentioned collateral requirements, the Company holds security collateral over which it does not have exclusive control. Therefore, the Company's share of this collateral, totaling $10,940,543 at March 31, 2017, 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.

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, 2017.

The Company does not have securities underlying repurchase, reverse repurchase, dollar repurchase, and dollar reverse repurchase agreements as of March 31, 2017.

C. Wash Sales

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

(2) The Company had no wash sales with an NAIC designation 3 or below or unrated securities during the quarter ended March 31, 2017.

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

No significant change.

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

Aggregate direct premiums written/produced by third party administrators for the three months ended March 31, 2017 were $2,890,952.

NOTES TO THE FINANCIAL STATEMENTS

20. Fair Value Information

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

Hierarchy Table

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

	March 31, 2017			
	Fair Value Measurements at Reporting Date Using			
	Level 1	Level 2	Level 3	Total
Assets				
Bonds				
U.S. Special Revenue and Agencies	$ —	$ 4,172,520	$ —	$ 4,172,520
Industrial & Miscellaneous	—	—	2,102	2,102
Total bonds	—	4,172,520	2,102	4,174,622
Perpetual preferred stocks				
Industrial & Miscellaneous	—	—	839,959	839,959
Common stocks				
Industrial & Miscellaneous (1)	39,128,655	75,046,663	12,699,304	126,874,622
Derivative assets (2)				
Interest rate	—	1,182,259,101	—	1,182,259,101
Foreign currency exchange rate	—	90,831,249	—	90,831,249
Equity market	—	944,966,314	182,325,586	1,127,291,900
Total derivative assets	—	2,218,056,664	182,325,586	2,400,382,250
Separate Account assets (3)	800,164,749	102,801,477,181	67,949,475	103,669,591,405
Total assets	$ 839,293,404	$ 105,098,753,028	$ 263,816,426	$ 106,201,862,858
Liabilities				
Derivative liabilities (2)				
Interest rate	$ —	$ 1,326,460,855	$ 502,889,810	$ 1,829,350,665
Foreign currency exchange rate	—	3,674,186	—	3,674,186
Credit	—	298,496	—	298,496
Equity market	—	1,281,663,136	579,749,502	1,861,412,638
Total derivative liabilities	—	2,612,096,673	1,082,639,312	3,694,735,985
Total liabilities	$ —	$ 2,612,096,673	$ 1,082,639,312	$ 3,694,735,985

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

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

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

Transfers between Levels 1 and 2 - During the quarter ended March 31, 2017, transfers between Levels 1 and 2 were not significant. Transfers between levels are assumed to occur at the beginning of the period.

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

Rollforward Table – Level 3 Assets and Liabilities

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

	Estimated Fair Value Measurements in Level 3 of the Fair Value Hierarchy									
	Balance, January 1, 2017	Transfer into Level 3 [1]	Transfer out of Level 3 [1]	Total Gains and Losses included in Net Income [2]	Total Gains and Losses included in Capital and Surplus	Purchases [3]	Sales [3]	Issuances [3]	Settlements [3]	Balance, March 31, 2017
Assets										
Bonds - Industrial & miscellaneous	$ 2,894,226	$ —	$ (550,887)	$ —	$ 1,031,408	$ —	$ (3,372,645)	$ —	$ —	$ 2,102
Perpetual preferred stocks - Industrial & miscellaneous	—	—	—	—	—	839,959	—	—	—	839,959
Common stocks - Industrial & miscellaneous	11,248,967	—	—	—	(1,195,445)	2,645,782	—	—	—	12,699,304
Derivatives - Interest rate [4]	(610,647,226)	—	—	(73,811,123)	107,757,416	—	—	—	73,811,123	(502,889,810)
Derivatives - Equity market [4]	(352,954,578)	—	—	(1,222,594)	(43,246,744)	—	—	—	—	(397,423,916)
Separate Account assets	62,144,367	6,302,880	(239,983)	731,324	403,555	27,825,164	(26,648,386)	—	(2,569,446)	67,949,475
Total	$(887,314,244)	$6,302,880	$ (790,870)	$(74,302,393)	$ 64,750,190	$ 31,310,905	$ (30,021,031)	$ —	$ 71,241,677	$ (818,822,886)

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

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

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

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

Transfers between Levels

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

Transfers into or out of Level 3

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

During the quarter ended March 31, 2017, transfers into Level 3, for Separate Accounts of $6,302,880 resulted primarily from current market conditions characterized by a lack of trading activity and decreased liquidity. These current market conditions have resulted in decreased transparency of valuations and an increased use of broker quotations and unobservable inputs to determine estimated fair value.

During the quarter ended March 31, 2017, transfers out of Level 3, for Separate Accounts of $239,983 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.

<table>
<tr><th>Instrument</th><th>Level 2 Observable Inputs</th><th>Level 3 Unobservable Inputs</th></tr>
<tr><td colspan="3">Bonds</td></tr>
<tr><td colspan="3">U.S. corporate and Foreign corporate securities - included within Industrial & Miscellaneous</td></tr>
<tr><td></td><td>• not applicable</td><td>Valuation Techniques: Principally the market approach.
Key Inputs:
• illiquidity premium
• delta spread adjustments to reflect specific credit-related issues
• credit spreads
• quoted prices in markets that are not active for identical or similar securities that are less liquid and based on lower levels of trading activity than securities classified in Level 2
• independent non-binding broker quotations</td></tr>
<tr><td colspan="3">Loan-backed securities comprised of ABS - included within Industrial & Miscellaneous</td></tr>
<tr><td></td><td>• not applicable</td><td>Valuation Techniques: Principally the market and income approaches.
Key Inputs:
• credit spreads
• quoted prices in markets that are not active for identical or similar securities that are less liquid and based on lower levels of trading activity than securities classified in Level 2
• independent non-binding broker quotations</td></tr>
<tr><td colspan="3">State and political subdivision securities - included within U.S. Special Revenue and Agencies</td></tr>
<tr><td></td><td>Valuation Techniques: Principally the market approach.
Key Inputs:
• quoted prices in markets that are not active
• benchmark U.S. Treasury yield or other yields
• the spread off the U.S. Treasury yield curve for the identical security
• issuer ratings and issuer spreads; broker-dealer quotes
• comparable securities that are actively traded</td><td>• not applicable</td></tr>
<tr><td colspan="3">Common and preferred stock</td></tr>
<tr><td></td><td>Valuation Techniques: Principally the market approach.
Key Inputs:
• quoted prices in markets that are not active</td><td>Valuation Techniques: Principally the market and income approaches.
Key Inputs:
• credit ratings; issuance structures
• quoted prices in markets that are not active for identical or similar securities that are less liquid and based on lower levels of trading activity than securities classified in Level 2
• independent non-binding broker quotations</td></tr>
</table>

NOTES TO THE FINANCIAL STATEMENTS

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

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

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

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

(4) Option-based only

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

B. The Company provides additional fair value information in Notes 5, 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, 2017					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$ 46,111,630,786	$ 42,895,433,084	$ 4,626,727,178	$ 37,833,640,050	$ 3,651,263,558	$ —
Preferred stocks	350,578,771	211,234,041	—	223,899,006	126,679,765	—
Common stock - unaffiliated	126,874,622	126,874,622	39,128,655	75,046,663	12,699,304	—
Mortgage loans	9,033,718,000	8,786,148,512	—	42,861,001	8,990,856,999	—
Cash, cash equivalents and short-term investments	2,906,453,718	2,906,453,718	1,670,835,173	1,235,079,052	539,493	—
Contract loans	1,175,972,143	1,089,995,331	—	747,059,692	428,912,451	—
Derivative assets (1)	2,612,540,080	2,602,178,567	5,238,833	2,416,547,768	190,753,479	—
Other invested assets	183,701,543	181,093,180	—	90,498,530	93,203,013	—
Investment income due and accrued	542,312,746	542,312,746	—	542,312,746	—	—
Receivables for cash collateral on derivatives	392,561,154	392,561,154	—	392,561,154	—	—
Separate Account assets	107,796,519,389	107,699,544,949	1,438,998,145	105,621,384,590	736,136,654	—
Total assets	$171,232,862,952	$167,433,829,904	$ 7,780,927,984	$149,220,890,252	$ 14,231,044,716	$ —
Liabilities						
Investment contracts included in:						
Reserves for life and health insurance and annuities	$ 14,804,734,281	$ 14,693,737,100	$ —	$ —	$ 14,804,734,281	$ —
Liability for deposit-type contracts	1,156,494,723	1,159,377,380	—	—	1,156,494,723	—
Derivative liabilities (1)	3,701,800,233	3,698,571,687	—	2,619,160,920	1,082,639,313	—
Borrowed money (including interest thereon)	30,977,813	30,977,813	—	30,977,813	—	—
Payable for collateral under securities loaned and other transactions	7,154,406,794	7,154,406,794	—	7,154,406,794	—	—
Investment contracts included in Separate Account liabilities	1,150,774,078	1,150,774,078	—	1,150,774,078	—	—
Separate Account liabilities	900,145	900,147	—	900,145	—	—
Total liabilities	$ 28,000,088,067	$ 27,888,744,999	$ —	$ 10,956,219,750	$ 17,043,868,317	$ —

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

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

Assets and Liabilities

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

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

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

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

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

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

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

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

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

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

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

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

Mortgage Loans

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

Contract Loans

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

Derivatives

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

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

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

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

Other Invested Assets

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

Investment Income Due and Accrued

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

Receivables for Cash Collateral on Derivatives

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

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

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

Borrowed Money (Including Interest Thereon)

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

Payable for Collateral Under Securities Loaned and Other Transactions

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

Secured Borrowings of Mortgage Loans

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

Separate Accounts

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

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

Foreign currency exchange rate

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

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

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

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

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

D. At March 31, 2017, the Company had no investments where it was not practicable to estimate fair value.

21. Other Items

A-B. No significant change.

C. Other Disclosures

On January 12, 2016, MetLife, Inc. ("MetLife") announced its plan to pursue the separation of a substantial portion of its former U.S. Retail segment, as well as certain portions of its former Corporate Benefit Funding segment and Corporate & Other (the "Separation"). MetLife subsequently re-segmented the business to be separated and rebranded it "Brighthouse Financial." On October 5, 2016, Brighthouse Financial, Inc., a subsidiary of MetLife ("Brighthouse"), filed a registration statement on Form 10 (the "Form 10") with the SEC. On December 6, 2016 and April 18, 2017, Brighthouse filed amendments to its registration statement on Form 10 with the SEC. The information statement filed as an exhibit to the Form 10 disclosed that MetLife intends to include the Company, New England Life Insurance Company ("NELICO"), Brighthouse Life Insurance Company of NY (formerly, First MetLife Investors Insurance Company) ("Brighthouse NY"), Brighthouse Investment Advisers, LLC (formerly, MetLife Advisers, LLC) and certain captive reinsurance companies in the proposed separated business and distribute at least 80.1% of the shares of Brighthouse's common stock on a pro rata basis to the holders of MetLife common stock. The ultimate form and timing of the Separation will be influenced by a number of factors, including regulatory considerations and economic conditions. The Separation remains subject to certain conditions including, among others, obtaining final approval from the MetLife Board of Directors, receipt of a favorable ruling from the Internal Revenue Service ("IRS") and an opinion from MetLife's tax advisor regarding certain U.S. Federal income tax matters, insurance and other regulatory approvals, and an SEC declaration of the effectiveness of the Form 10.

D-E. No significant change.

F. Subprime Mortgage Related Risk Exposure

(1) No significant change.

(2) Direct exposure through investments in subprime mortgage loans at March 31, 2017:

	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Value of Land and Buildings	OTTI Losses Recognized	Default Rate [2]
Mortgages in the process of foreclosure	$ 2,254,162	$ 2,137,986	$ 3,324,135	$ —	N/A
Mortgages in good standing [1]	482,263,732	487,848,007	749,235,540	—	N/A
Mortgages with restructured terms	577,177	636,888	871,276	—	N/A
Total	$ 485,095,071	$ 490,622,881	$ 753,430,951	$ —	—%

(1) As of March 31, 2017, the book/adjusted carrying value, fair value and value of land and building for mortgage loans greater than 60 days delinquent which were included in mortgages in good standing was $6,391,322, $5,606,713 and $10,419,751, respectively.

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

(3) At March 31, 2017, the Company had direct exposure to subprime mortgage risk through other investments as follows:

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	OTTI Losses Recognized
RMBS	$ 1,065,689,904	$ 1,090,952,064	$ 1,117,748,279	$ —
CMBS	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCA	—	—	—	—
Other assets	—	—	—	—
Total	$ 1,065,689,904	$ 1,090,952,064	$ 1,117,748,279	$ —

(4) No significant change.

G-H. No significant change.

22. *Events Subsequent*

Effective April 28, 2017, following receipt of applicable regulatory approvals, MetLife contributed certain affiliated reinsurance companies to the Company at a fair value that is still being developed and reviewed. The affiliated reinsurance companies were then merged into Brighthouse Reinsurance Company of Delaware (“BRCD”), a licensed reinsurance subsidiary of the Company. The affiliated reinsurance companies reinsured certain risks, including level premium term life and universal life with secondary guarantees assumed from the Company and certain affiliates. Simultaneously with the restructuring, the existing reserve financing arrangements of the affiliated reinsurance companies with unaffiliated financial institutions were terminated and replaced with a single financing arrangement supported by a pool of highly rated third-party reinsurers. Effective April 28, 2017, the company recorded a ceding commission in the amount of $1,281,835,092 consistent with the transfer of a funds withheld portfolio (a liability) under a reinsurance agreement between the Company and BRCD. Additionally, on May 5, 2017, BRCD paid a cash dividend of $535,000,000 to the Company. The Company will recognize, in the second quarter of 2017, an increase to surplus of $1,368,192,810, on a net of tax basis, as a result of these transactions. The Company is still evaluating the impact of these transactions to net income.

Effective April 29, 2017, MetLife contributed Brighthouse NY to the Company at a fair value that is still being developed and reviewed. The impact of the contribution, had it occurred effective March 31, 2017, would have been an increase to surplus of $198,958,690, net of tax and other appropriate adjustments.

The Company has evaluated events subsequent to March 31, 2017 through May 12, 2017, which is the date these financial statements were available to be issued, and other than the above items, has determined there are no material subsequent events requiring adjustment to or disclosure in the financial statements.

As of March 31, 2017, the Company is not subject to the annual fee imposed under section 9010 of the Affordable Care Act (“ACA”) due to the Company’s health insurance premium falling below the $25 million threshold at which the fee applies.

23. *Reinsurance*

No significant change.

24. *Retrospectively Rated Contracts & Contracts Subject to Redetermination*

A-D. No significant change.

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

NOTES TO THE FINANCIAL STATEMENTS

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2016 were $75,662,683. As of March 31, 2017, $2,339,905 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $71,269,336 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $2,053,442 favorable prior-year development from December 31, 2016 to March 31, 2017. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

26. Intercompany Pooling Arrangements

No significant change.

27. Structured Settlements

No significant change.

28. Health Care Receivables

No significant change.

29. Participating Policies

Direct premiums on participating policies in the amount of $103,829,566 and $516,225,460 represented approximately 6.3% and 6.8% of the Company's direct premiums at March 31, 2017 and December 31, 2016, respectively.

The amount of incurred policyholder dividends for the three months ended March 31, 2017 and for the year ended December 31, 2016, as reported in dividends to policyholders, was $496,984 and $16,483,506, respectively. This is equal to the sum of dividends paid during the year, the change in the amount of dividends due and unpaid and the change in provision for dividends payable in the following year.

30. Premium Deficiency Reserves

No significant change.

31. Reserves for Life Contracts and Deposit-Type Contracts

No significant change.

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

No significant change.

33. Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

34. Separate Accounts

A-B. No significant change.

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

(1)	Transfers as reported in the Summary of Operations of the Separate Accounts Annual Statement:		
	a. Transfers to Separate Accounts (Page 4, Line 1.4)	$	812,296,091
	b. Transfers from Separate Accounts (Page 4, Line 10)		2,353,230,123
	c. Net transfers to or (from) Separate Accounts (a) - (b)		(1,540,934,032)
(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)	$	(1,540,934,032)

35. Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?

Delaware Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
Bank of America NA $123,195,217, Citigroup Global Markets Inc $24,333,841, CME (CME GROUP Inc.) $392,561,154, Credit Suisse International $184,010,014, Credit Suisse Securities (USA) LLC $151,449,361, Goldman Sachs & Co $60,138,269, HSBC Bank USA NA $3,227,399, JP Morgan Securities LLC $8,337,390, JPMorgan Chase Bank $22,776,392, Morgan Stanley & Co International plc $90,128,920, MORGAN STANLEY & CO LLC $2,749,681, Morgan Stanley Capital Services LLC $37,746,249, NATIXIS SA $1,923,505, Societe Generale SA $253,429,060, UBS AG $9,768,686, Wells Fargo Securities, LLC $156,829,924, BNP Paribas $356,073,437, FHLB $2,121,677,647.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 388,119,158

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

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

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	3,591,707	3,591,666
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	369,591,011	169,408,074
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 373,182,718	$ 172,999,740
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 6,936,389,934

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 6,939,606,868

16.3 Total payable for securities lending reported on the liability page: $ 6,927,204,446

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

18.2 If no, list exceptions:

As of March 31, 2017, five issues did not meet the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office.
These issues have not been filed due to lack of final documents.

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$1,718,542,126
1.12	Residential mortgages	$983,215,099
1.13	Commercial mortgages	$6,071,947,176
1.14	Total mortgages in good standing	$8,773,704,401
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$1,367,402
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$8,564,779
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$8,564,779
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$
1.42	Residential mortgages	$2,511,930
1.43	Commercial mortgages	$
1.44	Total mortgages in process of foreclosure	$2,511,930
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$8,786,148,512
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	(178.2)
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	254.8

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

NONE

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	9,573,708	7,045,457	121,140	16,251	16,756,556	
2. Alaska AK	L	633,112	212,638	6,010		851,760	
3. Arizona AZ	L	8,009,624	22,599,717	603,480		31,212,821	
4. Arkansas AR	L	2,648,875	3,540,063	64,717		6,253,655	
5. California CA	L	73,384,938	95,646,643	3,191,731	30,470	172,253,782	
6. Colorado CO	L	7,624,566	14,020,958	537,631	5,662,150	27,845,305	
7. Connecticut CT	L	19,017,250	24,158,416	3,934,407	510,764	47,620,837	(4,448)
8. Delaware DE	L	5,923,838	3,078,433	155,299	5,595	9,163,165	
9. District of Columbia DC	L	1,924,651	1,003,416	103,202		3,031,269	
10. Florida FL	L	46,690,664	83,471,241	5,020,739	1,421,919	136,604,563	(8,307)
11. Georgia GA	L	15,774,462	17,682,206	398,619	53,830	33,909,117	
12. Hawaii HI	L	1,702,182	3,398,966	260,084		5,361,232	
13. Idaho ID	L	1,099,229	1,120,079	58,668		2,277,976	
14. Illinois IL	L	28,040,191	23,113,345	1,021,660	187,056	52,362,252	
15. Indiana IN	L	7,687,445	21,803,991	539,493		30,030,929	
16. Iowa IA	L	4,611,632	9,985,464	319,629		14,916,725	
17. Kansas KS	L	3,130,785	12,725,524	233,008		16,089,317	
18. Kentucky KY	L	3,692,925	9,820,306	118,975		13,632,206	
19. Louisiana LA	L	7,957,884	10,952,544	93,822	36,529	19,040,779	
20. Maine ME	L	2,073,625	4,604,540	363,628		7,041,793	100,000
21. Maryland MD	L	12,898,080	25,501,667	1,836,518		40,236,265	
22. Massachusetts MA	L	24,928,700	30,807,715	2,056,423		57,792,838	
23. Michigan MI	L	14,604,631	34,631,528	390,287	706,502	50,332,948	
24. Minnesota MN	L	28,183,255	11,968,468	802,337		40,954,060	
25. Mississippi MS	L	3,903,772	3,663,043	56,735		7,623,550	
26. Missouri MO	L	10,366,861	11,385,715	429,474	851,665	23,033,715	
27. Montana MT	L	642,869	1,889,090	57,724		2,589,683	
28. Nebraska NE	L	2,374,047	3,738,792	186,484		6,299,323	33,279
29. Nevada NV	L	3,048,928	6,298,925	120,496		9,468,349	
30. New Hampshire NH	L	3,155,502	5,767,874	261,184		9,184,560	
31. New Jersey NJ	L	53,148,920	67,153,144	4,151,581	19,171	124,472,816	
32. New Mexico NM	L	1,849,566	4,594,247	95,151		6,538,964	
33. New York NY	N	21,808,680	13,646,562	9,122,667	76,174	44,654,083	
34. North Carolina NC	L	16,163,408	19,765,952	1,523,064		37,452,424	
35. North Dakota ND	L	776,146	7,392,682	12,243	35,765	8,216,836	(34,617)
36. Ohio OH	L	16,636,397	67,183,497	910,027		84,729,921	
37. Oklahoma OK	L	3,908,995	9,046,341	64,756	1,379,018	14,399,110	
38. Oregon OR	L	3,265,527	5,044,721	212,401		8,522,649	
39. Pennsylvania PA	L	38,688,768	71,843,327	1,522,103	51,496	112,105,694	37,141
40. Rhode Island RI	L	3,480,478	5,693,601	273,387		9,447,466	
41. South Carolina SC	L	7,855,547	10,880,145	726,435		19,462,127	50,000
42. South Dakota SD	L	778,596	3,691,138	63,127		4,532,861	
43. Tennessee TN	L	15,915,257	21,114,604	292,522		37,322,383	
44. Texas TX	L	39,016,864	48,095,085	752,465	15,887	87,880,301	(4,146)
45. Utah UT	L	4,621,213	3,146,736	65,330	4,322	7,837,601	
46. Vermont VT	L	1,297,508	7,199,633	236,562		8,733,703	
47. Virginia VA	L	14,284,458	16,528,956	954,329		31,767,743	
48. Washington WA	L	9,111,105	8,967,871	363,599		18,442,575	
49. West Virginia WV	L	1,734,856	5,186,595	26,847		6,948,298	
50. Wisconsin WI	L	10,308,692	37,241,789	231,010	74,982	47,856,473	
51. Wyoming WY	L	1,625,102	575,984	30,707		2,231,793	
52. American Samoa AS	N	332				332	
53. Guam GU	L	9,028	(3,572)	513		5,969	
54. Puerto Rico PR	L	2,914,031	400,425	54,146		3,368,602	
55. US Virgin Islands VI	L	104,519		5,947		110,466	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	22,514	2,067			24,581	
58. Aggregate Other Alien OT	XXX	1,104,179	417	(115)	0	1,104,481	0
59. Subtotal	(a) 53	625,738,917	940,028,711	45,034,408	11,139,546	1,621,941,582	168,902
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	3,452,846				3,452,846	
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	484,309		10,241,687		10,725,996	
94. Aggregate other amounts not allocable by State	XXX	0	18,936,215	0	0	18,936,215	0
95. Totals (Direct Business)	XXX	629,676,072	958,964,926	55,276,095	11,139,546	1,655,056,639	168,902
96. Plus reinsurance assumed	XXX	18,834,474	6,427,751,849	78,544		6,446,664,867	
97. Totals (All Business)	XXX	648,510,546	7,386,716,775	55,354,639	11,139,546	8,101,721,506	168,902
98. Less reinsurance ceded	XXX	565,026,862	15,504,735	58,846,356		639,377,953	
99. Totals (All Business) less reinsurance ceded	XXX	83,483,684	7,371,212,040	(b) (3,491,717)	11,139,546	7,462,343,553	168,902

DETAILS OF WRITE-INS

58001. Bahamas	XXX	1,051,091		(201)		1,050,890	
58002. Other	XXX	49,083	417	86		49,586	
58003. Mexico	XXX	4,005				4,005	
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	1,104,179	417	(115)	0	1,104,481	0
9401. Internal policy exchanges	XXX		18,936,215			18,936,215	
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	18,936,215	0	0	18,936,215	0

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

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

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

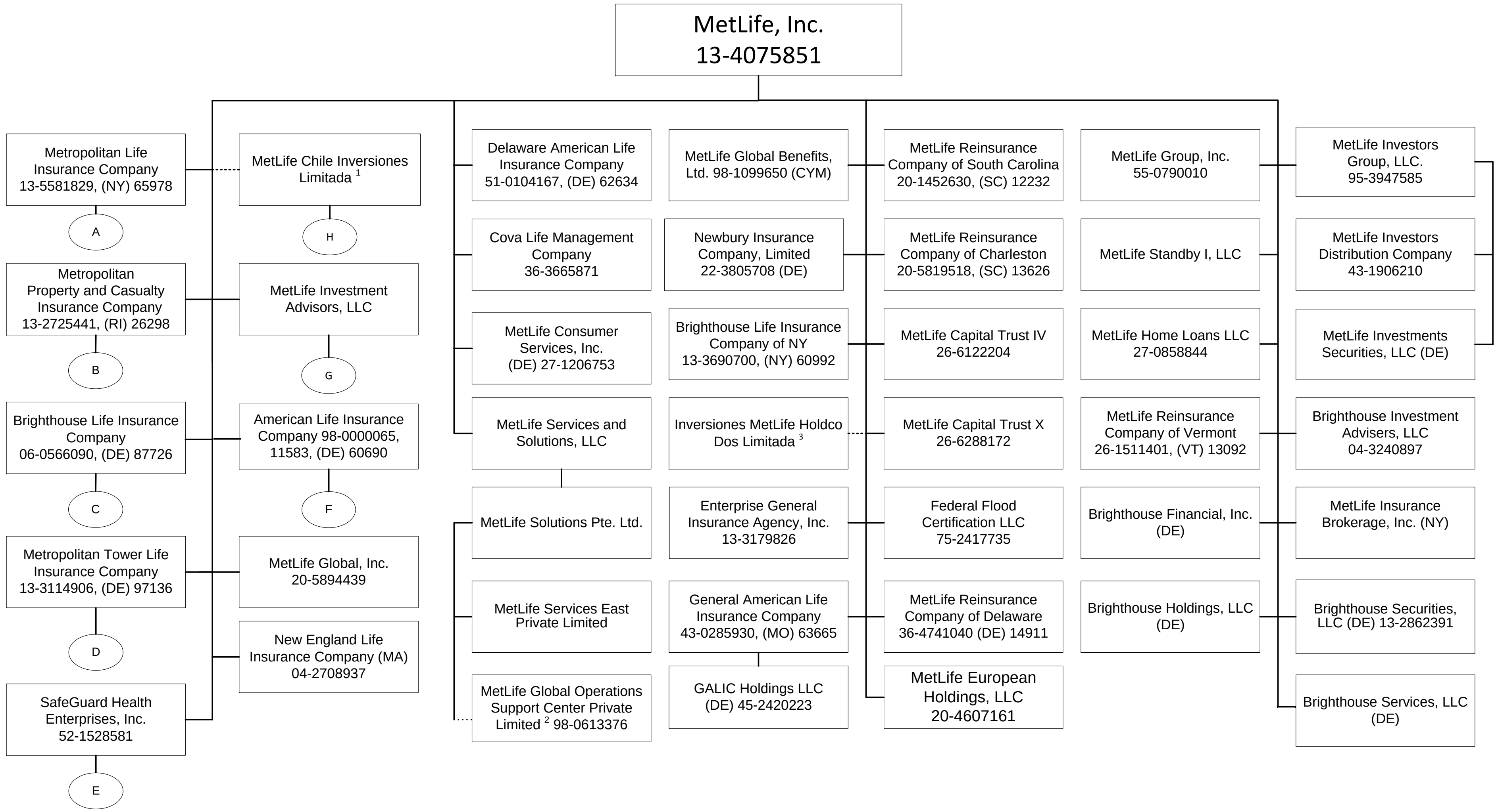
For Group Annuity contracts that are allocable, considerations are generally assigned to the state where the person making the contribution resides (if applicable). For Group Annuity contracts that are not allocable, considerations are assigned to the principal place of business of the contract sponsor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

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

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

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

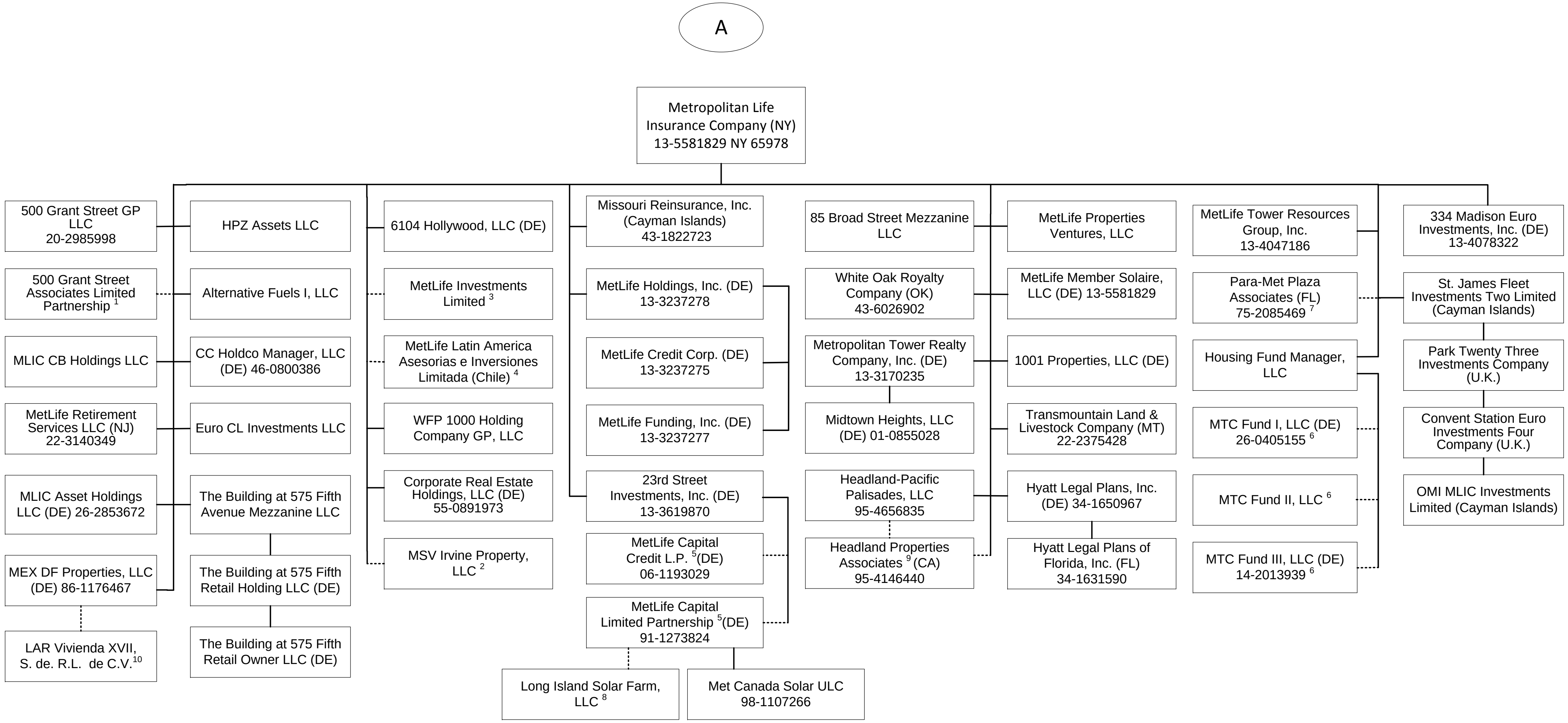
PART 1 - ORGANIZATIONAL CHART



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

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

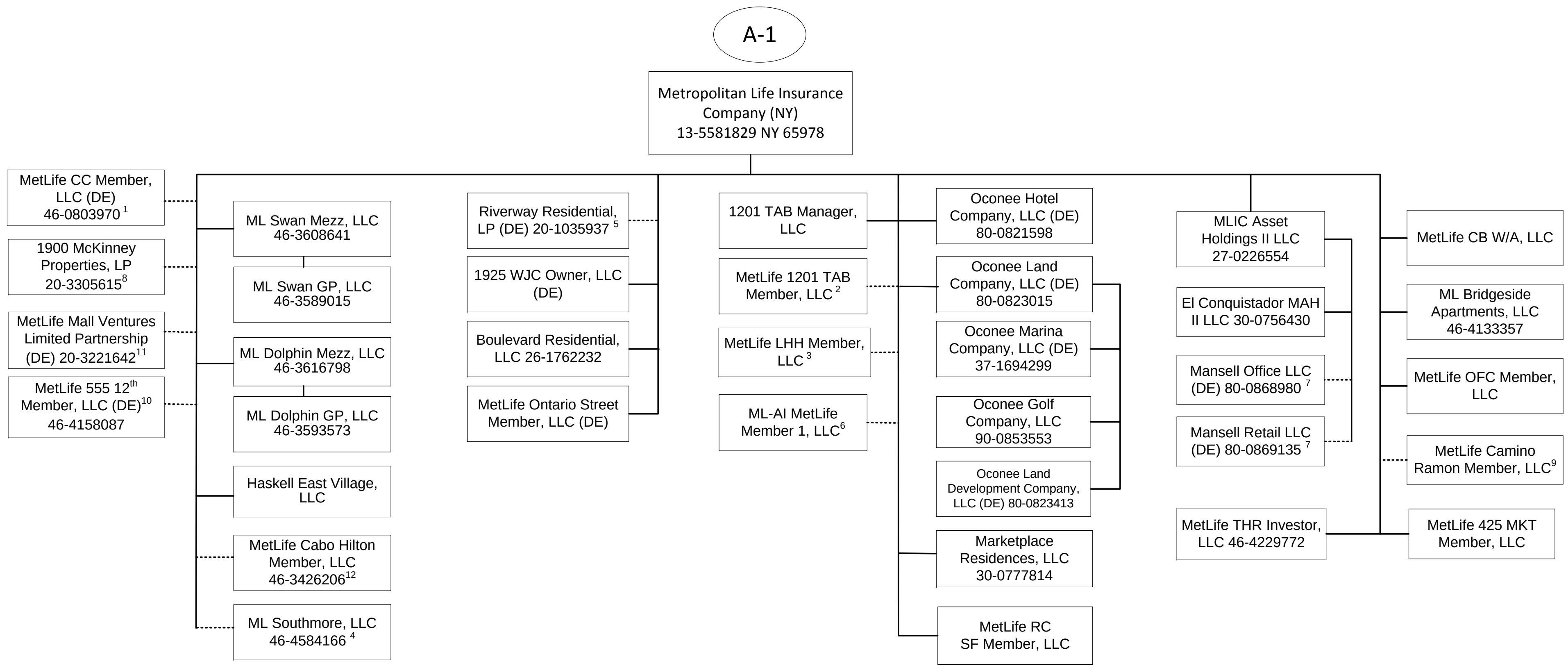
PART 1 - ORGANIZATIONAL CHART



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

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

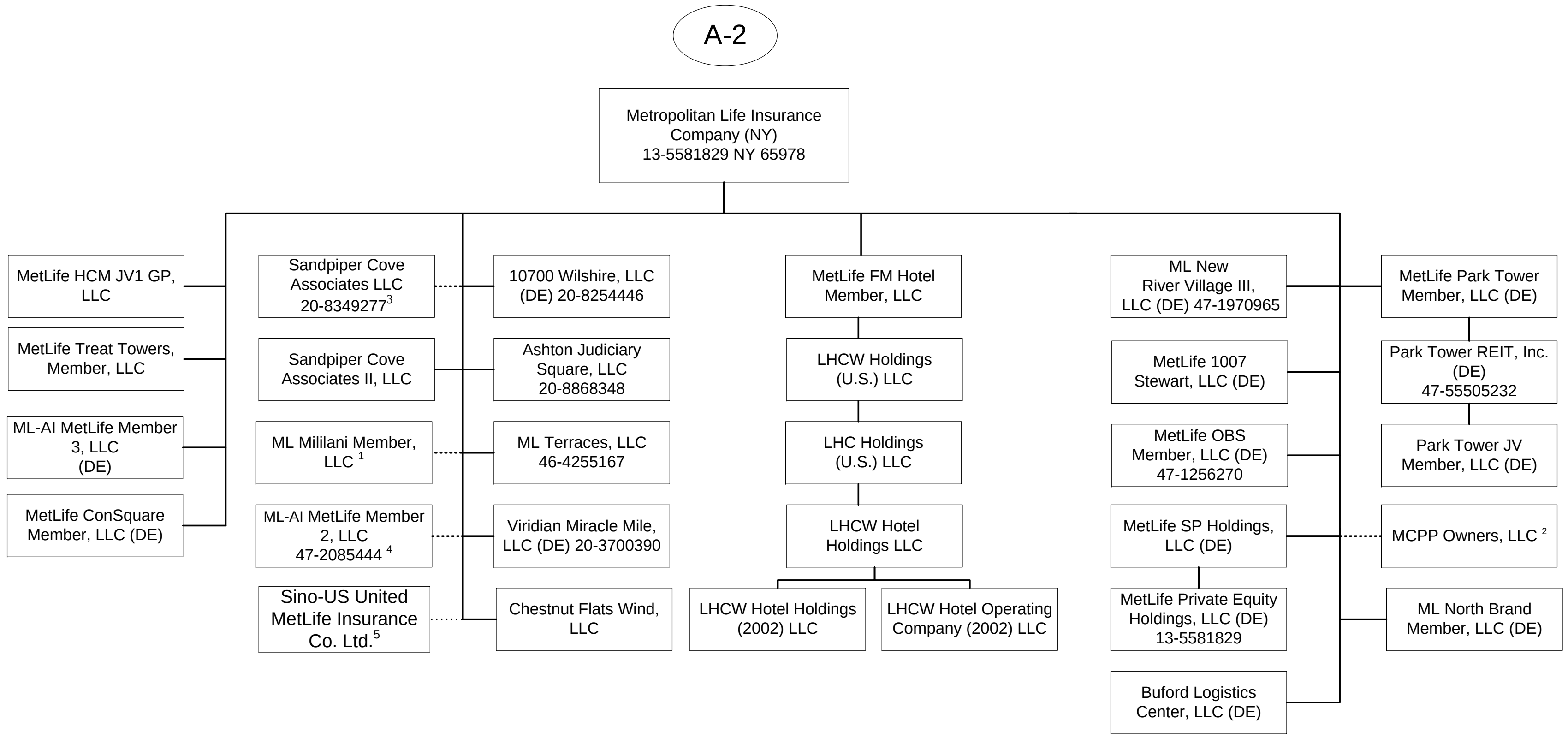
PART 1 - ORGANIZATIONAL CHART



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

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

PART 1 - ORGANIZATIONAL CHART



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

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

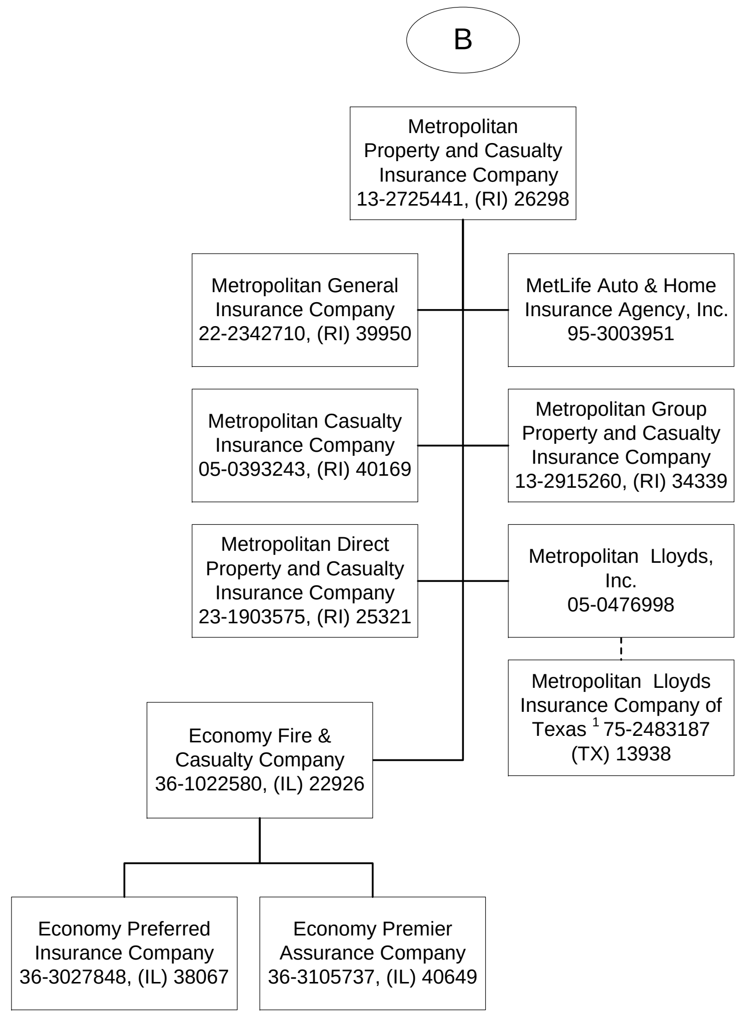
3 90.59% of the membership interest is owned by Metropolitan Life Insurance Company and 9.41% of the membership interest is owned by Metropolitan Tower Realty Company, Inc.

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

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

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

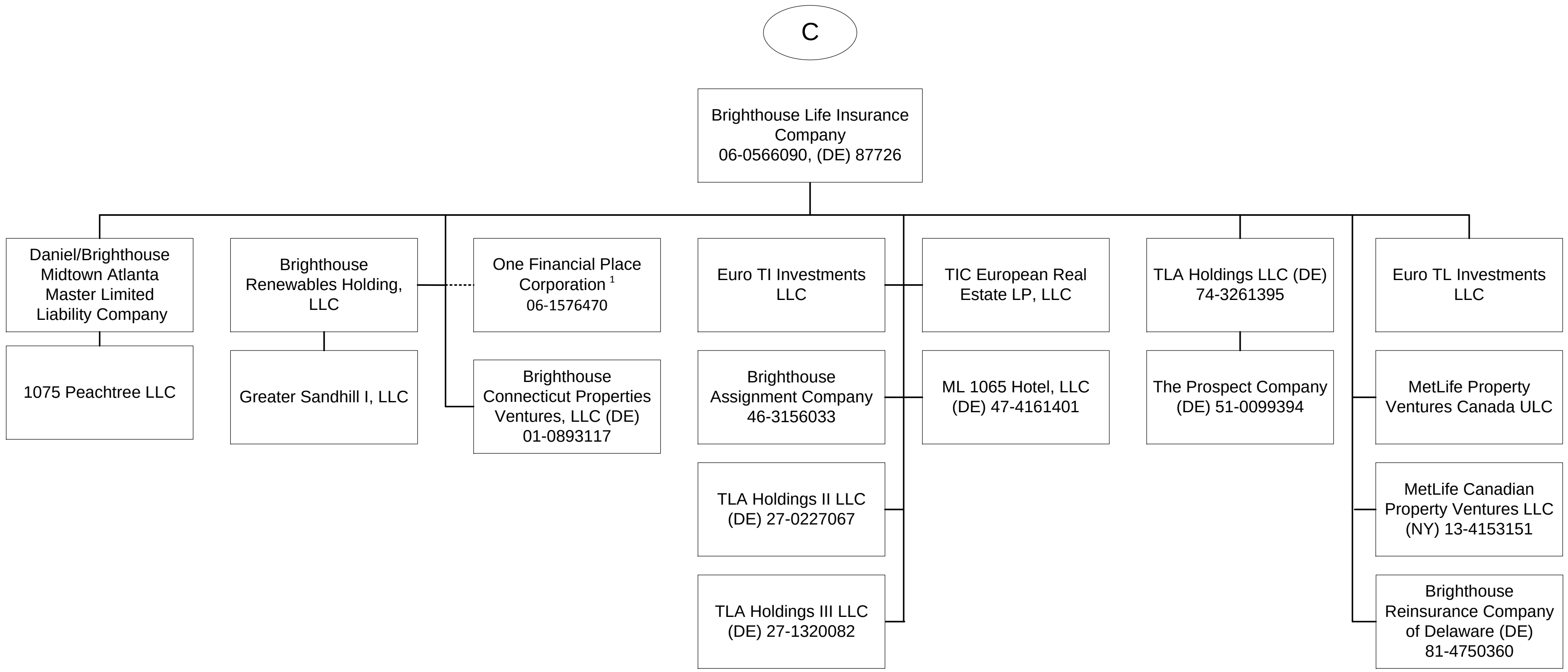
PART 1 - ORGANIZATIONAL CHART



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

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

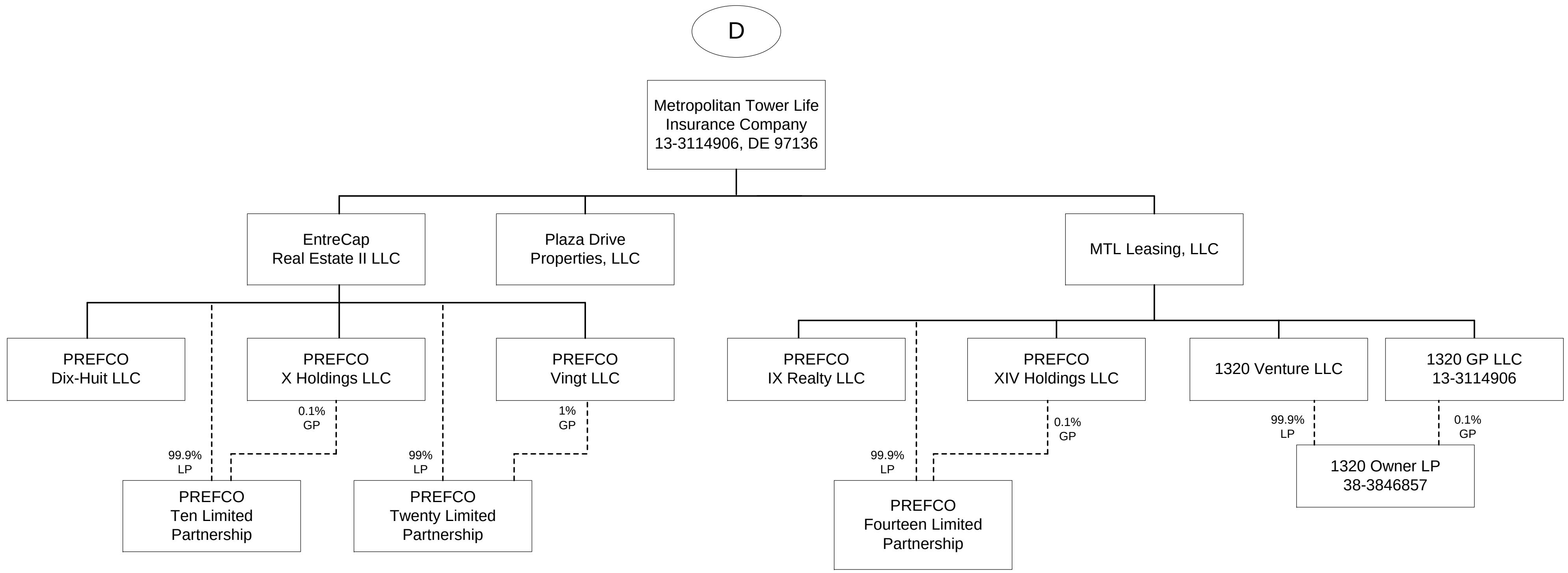
PART 1 - ORGANIZATIONAL CHART



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

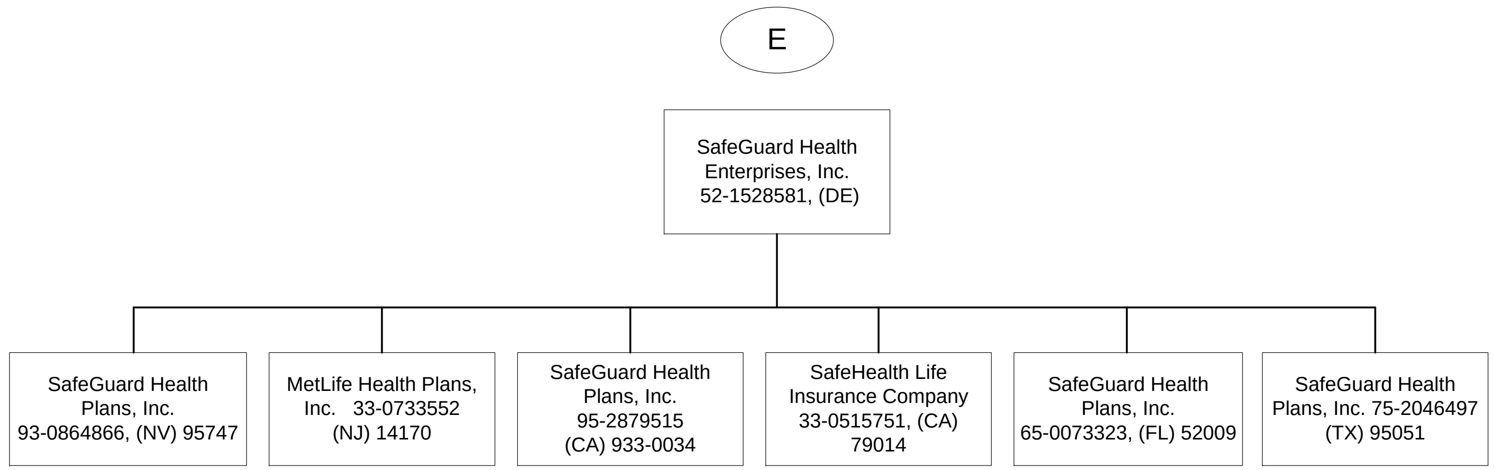
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



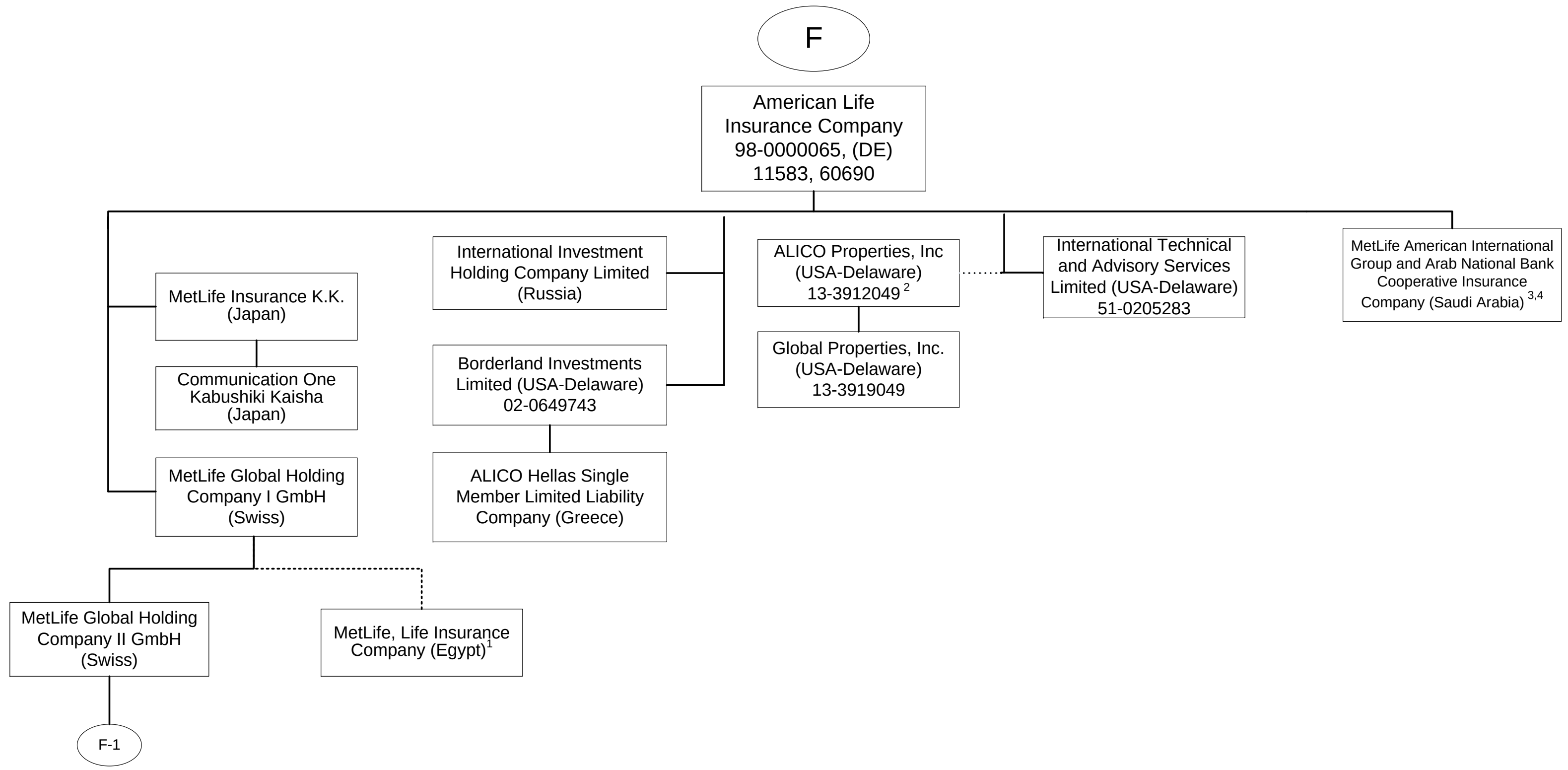
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



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

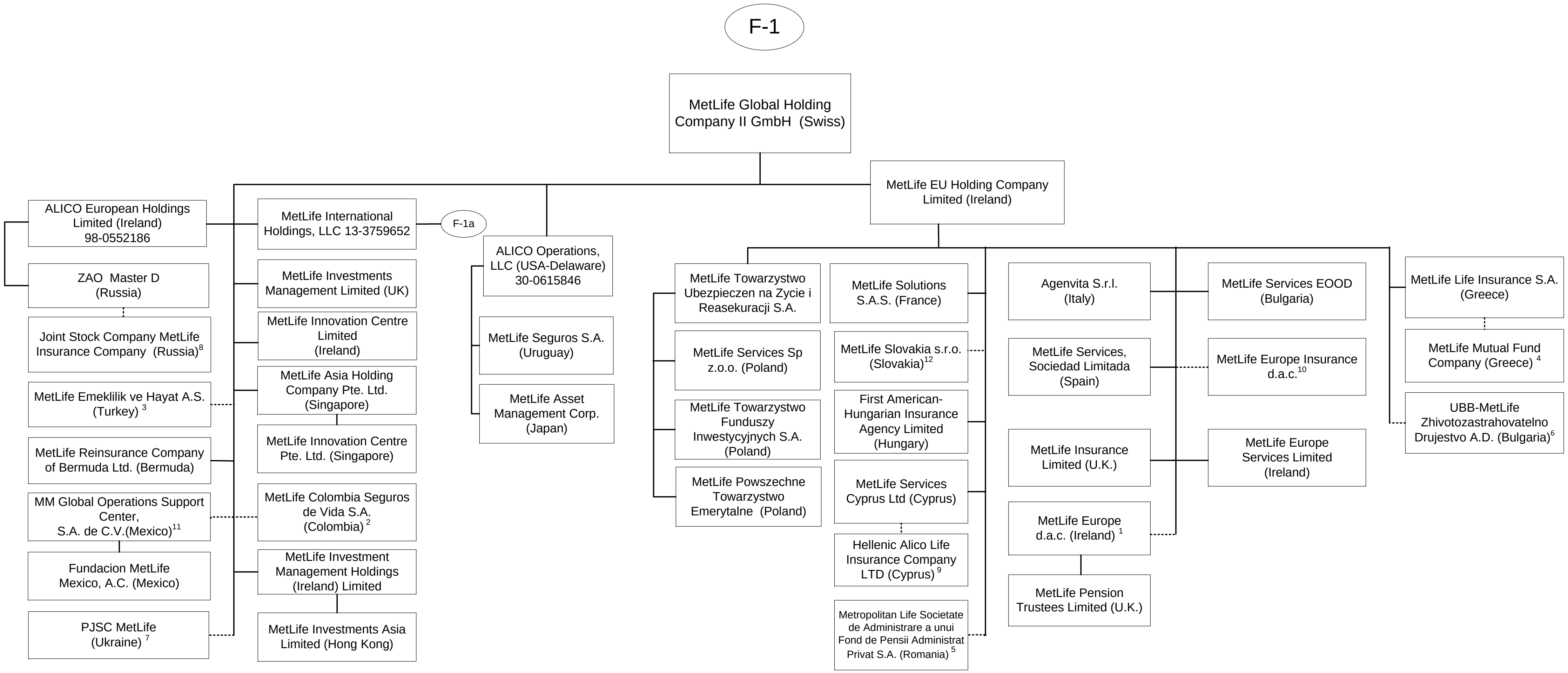
PART 1 - ORGANIZATIONAL CHART



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

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

PART 1 - ORGANIZATIONAL CHART



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

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

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

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

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

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

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

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

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

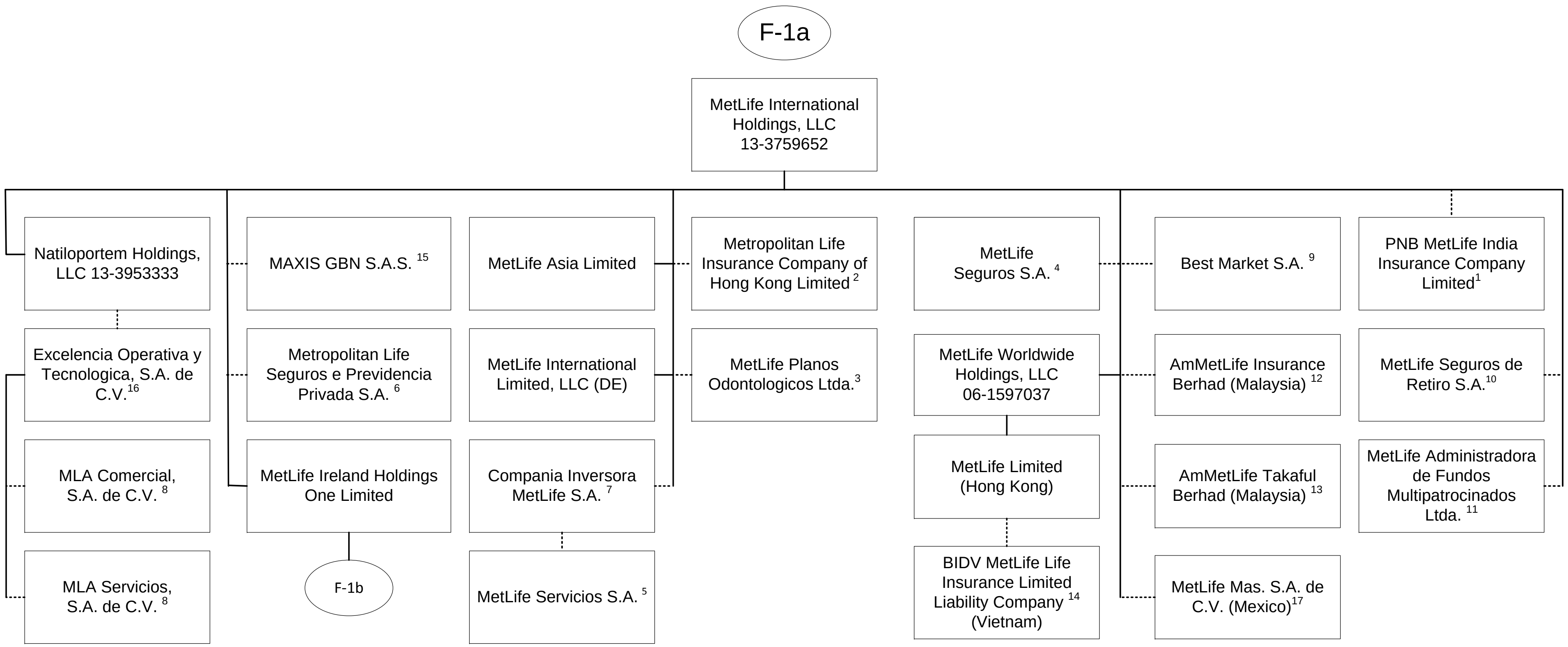
10 MetLife Europe Insurance d.a.c. is held by MetLife EU Holding Company Limited at 93% and the remaining 7% is held by American Life Insurance Company.

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

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

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

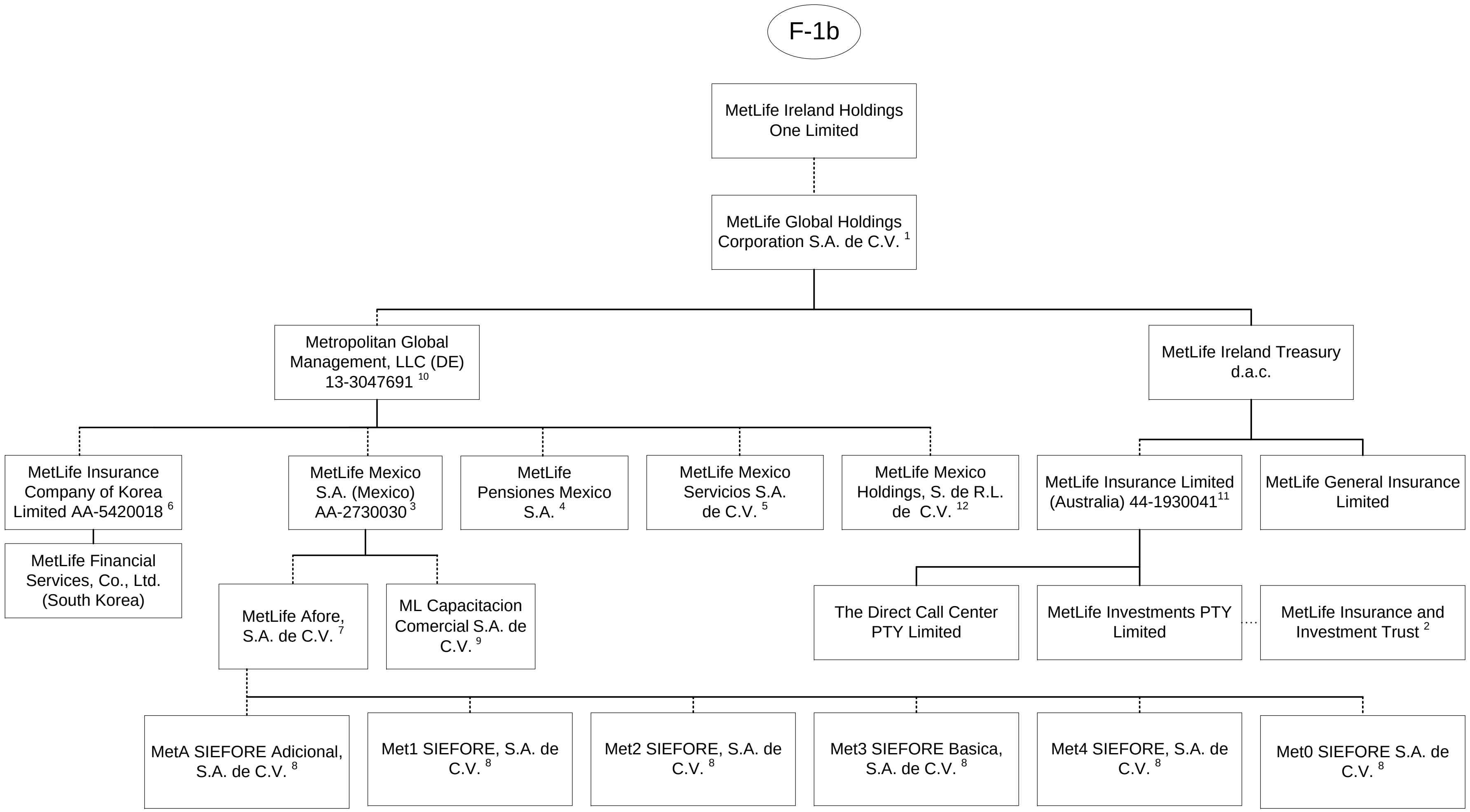
PART 1 - ORGANIZATIONAL CHART



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

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

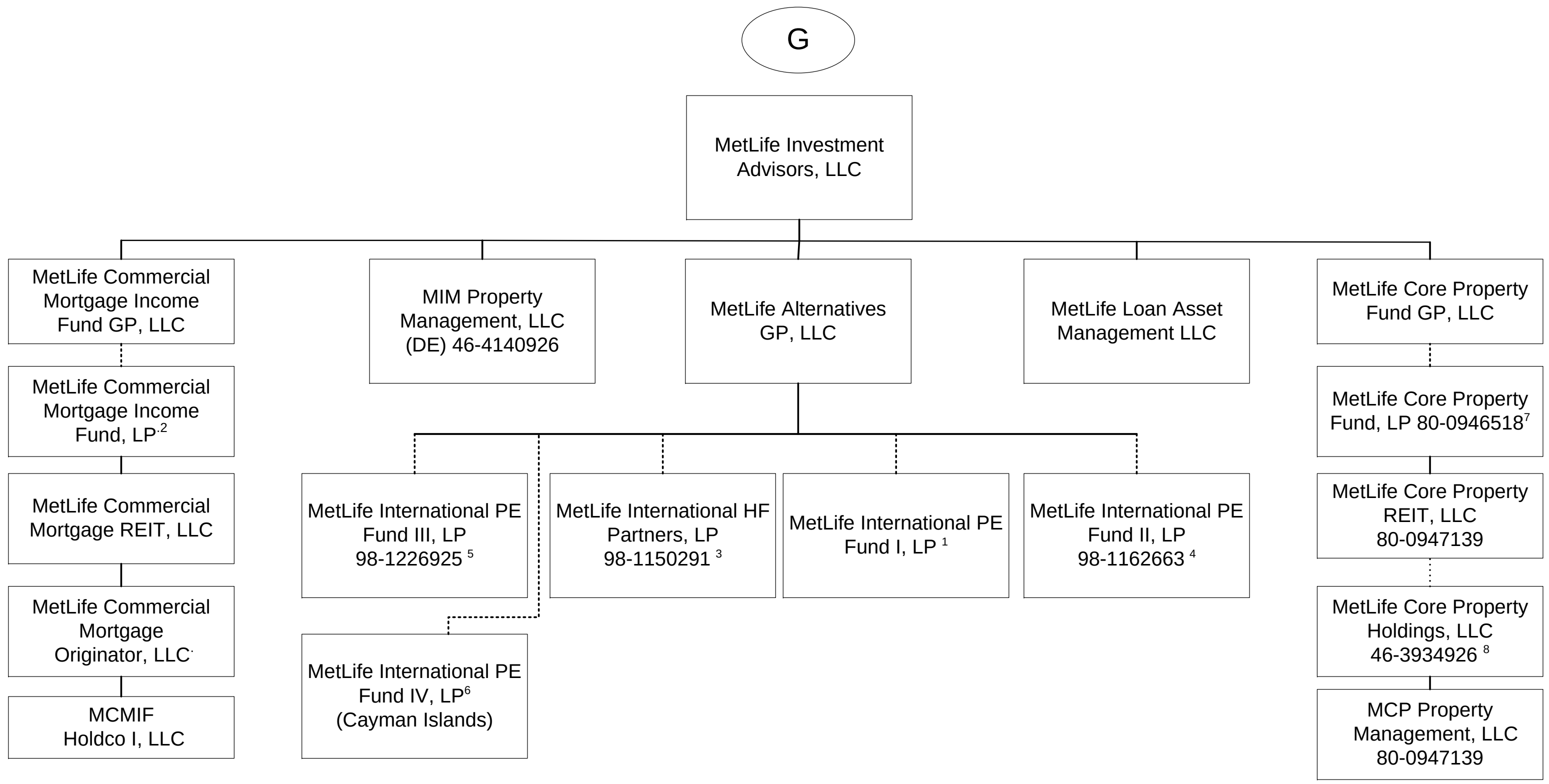
PART 1 - ORGANIZATIONAL CHART



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

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

PART 1 - ORGANIZATIONAL CHART



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

2 MetLife Commercial Mortgage Income Fund GP, LLC is the general partner of MetLife Commercial Mortgage Income Fund, LP (the"Fund"). A majority of the limited partnership interests in the Fund are held by third parties. The following affiliates hold a minority share of the limited partnership interests in the Fund: Metropolitan Life Insurance Company owns 29.66%, Brighthouse Life Insurance Company owns 9.89%, MetLife Insurance Co. of Korea, Limited owns 5.27%, MetLife Limited owns 3.58%, and Metropolitan Life Insurance Company of Hong Kong Limited owns .72%.

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

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

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

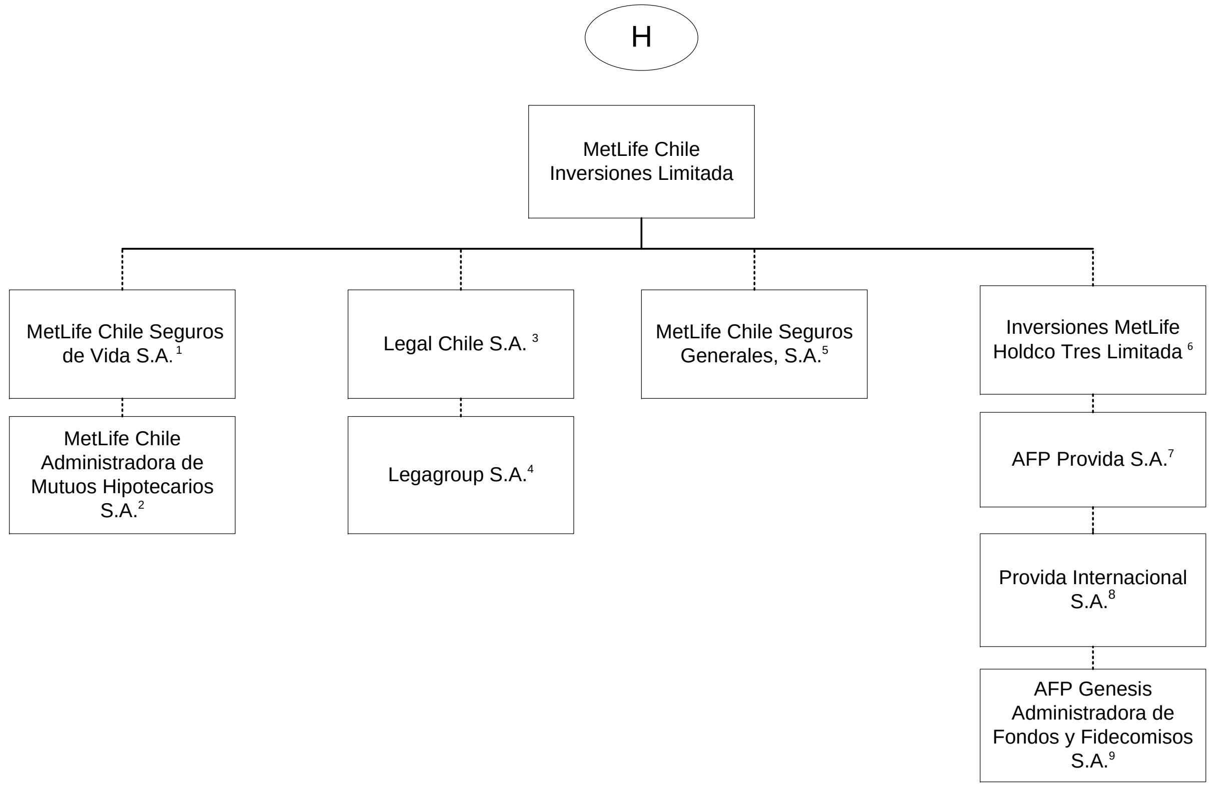
6 94.70% of the limited partnership interests of MetLife International PE Fund IV, LP is owned by MetLife Insurance K.K, 3.79% is owned by MetLife Insurance Company of Korea Limited, 1.51% is owned by MetLife Limited (Hong Kong).

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

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

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

PART 1 - ORGANIZATIONAL CHART



1 99.997% is held by MetLife Chile Inversiones Limitada and .003% by International Technical and Advisory Services Limited.
2 99.9% is held by MetLife Chile Seguros de Vida S.A. and 0.1% by MetLife Chile Inversiones Limitada.
3 51% of Legal Chile S.A. is owned by MetLife Chile Inversiones Limitada and the remainder by a third party.
4 99% of Legagroup S.A. is owned by Legal Chile S.A. and the remainder by a third party.
5 99.98% of MetLife Chile Seguros Generales, S.A. is owned by MetLife Chile Inversiones Limitada and 0.02% by Inversiones MetLife Holdco Dos Limitada.
6 97.13% of Inversiones MetLife Holdco Tres Limitada is owned by MetLife Chile Inversiones Limitada and 2.87% is owned by Inversiones MetLife Holdco Dos Limitada.
7 42.3815% of AFP Provida S.A. is owned by Inversiones MetLife Holdco Dos Limitada, 42.3815% owned by Inversiones MetLife Holdco Tres Limitada and 10.9224% by MetLife Chile Inversiones Limitada and the remainder is owned by the public
8 99.99% of Provida Internacional S.A. is owned by AFP Provida S.A. and .01% by MetLife Chile Inversiones Limitade.
9 99.9% of AFP Genesis Administradora de Fondos y Fidecomisos S.A. is owned by Provida Internacional S.A. and 0.1% by AFP Provida S.A.

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

PART 1 - ORGANIZATIONAL CHART

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
0241	MetLife	00000	13-4075851	2945824	1099219	NYSE, ISE	MetLife, Inc.	DE	UDP	Board of Directors	Board of Directors		Board of Directors	N	
0241	MetLife	65978	13-5581829	1583845	937834		Metropolitan Life Insurance Company	NY	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	20-2985998				500 Grant Street GP, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					500 Grant Street Associates Limited Partnership	CT	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000					500 Grant Street Associates Limited Partnership	CT	NIA	500 Grant Street GP LLC	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000	22-3140349				MetLife Retirement Services LLC	NJ	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-2862391				Brighthouse Securities, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	63665	43-0285930		728240		General American Life Insurance Company	MO	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	45-2420223				GALIC Holdings LLC	DE	NIA	General American Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	91626	04-2708937		1030011		New England Life Insurance Company	MA	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000					MLIC CB Holdings LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					HPZ Assets LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Alternative Fuels I, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-0800386				CC Holdco Manager, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-5581829				MetLife Private Equity Holdings, LLC	DE	NIA	MetLife SP Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Euro CL Investments LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					1001 Properties, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					6104 Hollywood, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					The Building at 575 Fifth Avenue Mezzanine LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					The Building at 575 Fifth Retail Holding LLC	DE	NIA	The Building at 575 Fifth Avenue Mezzanine LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					The Building at 575 Fifth Retail Owner LLC	DE	NIA	The Building at 575 Fifth Retail Holding LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	20-8254446				10700 Wilshire, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Sandpiper Cove Associates II, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					ML Mililani Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	95.000	MetLife, Inc.	N	
0241	MetLife	00000					ML Mililani Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	5.000	MetLife, Inc.	N	
0241	MetLife	00000					ML North Brand Member	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-5228317				MCPP Owners, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	84.503	MetLife, Inc.	N	
0241	MetLife	00000	47-5228317				MCPP Owners, LLC	DE	NIA	General American Life Insurance Company	Ownership	0.603	MetLife, Inc.	N	
0241	MetLife	00000	47-5228317				MCPP Owners, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	1.616	MetLife, Inc.	N	
0241	MetLife	00000	47-5228317				MCPP Owners, LLC	DE	NIA	MTL Leasing, LLC	Ownership	13.278	MetLife, Inc.	N	
0241	MetLife	00000	20-3700390				Viridian Miracle Mile, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0241	MetLife	00000	98-1107266				MetLife Canada Solar ULC	CAN	NIA	MetLife Capital, Limited Partnership	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4275534			MetLife Investments Asia Limited (Hong Kong)	HKG	NIA	MetLife Investment Management Holdings (Ireland) Limited	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4254427			MetLife Investments Limited (UK)	GBR	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	Y	
0241	MetLife	00000		4254427			MetLife Investments Limited (UK)	GBR	NIA	23rd Street Investments, Inc.	Ownership	1.000	MetLife, Inc.	Y	
0241	MetLife	00000		4254445			MetLife Latin America Asesorias e Inversiones Limitada (Chile)	CHL	NIA	Metropolitan Life Insurance Company	Ownership	99.990	MetLife, Inc.	N	
0241	MetLife	00000		4254445			MetLife Latin America Asesorias e Inversiones Limitada (Chile)	CHL	NIA	23rd Street Investments, Inc.	Ownership	0.010	MetLife, Inc.	N	
0241	MetLife	00000	86-1176467				MEX DF Properties, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					LAR Vivienda XVII, S. de. R. L. de C.V.	MEX	NIA	MEX DF Properties, LLC	Ownership	99.990	MetLife, Inc.	N	
0241	MetLife	00000					LAR Vivienda XVII, S. de. R. L. de C.V.	MEX	NIA	Euro CL Investments LLC	Ownership	0.010	MetLife, Inc.	N	
0241	MetLife	00000	55-0891973				Corporate Real Estate Holdings, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					WFP 1000 Holding Company GP, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MSV Irvine Property, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	96.000	MetLife, Inc.	N	
0241	MetLife	00000					MSV Irvine Property, LLC	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	4.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3619870				23rd Street Investments, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	06-1193029				MetLife Capital Credit L.P.	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000	06-1193029				MetLife Capital Credit L.P.	DE	NIA	23rd Street Investments, Inc.	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000	91-1273824				MetLife Capital, Limited Partnership	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000	91-1273824				MetLife Capital, Limited Partnership	DE	NIA	23rd Street Investments, Inc.	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000					Long Island Solar Farm, LLC	DE	DS	Brighthouse Renewables Holding, LLC	Ownership	9.610	MetLife, Inc.	N	
0241	MetLife	00000					Long Island Solar Farm, LLC	DE	NIA	MetLife Capital, Limited Partnership	Ownership	90.390	MetLife, Inc.	N	
0241	MetLife	00000	43-1822723	4275507			Missouri Reinsurance, Inc.	CYM	IA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3237278				MetLife Holdings, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	13-3237275				MetLife Credit Corp.	DE	NIA	MetLife Holdings, Inc. (DE)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3237277				MetLife Funding, Inc.	DE	NIA	MetLife Holdings, Inc. (DE)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					85 Broad Street Mezzanine LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-5563450				Buford Logistics Center, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Park Tower Member , LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-5505232				Park Tower REIT, Inc.	DE	NIA	MetLife Park Tower Member, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Park Tower JV Member, LLC	DE	NIA	Park Tower REIT, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3170235				Metropolitan Tower Realty Company, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	01-0855028				Midtown Heights, LLC	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	95-4656835				Headland-Pacific Palisades, LLC	CA	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	95-4146440				Headland Properties Associates	CA	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0241	MetLife	00000	95-4146440				Headland Properties Associates	CA	NIA	Headland-Pacific Palisades, LLC	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000	43-6026902				White Oak Royalty Company	OK	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	30-0777814				Marketplace Residences, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	26-2853672				MLIC Asset Holdings LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Properties Ventures, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	22-2375428				Transmountain Land & Livestock Company	MT	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	34-1650967				Hyatt Legal Plans, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	34-1631590				Hyatt Legal Plans of Florida, Inc.	FL	NIA	Hyatt Legal Plans, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	27-0226554				MLIC Asset Holdings II LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	30-0756430				El Conquistador MAH II LLC	DE	NIA	MLIC Asset Holdings II LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	80-0868980				Mansell Office LLC	DE	NIA	MLIC Asset Holdings II LLC	Ownership	73.028	MetLife, Inc.	N	
0241	MetLife	00000	80-0868980				Mansell Office LLC	DE	NIA	MLIC CB Holdings LLC	Ownership	26.972	MetLife, Inc.	N	
0241	MetLife	00000	80-0869135				Mansell Retail LLC	DE	NIA	MLIC Asset Holdings II LLC	Ownership	73.028	MetLife, Inc.	N	
0241	MetLife	00000	80-0869135				Mansell Retail LLC	DE	NIA	MLIC CB Holdings LLC	Ownership	26.972	MetLife, Inc.	N	
0241	MetLife	00000					MetLife RC SF Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	20-3221642				MetLife Mall Ventures Limited Partnership	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000	20-3221642				MetLife Mall Ventures Limited Partnership	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000	20-8868348				Ashton Judiciary Square, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	20-8349277				Sandpiper Cove Associates, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	90.590	MetLife, Inc.	N	
0241	MetLife	00000	20-8349277				Sandpiper Cove Associates, LLC	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	9.410	MetLife, Inc.	N	
0241	MetLife	00000	20-3305615				1900 McKinney Properties, LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.900	MetLife, Inc.	N	
0241	MetLife	00000	20-3305615				1900 McKinney Properties, LP	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	0.100	MetLife, Inc.	N	
0241	MetLife	00000	13-4047186				MetLife Tower Resources Group, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	75-2085469				Para-Met Plaza Associates	FL	NIA	Metropolitan Life Insurance Company	Ownership	75.000	MetLife, Inc.	N	
0241	MetLife	00000	75-2085469				Para-Met Plaza Associates	FL	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	25.000	MetLife, Inc.	N	
0241	MetLife	00000					Housing Fund Manager, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	26-0405155				MTC Fund I, LLC	DE	NIA	Housing Fund Manager, LLC	Management		MetLife, Inc.	N	
0241	MetLife	00000					MTC Fund II, LLC	DE	NIA	Housing Fund Manager, LLC	Management		MetLife, Inc.	N	
0241	MetLife	00000	14-2013939				MTC Fund III, LLC	DE	NIA	Housing Fund Manager, LLC	Management		MetLife, Inc.	N	
0241	MetLife	00000	13-4078322				334 Madison Euro Investments, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000		4254454			St. James Fleet Investments Two Limited	CYM	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000		4254472			Park Twenty Three Investments Company (UK)	GBR	NIA	St. James Fleet Investments Two Limited	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4254481			Convent Station Euro Investments Four Company (UK)	GBR	NIA	Park Twenty Three Investments Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4254520			OMI MLIC Investments Limited	CYM	NIA	Convent Station Euro Investments Four Company	Ownership	100.000	MetLife, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0241	MetLife	00000	46-3608641				ML Swan Mezz, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-3589015				ML Swan GP, LLC	DE	NIA	ML Swan Mezz, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-3616798				ML Dolphin Mezz, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-3593573				ML Dolphin GP, LLC	DE	NIA	ML Dolphin Mezz, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Haskell East Village, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-3426206				MetLife Cabo Hilton Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	83.100	MetLife, Inc.	N	
0241	MetLife	00000	46-3426206				MetLife Cabo Hilton Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	16.900	MetLife, Inc.	N	
0241	MetLife	00000	46-0803970				MetLife CC Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	95.122	MetLife, Inc.	N	
0241	MetLife	00000	46-0803970				MetLife CC Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	4.878	MetLife, Inc.	N	
0241	MetLife	00000	13-5581829				MetLife SP Holdings, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	80-0821598				Oconee Hotel Company, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	80-0823015				Oconee Land Company, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	80-0823413				Oconee Land Development Company, LLC	DE	NIA	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	90-0853553				Oconee Golf Company, LLC	DE	NIA	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	37-1694299				Oconee Marina Company, LLC	DE	NIA	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					1201 TAB Manager, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife 1201 TAB Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	96.900	MetLife, Inc.	N	
0241	MetLife	00000					MetLife 1201 TAB Member, LLC	DE	NIA	Metropolitan Property and Casualty Insurance Company	Ownership	3.100	MetLife, Inc.	N	
0241	MetLife	00000					MetLife LHH Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife LHH Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000	20-1035937				Riverway Residential, LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.900	MetLife, Inc.	N	
0241	MetLife	00000	20-1035937				Riverway Residential, LP	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	0.100	MetLife, Inc.	N	
0241	MetLife	00000					1925 WJC Owner, LLC (DE)	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	26-1762232				Boulevard Residential, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Ontario Street Member, LLC (DE)	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4158087				MetLife 555 12th Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	94.600	MetLife, Inc.	N	
0241	MetLife	00000	46-4158087				MetLife 555 12th Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	5.400	MetLife, Inc.	N	
0241	MetLife	00000	47-2085444				ML-AI MetLife Member 2, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	98.970	MetLife, Inc.	N	
0241	MetLife	00000	47-2085444				ML-AI MetLife Member 2, LLC	DE	NIA	General American Life Insurance Company	Ownership	1.030	MetLife, Inc.	N	
0241	MetLife	00000					ML-AI MetLife Member 3, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife ConSquare Member, LLC (DE)	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-5581829				MetLife Member Solaire, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	81-0770888				MetLife Treat Towers Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4133357				ML Bridgeside Apartments, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Camino Ramon Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	1.000	MetLife, Inc.	N	

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0241	MetLife	00000					MetLife Camino Ramon Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4255167				ML Terraces, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife CB W/A, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-1970965				ML New River Village III, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife 1007 Stewart, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Chestnut Flats Wind, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife 425 MKT Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4229772				MetLife THR Investor, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife OFC Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-1256270				MetLife OBS Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife FM Hotel Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					LHCW Holdings (U.S.) LLC	DE	NIA	MetLife FM Hotel Member, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					LHC Holdings (U.S.) LLC	DE	NIA	LHCW Holdings (U.S.) LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					LHCW Hotel Holding (U.S.) LLC	DE	NIA	LHC Holdings (U.S.) LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					LHCW Hotel Holding (2002) LLC	DE	NIA	LHCW Hotel Holding (U.S.) LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					LHCW Hotel Operating Company (2002) LLC	DE	NIA	LHCW Hotel Holding (U.S.) LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4584166				ML Southmore, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4584166				ML Southmore, LLC	DE	NIA	General American Life Insurance Company	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife HCMJV 1 GP, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					ML-AI MetLife Member 1, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	95.199	MetLife, Inc.	N	
0241	MetLife	00000					ML-AI MetLife Member 1, LLC	DE	NIA	Metropolitan Property and Casualty Insurance Company	Ownership	4.801	MetLife, Inc.	N	
0241	MetLife	00000	13-3759652	3166279			MetLife International Holdings, LLC	DE	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3953333	3166372			Natiloportem Holdings, LLC	DE	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		3166402			Excelencia Operativa y Tecnologica, S.A. de C.V. (Mexico)	MEX	NIA	Natiloportem Holdings, LLC	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000		3166402			Excelencia Operativa y Tecnologica, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico Servicios, S.A. de C.V.	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000		3373705			MLA Comercial, S.A. de C.V. (Mexico)	MEX	NIA	Excelencia Operativa y Tecnologica, S.A. de C.V.	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000		3373705			MLA Comercial, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico Servicios, S.A. de C.V.	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000		3373714			MLA Servicios S.A. de C.V. (Mexico)	MEX	NIA	Excelencia Operativa y Tecnologica, S.A. de C.V.	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000		3373714			MLA Servicios S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico Servicios, S.A. de C.V.	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000		4240907			MM Global Operations Support Center, S.A. de C.V.	MEX	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	

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0241	MetLife	00000		4240907			MM Global Operations Support Center, S.A. de C.V.	MEX	NIA	MetLife Global Holding Company I GmbH (Swiss)	Ownership		MetLife, Inc.	N	
0241	MetLife	00000		4254995			Fundacion MetLife Mexico, A.C.	MEX	NIA	MM Global Operations Support Center, S.A. de C.V., S.A. de C.V.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		3166318			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA	IA	MetLife International Holdings, LLC	Ownership	66.662	MetLife, Inc.	N	
0241	MetLife	00000		3166318			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA	IA	MetLife Worldwide Holdings, LLC	Ownership	33.337	MetLife, Inc.	N	
0241	MetLife	00000		3166318			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA	IA	Natiloportem Holdings, LLC	Ownership	0.001	MetLife, Inc.	N	
0241	MetLife	00000		4191616			MetLife Ireland Holdings One Limited	IRL	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4189846			MetLife Global Holdings Corporation S.A. de C.V. (Mexico)	MEX	NIA	MetLife Ireland Holdings One Limited	Ownership	98.900	MetLife, Inc.	N	
0241	MetLife	00000		4189846			MetLife Global Holdings Corporation S.A. de C.V. (Mexico)	MEX	NIA	MetLife International Limited, LLC	Ownership	1.100	MetLife, Inc.	N	
0241	MetLife	00000	13-3047691				Metropolitan Global Management, LLC	IRL	NIA	MetLife Global Holdings Corporation S.A. de C.V.	Ownership	99.700	MetLife, Inc.	N	
0241	MetLife	00000	13-3047691				Metropolitan Global Management, LLC	IRL	NIA	MetLife International Holdings, LLC	Ownership	0.300	MetLife, Inc.	N	
0241	MetLife	00000	AA-2730030	3165740			MetLife Mexico Holding S. de R.L. de C.V.	MEX	IA	Metropolitan Global Management , LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-2730030	3165740			MetLife Mexico Holding S. de R.L. de C.V.	MEX	IA	Excelencia Operativa y Tecnologica, S.A. de C.V.	Ownership		MetLife, Inc.	N	
0241	MetLife	00000	AA-2730030	3165740			MetLife Mexico S.A.	MEX	IA	Metropolitan Global Management , LLC	Ownership	99.050	MetLife, Inc.	N	
0241	MetLife	00000	AA-2730030	3165740			MetLife Mexico S.A.	MEX	IA	MetLife International Holdings, LLC	Ownership	0.950	MetLife, Inc.	N	
0241	MetLife	00000		4255291			MetLife Afore, S.A. de C.V. (Mexico)	MEX	IA	MetLife Mexico S.A.	Ownership	99.990	MetLife, Inc.	N	
0241	MetLife	00000		4255291			MetLife Afore, S.A. de C.V. (Mexico)	MEX	IA	MetLife Pensiones S.A.	Ownership	0.010	MetLife, Inc.	N	
0241	MetLife	00000		4241061			ML Capacitacion Comercial S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000		4241061			ML Capacitacion Comercial S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico Servicios, S.A. de C.V.	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000		4255303			MetA SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Afore, S.A. de C.V.	Ownership	99.990	MetLife, Inc.	N	
0241	MetLife	00000		4255303			MetA SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	N	
0241	MetLife	00000		4255415			Met1 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Afore, S.A. de C.V.	Ownership	99.990	MetLife, Inc.	N	
0241	MetLife	00000		4255415			Met1 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	N	
0241	MetLife	00000		4255844			Met2 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Afore, S.A. de C.V.	Ownership	99.990	MetLife, Inc.	N	
0241	MetLife	00000		4255844			Met2 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	N	

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0241	MetLife	00000		4255394			Met3 SIEFORE Basica, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Afore, S.A. de C.V	Ownership	99.990	MetLife, Inc.	N	
0241	MetLife	00000		4255394			Met3 SIEFORE Basica, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A	Ownership	0.010	MetLife, Inc.	N	
0241	MetLife	00000		4255385			Met4 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Afore, S.A. de C.V	Ownership	99.990	MetLife, Inc.	N	
0241	MetLife	00000		4255385			Met4 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A	Ownership	0.010	MetLife, Inc.	N	
0241	MetLife	00000		4255376			Met0 SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Afore, S.A. de C.V	Ownership	99.990	MetLife, Inc.	N	
0241	MetLife	00000		4255376			Met0 SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX	IA	MetLife Mexico S.A	Ownership	0.010	MetLife, Inc.	N	
0241	MetLife	00000		3165795			MetLife Pensiones Mexico S.A	MEX	IA	Metropolitan Global Management , LLC	Ownership	97.513	MetLife, Inc.	N	
0241	MetLife	00000		3165795			MetLife Pensiones Mexico S.A	MEX	IA	MetLife International Holdings, LLC	Ownership	2.488	MetLife, Inc.	N	
0241	MetLife	00000		3267390			MetLife Mexico Servicios S.A. de C.V	MEX	NIA	Metropolitan Global Management , LLC	Ownership	98.000	MetLife, Inc.	N	
0241	MetLife	00000		3267390			MetLife Mexico Servicios S.A. de C.V	MEX	NIA	MetLife International Holdings, LLC	Ownership	2.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-5420018	3166288			MetLife Insurance Company of Korea, Limited	KOR	IA	MetLife Mexico S.A	Ownership	14.640	MetLife, Inc.	N	
0241	MetLife	00000	AA-5420018	3166288			MetLife Insurance Company of Korea, Limited	KOR	IA	Metropolitan Global Management , LLC	Ownership	85.360	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Financial Services, Co., Ltd. (South Korea)	KOR	NIA	MetLife Insurance Company of Korea, Limited	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4200880			MetLife Ireland Treasury d.a.c	IRL	NIA	MetLife Global Holdings Corporation S.A. de C.V.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-1930041	1173714			MetLife Insurance Limited (Australia)	AUS	IA	MetLife Ireland Treasury d.a.c	Ownership	91.165	MetLife, Inc.	N	
0241	MetLife	00000	AA-1930041	1173714			MetLife Insurance Limited (Australia)	AUS	IA	MetLife Global Holdings Corporation S.A. de C.V.	Ownership	8.835	MetLife, Inc.	N	
0241	MetLife	00000					The Direct Call Center PTY Limited (Australia)	AUS	NIA	MetLife Insurance Limited (Australia)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4239358			MetLife Investments PTY Limited (Australia)	AUS	NIA	MetLife Insurance Limited (Australia)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4239367			MetLife Insurance and Investment Trust (Australia)	AUS	NIA	MetLife Investments PTY Limited	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		1173732			MetLife General Insurance Limited (Australia)	AUS	IA	MetLife Ireland Treasury d.a.c	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International Limited, LLC (DE)	DE	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					AmMetLife Insurance Berhad	MYS	IA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc.	N	
0241	MetLife	00000					MAXIS GBN S.A.S.	FRA	NIA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-5480033				AmMetLife Takaful Berhad	MYS	IA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Asia Limited (Hong Kong)	HKG	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		3166309			Metropolitan Life Insurance Company of Hong Kong Limited	HKG	IA	MetLife International Holdings, LLC	Ownership	99.999	MetLife, Inc.	N	
0241	MetLife	00000		3166309			Metropolitan Life Insurance Company of Hong Kong Limited	HKG	IA	Natiloportem Holdings, LLC	Ownership	0.001	MetLife, Inc.	N	
0241	MetLife	00000		4195913			MetLife Planos Odontologicos Ltda. (Brazil)	BRA	IA	MetLife International Holdings, LLC	Ownership	99.999	MetLife, Inc.	N	

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0241	MetLife	00000		4195913			MetLife Planos Odontologicos Ltda. (Brazil)	BRA	IA	Natiloportem Holdings, LLC	Ownership	0.001	MetLife, Inc.	N	
0241	MetLife	00000	20-5894439	3373639			MetLife Global, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4189837			Inversiones MetLife Holdco Dos Limitada (Chile)	CHL	NIA	MetLife International Holdings, LLC	Ownership	0.001	MetLife, Inc.	N	
0241	MetLife	00000		4189837			Inversiones MetLife Holdco Dos Limitada (Chile)	CHL	NIA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	N	
0241	MetLife	00000		4189837			Inversiones MetLife Holdco Dos Limitada (Chile)	CHL	NIA	MetLife, Inc.	Ownership	99.999	MetLife, Inc.	N	
0241	MetLife	00000	AA-2130012	1641857			MetLife Seguros S.A. (Argentina)	ARG	IA	MetLife International Holdings, LLC	Ownership	95.524	MetLife, Inc.	N	
0241	MetLife	00000	AA-2130012	1641857			MetLife Seguros S.A. (Argentina)	ARG	IA	Natiloportem Holdings, LLC	Ownership	2.675	MetLife, Inc.	N	
0241	MetLife	00000	AA-2130012	4251145			MetLife Seguros S.A. (Argentina)	ARG	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	1.801	MetLife, Inc.	N	
0241	MetLife	00000		2327738			Compania Inversora MetLife S.A. (Argentina)	ARG	NIA	MetLife International Holdings, LLC	Ownership	95.460	MetLife, Inc.	N	
0241	MetLife	00000		2327738			Compania Inversora MetLife S.A. (Argentina)	ARG	NIA	Natiloportem Holdings, LLC	Ownership	4.540	MetLife, Inc.	N	
0241	MetLife	00000		4247296			MetLife Servicios S.A. (Argentina)	ARG	NIA	Compania Inversora MetLife S.A.	Ownership	18.870	MetLife, Inc.	N	
0241	MetLife	00000		4247296			MetLife Servicios S.A. (Argentina)	ARG	NIA	MetLife Seguros S.A.	Ownership	79.880	MetLife, Inc.	N	
0241	MetLife	00000		4247296			MetLife Servicios S.A. (Argentina)	ARG	NIA	Natiloportem Holdings, LLC	Ownership	0.990	MetLife, Inc.	N	
0241	MetLife	00000		4247296			MetLife Servicios S.A. (Argentina)	ARG	NIA	MetLife Seguros de Retiro S.A.	Ownership	0.260	MetLife, Inc.	N	
0241	MetLife	00000	06-1597037	2985727			MetLife Worldwide Holdings, LLC	DE	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-5324104	3144558			MetLife Limited (Hong Kong)	HKG	IA	MetLife Worldwide Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					BIDV MetLife Life Insurance Limited Liability Company	VNM	IA	MetLife Limited (Hong Kong)	Ownership	60.000	MetLife, Inc.	N	
0241	MetLife	00000		2704610			Best Market S.A. (Argentina)	ARG	NIA	MetLife International Holdings, LLC	Ownership	95.000	MetLife, Inc.	N	
0241	MetLife	00000		2704610			Best Market S.A. (Argentina)	ARG	NIA	Natiloportem Holdings, LLC	Ownership	5.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-5344102	3166411			PNB MetLife India Insurance Company Limited	IND	IA	MetLife International Holdings, LLC	Ownership	26.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-2130046	1388303			MetLife Seguros de Retiro S.A. (Argentina)	ARG	IA	MetLife International Holdings, LLC	Ownership	96.890	MetLife, Inc.	N	
0241	MetLife	00000	AA-2130046	1388303			MetLife Seguros de Retiro S.A. (Argentina)	ARG	IA	Natiloportem Holdings, LLC	Ownership	3.110	MetLife, Inc.	N	
0241	MetLife	00000	AA-2130046	4321758			MetLife Seguros de Retiro S.A. (Argentina)	ARG	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership		MetLife, Inc.	N	
0241	MetLife	00000		3373648			MetLife Administradora de Fundos Multipatrocinados Ltda. (Brazil)	BRA	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		3373648			MetLife Administradora de Fundos Multipatrocinados Ltda. (Brazil)	BRA	NIA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	N	
0241	MetLife	26298	13-2725441	3219728			Metropolitan Property and Casualty Insurance Company	RI	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	39950	22-2342710				Metropolitan General Insurance Company	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	N	

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0241	MetLife	40169	05-0393243				Metropolitan Casualty Insurance Company	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	25321	23-1903575				Metropolitan Direct Property and Casualty Insurance Company	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	22926	36-1022580				Economy Fire & Casualty Company	IL	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	38067	36-3027848				Economy Preferred Insurance Company	IL	IA	Economy Fire & Casualty Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	40649	36-3105737				Economy Premier Assurance Company	IL	IA	Economy Fire & Casualty Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	95-3003951				MetLife Auto & Home Insurance Agency, Inc.	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	34339	13-2915260				Metropolitan Group Property and Casualty Insurance Company	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	05-0476998				Metropolitan Lloyds, Inc.	TX	NIA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	13938	75-2483187				Metropolitan Lloyds Insurance Company of Texas	TX	IA	Metropolitan Lloyds, Inc.	Attorney-in-fact		MetLife, Inc.	N	
0241	MetLife	87726	06-0566090	1546103	733076		Brighthouse Life Insurance Company	DE	RE	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	Y	
0241	MetLife	00000	47-4161401				ML 1065 Hotel, LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Brighthouse Renewables Holding, LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Greater Sandhill I, LLC	DE	DS	Brighthouse Renewables Holding, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	01-0893117				Brighthouse Connecticut Properties Ventures, LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	06-1576470				One Financial Place Corporation	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Sino-US United MetLife Insurance Co. Ltd.	CHN	DS	Brighthouse Life Insurance Company	Ownership	27.800	MetLife, Inc.	N	
0241	MetLife	00000					Sino-US United MetLife Insurance Co. Ltd.	CHN	IA	Metropolitan Life Insurance Company	Ownership	22.200	MetLife, Inc.	N	
0241	MetLife	00000					Euro TI Investments LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-3156033		937869		Brighthouse Assignment Company	CT	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	26-0224429				Daniel/Brighthouse Midtown Limited Liability Company	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	26-0301826				1075 Peachtree, LLC	DE	DS	Daniel/Brighthouse Midtown Limited Liability Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	27-0227067				TLA Holdings II LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	27-1320082				TLA Holdings III LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					TIC European Real Estate LP, LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	74-3261395				TLA Holdings LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	51-0099394				The Prospect Company	DE	DS	TLA Holdings LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	16073	81-4750360				Brighthouse Reinsurance Company of Delaware (DE)	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	

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0241	MetLife	00000					Euro TL Investments LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-4153151				MetLife Canadian Property Ventures LLC	NY	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Property Ventures Canada ULC	CAN	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	97136	13-3114906	3219773			Metropolitan Tower Life Insurance Company	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					EntreCap Real Estate II, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Dix-Huit LLC	CT	NIA	EntreCap Real Estate II, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO X Holdings LLC	CT	NIA	EntreCap Real Estate II, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Ten Limited Partnership	CT	NIA	EntreCap Real Estate II, LLC	Ownership	99.900	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Ten Limited Partnership	CT	NIA	PREFCO X Holdings LLC	Ownership	0.100	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Vingt LLC	CT	NIA	EntreCap Real Estate II, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Twenty Limited Partnership	CT	NIA	EntreCap Real Estate II, LLC	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Twenty Limited Partnership	CT	NIA	PREFCO Vingt LLC	Ownership	1.000	MetLife, Inc.	N	
0241	MetLife	00000					Plaza Drive Properties, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MTL Leasing, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO IX Realty LLC	CT	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO XIV Holdings LLC	CT	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Fourteen Limited Partnership	CT	NIA	MTL Leasing, LLC	Ownership	99.900	MetLife, Inc.	N	
0241	MetLife	00000					PREFCO Fourteen Limited Partnership	CT	NIA	PREFCO XIV Holdings LLC	Ownership	0.100	MetLife, Inc.	N	
0241	MetLife	00000					1320 Venture LLC	DE	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3114906				1320 GP LLC	DE	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	38-3846857				1320 Owner LP	DE	NIA	1320 Venture LLC	Ownership	99.900	MetLife, Inc.	N	
0241	MetLife	00000	38-3846857				1320 Owner LP	DE	NIA	1320 GP LLC	Ownership	0.100	MetLife, Inc.	N	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	MetLife, Inc.	Ownership	72.351	MetLife, Inc.	N	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	2.767	MetLife, Inc.	N	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	N	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	American Life Insurance Company	Ownership	24.882	MetLife, Inc.	N	
0241	MetLife	00000	AA-2280000.	3179774			MetLife Chile Seguros de Vida S.A.	CHL	IA	MetLife Chile Inversiones Limitada	Ownership	99.997	MetLife, Inc.	N	
0241	MetLife	00000	AA-2280000.	3179774			MetLife Chile Seguros de Vida S.A.	CHL	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	0.003	MetLife, Inc.	N	
0241	MetLife	00000					Inversiones MetLife Holdco Tres Limitada (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	97.130	MetLife, Inc.	N	
0241	MetLife	00000					Inversiones MetLife Holdco Tres Limitada (Chile)	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	2.870	MetLife, Inc.	N	
0241	MetLife	00000					AFP Provida S.A. (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	10.922	MetLife, Inc.	N	
0241	MetLife	00000					AFP Provida S.A. (Chile)	CHL	NIA	Inversiones MetLife Holdco Tres Limitada	Ownership	42.382	MetLife, Inc.	N	

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0241	MetLife	00000					AFP Provida S.A. (Chile)	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	42.382	MetLife, Inc.	N	
0241	MetLife	00000		4255282			MetLife Chile Administradora de Mutuos Hipotecarios S.A.	CHL	NIA	MetLife Chile Seguros de Vida S.A.	Ownership	99.900	MetLife, Inc.	N	
0241	MetLife	00000		4255282			MetLife Chile Administradora de Mutuos Hipotecarios S.A.	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	0.100	MetLife, Inc.	N	
0241	MetLife	00000		4255086			Legal Chile S.A. (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	51.000	MetLife, Inc.	N	
0241	MetLife	00000		4255095			Legagroup S.A. (Chile)	CHL	NIA	Legal Chile S.A. (Chile)	Ownership	99.000	MetLife, Inc.	N	
0241	MetLife	00000					Provida Internacional S.A. (Chile)	CHL	NIA	AFP Provida S.A.	Ownership	99.990	MetLife, Inc.	N	
0241	MetLife	00000					Provida Internacional S.A. (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	0.010	MetLife, Inc.	N	
0241	MetLife	00000					AFP Genesis Administradora de Fondos y Fidecomisos S.A. (Ecuador)	ECU	NIA	Provida Internacional S.A.	Ownership	99.900	MetLife, Inc.	N	
0241	MetLife	00000					AFP Genesis Administradora de Fondos y Fidecomisos S.A. (Ecuador)	ECU	NIA	AFP Provida S.A.	Ownership	0.100	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Chile Seguros Generales S.A. (Chile)	CHL	IA	MetLife Chile Inversiones Limitada	Ownership	99.980	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Chile Seguros Generales S.A. (Chile)	CHL	IA	Inversiones MetLife Holdco Dos Limitada	Ownership	0.020	MetLife, Inc.	N	
0241	MetLife	00000	52-1528581	3921834	727303		SafeGuard Health Enterprises, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	95747	93-0864866		6324		SafeGuard Health Plans, Inc. (NV)	NV	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	14170	33-0733552		6324		MetLife Health Plans, Inc.	NJ	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	95-2879515		6324		SafeGuard Health Plans, Inc. (CA)	CA	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	79014	33-0515751		6324		SafeHealth Life Insurance Company	CA	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	52009	65-0073323		6324		SafeGuard Health Plans, Inc. (FL)	FL	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	95051	75-2046497		6324		SafeGuard Health Plans, Inc. (TX)	TX	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	98-1099650				MetLife Global Benefits, Ltd.	CYM	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	36-3665871	3165900			Cova Life Management Company	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		3817825			MetLife Services and Solutions, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		3818523			MetLife Solutions Pte. Ltd.	SGP	NIA	MetLife Services and Solutions, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	98-0613376	3818550			MetLife Global Operations Support Center Private Limited	IND	NIA	MetLife Solutions Pte. Ltd.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	98-0613376	3818550			MetLife Global Operations Support Center Private Limited	IND	NIA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	N	
0241	MetLife	00000		3818541			MetLife Services East Private Limited	IND	NIA	MetLife Solutions Pte. Ltd.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	22-3805708	3302488			Newbury Insurance Company, Limited	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	60992	13-3690700	3302479	1167609		Brighthouse Life Insurance Company of NY	NY	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3179826	3219782			Enterprise General Insurance Agency, Inc.	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	12232	20-1452630	3320080			MetLife Reinsurance Company of South Carolina	SC	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	13626	20-5819518	3921870			MetLife Reinsurance Company of Charleston	SC	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	

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0241	MetLife	14911	36-4741040				MetLife Reinsurance Company of Delaware (DE)	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	26-6122204	4254959			MetLife Capital Trust IV	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	26-6288172	3921843			MetLife Capital Trust X	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	27-0858844	4278786			MetLife Home Loans LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	75-2417735	2602211			Federal Flood Certification LLC	TX	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	55-0790010	3165807			MetLife Group, Inc.	NY	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4242086			MetLife Standby I, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		3576355			MetLife Investment Advisors, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	20-4607161				MetLife European Holdings, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Core Property Fund GP, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	80-0946518				MetLife Core Property Fund, LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	20.060	MetLife, Inc.	N	
0241	MetLife	00000	80-0946518				MetLife Core Property Fund, LP	DE	NIA	Metropolitan Life Insurance Company (on behalf of Sep Acct 746)	Ownership	3.240	MetLife, Inc.	N	
0241	MetLife	00000	80-0946518				MetLife Core Property Fund, LP	DE	NIA	MetLife Insurance Company of Korea, Limited	Ownership	2.910	MetLife, Inc.	N	
0241	MetLife	00000	80-0946518				MetLife Core Property Fund, LP	DE	NIA	General American Life Insurance Company	Ownership	0.070	MetLife, Inc.	N	
0241	MetLife	00000	80-0946518				MetLife Core Property Fund, LP	DE	DS	Brighthouse Life Insurance Company	Ownership	0.140	MetLife, Inc.	N	
0241	MetLife	00000	80-0947139				MetLife Core Property REIT, LLC	DE	NIA	MetLife Core Property Fund, LP	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-3934926				MetLife Core Property Holdings, LLC	DE	NIA	MetLife Core Property REIT, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MCP Property Management LLC (DE)	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	13-4075851				MetLife Commercial Mortgage Income Fund GP, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-2630137				MetLife Commercial Mortgage Income Fund LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	29.660	MetLife, Inc.	N	
0241	MetLife	00000	47-2630137				MetLife Commercial Mortgage Income Fund LP	DE	DS	Brighthouse Life Insurance Company	Ownership	9.890	MetLife, Inc.	N	
0241	MetLife	00000	47-2630137				MetLife Commercial Mortgage Income Fund LP	DE	NIA	MetLife Insurance Company of Korea, Limited	Ownership	5.270	MetLife, Inc.	N	
0241	MetLife	00000	47-2630137				MetLife Commercial Mortgage Income Fund LP	DE	NIA	MetLife Limited	Ownership	3.580	MetLife, Inc.	N	
0241	MetLife	00000	47-2630137				MetLife Commercial Mortgage Income Fund LP	DE	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.720	MetLife, Inc.	N	
0241	MetLife	00000	47-2688528				MetLife Commercial Mortgage REIT, LLC	DE	NIA	MetLife Commercial Mortgage Income Fund, LP	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-2703778				MetLife Commercial MortgageOriginator, LLC	DE	NIA	MetLife Commercial Mortgage REIT, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	47-5495603				MCMIF Holdco I, LLC	DE	NIA	MetLife Commercial MortgageOriginator, LLC.	Ownership	100.000	MetLife, Inc.	N	

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0241	MetLife	00000					MetLife International PE Fund I, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	92.593	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund I, LP	CYM	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.576	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund I, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.716	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund I, LP	CYM	NIA	MetLife Mexico S.A.	Ownership	4.115	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Alternatives GP, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	88.220	MetLife, Inc.	N	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	9.470	MetLife, Inc.	N	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.290	MetLife, Inc.	N	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Alternatives GP, LLC	Ownership	0.020	MetLife, Inc.	N	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	94.540	MetLife, Inc.	N	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.770	MetLife, Inc.	N	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	MetLife Mexico S.A.	Ownership	2.100	MetLife, Inc.	N	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.590	MetLife, Inc.	N	
0241	MetLife	00000	98-1226825				MetLife International PE Fund III, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	88.930	MetLife, Inc.	N	
0241	MetLife	00000	98-1226825				MetLife International PE Fund III, LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	7.910	MetLife, Inc.	N	
0241	MetLife	00000	98-1226825				MetLife International PE Fund III, LP	CYM	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.550	MetLife, Inc.	N	
0241	MetLife	00000	98-1226825				MetLife International PE Fund III, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.610	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund IV, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	94.700	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund IV, LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	3.790	MetLife, Inc.	N	
0241	MetLife	00000					MetLife International PE Fund IV, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	1.510	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Loan Asset Management, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	46-4140926				MIM Property Management, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	13092	26-1511401	4300892			MetLife Reinsurance Company of Vermont	VT	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	62634	51-0104167	4255107			Delaware American Life Insurance Company	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	27-1206753				MetLife Consumer Services, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	81-3094008				Brighthouse Services, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Brighthouse Financial, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Brighthouse Holdings, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Insurance Brokerage, Inc.	NY	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	60690	98-0000065	4247326			American Life Insurance Company	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-1580066				MetLife Insurance K.K. (Japan)	JPN	IA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4255330			Communication One Kabushiki Kaisha (Japan)	JPN	NIA	MetLife Insurance K.K. (Japan)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4250018			MetLife Life Insurance Company (Egypt)	EGY	IA	MetLife Global Holding Company I GmbH (Swiss)	Ownership	84.125	MetLife, Inc.	N	

Statement as of March 31, 2017 of the **Brighthouse Life Insurance Company**

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0241	MetLife	00000	AA-1860015				MetLife Emeklilik ve Hayat A.S. (Turkey)	TUR	IA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	99.980	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Life Insurance S.A. (Greece)	GRC	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4255349			MetLife Mutual Fund Company (Greece)	GRC	NIA	MetLife Life Insurance Company S.A.	Ownership	90.000	MetLife, Inc.	N	
0241	MetLife	00000		4304032			International Investment Holding Company Limited (Russia)	RUS	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					UBB-MetLife Zhivotozastrahovatelno Drujestvo AD (Bulgaria)	BGR	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	40.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife American International Group and Arab National Bank Cooperative Insurance Company	SAU	IA	American Life Insurance Company	Ownership	30.000	MetLife, Inc.	N	
0241	MetLife	00000		4250072			PJSC MetLife (Ukraine)	UKR	IA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	99.999	MetLife, Inc.	N	
0241	MetLife	00000		4250072			PJSC MetLife (Ukraine)	UKR	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	0.001	MetLife, Inc.	N	
0241	MetLife	00000		4250072			PJSC MetLife (Ukraine)	UKR	IA	Borderland Investments Limited (USA-Delaware)	Ownership	0.001	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Innovation Centre Limited	IRL	IA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	99.999	MetLife, Inc.	N	
0241	MetLife	00000	51-0205283				International Technical and Advisory Services Limited (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	02-0649743				Borderland Investments Limited (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					ALICO Hellas Single Member Limited Liability Company (Greece)	GRC	NIA	Borderland Investments Limited (USA-Delaware)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Asset Management Corp. (Japan)	JPN	NIA	ALICO Operations, LLC (DE)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4249311			MetLife Mas, S.A. de C.V (Mexico)	MEX	IA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4249311			MetLife Mas, S.A. de C.V (Mexico)	MEX	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership		MetLife, Inc.	N	
0241	MetLife	00000		4251293			MetLife Seguros S.A. (Uruguay)	URY	IA	ALICO Operations, LLC (DE)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	90.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	MetLife Global Holding Company I GmbH (Swiss)	Ownership	10.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership		MetLife, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife	00000					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	Borderland Investments Limited (USA-Delaware)	Ownership		MetLife, Inc.	N	
0241	MetLife	00000					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	N	
0241	MetLife	00000	13-3912049				ALICO Properties, Inc. (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	51.000	MetLife, Inc.	N	
0241	MetLife	00000	13-3919049				Global Properties, Inc. (USA-Delaware)	DE	NIA	ALICO Properties, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Global Holding Company I GmbH (Swiss)	CHE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Global Holding Company II GmbH (Swiss)	CHE	NIA	MetLife Global Holding Company I GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Investment Management Holdings (Ireland) Limited	IRL	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	30-0615846				ALICO Operations, LLC (DE)	DE	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife EU Holding Company Limited (Ireland)	IRL	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	98-0552186	4249302			ALICO European Holding Limited (Ireland)	IRL	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-1780108				MetLife Europe d.a.c.	IRL	IA	International Technical Advisory Services Limited	Ownership		MetLife, Inc.	N	
0241	MetLife	00000	AA-1780108				MetLife Europe d.a.c.	IRL	IA	American Life Insurance Company	Ownership	3.997	MetLife, Inc.	N	
0241	MetLife	00000	AA-1780108				MetLife Europe d.a.c.	IRL	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	96.003	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Services EOOD (Bulgaria)	BGR	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Pension Trustees Limited (UK)	GBR	NIA	MetLife Europe d.a.c.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4255367			First American-Hungarian Insurance Agency Limited (Hungary)	HUN	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4258407			MetLife Solutions S.A.S. (France)	FRA	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Asia Holding Company Pte. Ltd.	SGP	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Innovation Centre Pte. Ltd	SGP	NIA	MetLife Asia Holding Company Pte. Ltd.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Reinsurance Company of Bermuda Ltd.	BMU	IA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Investment Management Limited (UK)	GBR	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0241	MetLife	00000		4255246			Metropolitan Life Societate de Administrare a unui Fond de Pensii Administrat Privat S.A. (Romania)	ROU	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	99.984	MetLife, Inc.	N	
0241	MetLife	00000		4255246			Metropolitan Life Societate de Administrare a unui Fond de Pensii Administrat Privat S.A. (Romania)	ROU	IA	MetLife Services Sp. z o.o	Ownership	0.016	MetLife, Inc.	N	
0241	MetLife	00000		4249469			ZAO Master D (Russia)	RUS	NIA	ALICO European Holding Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4249991			Joint Stock Company MetLife Insurance Company (Russia)	RUS	IA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	49.000	MetLife, Inc.	N	
0241	MetLife	00000		4249991			Joint Stock Company MetLife Insurance Company (Russia)	RUS	IA	ZAO Master D (Russia)	Ownership	51.000	MetLife, Inc.	N	
0241	MetLife	00000		4255198			MetLife Slovakia s.r.o.	SVK	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	99.956	MetLife, Inc.	N	
0241	MetLife	00000		4255198			MetLife Slovakia s.r.o.	SVK	NIA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	0.044	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Services Cyprus Ltd.	CYP	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					Hellenic Alico Life Insurance Company Ltd. (Cyprus)	CYP	IA	MetLife Services Cyprus Ltd.	Ownership	27.500	MetLife, Inc.	N	
0241	MetLife	00000		4247335			MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	POL	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4255264			MetLife Services Sp. z o.o	POL	NIA	MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4251154			MetLife Powszechne Towarzystwo Emerytalne (Poland)	POL	IA	MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	AA-9640009	4255255			MetLife Towarzystwo Funduszy Inwestycyjnych S.A.	POL	NIA	MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		4258331			Agenvita S.r.l. (Italy)	ITA	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Services, Sociedad Limitada (Spain)	ESP	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000		2981224			MetLife Insurance Limited (U.K.)	GBR	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	99.999	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Europe Insurance d.a.c	IRL	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	93.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Europe Insurance d.a.c	IRL	IA	American Life Insurance Company	Ownership	7.000	MetLife, Inc.	N	
0241	MetLife	00000		4189864			MetLife Europe Services Limited (Ireland)	IRL	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0241	MetLife	00000	95-3947585	3166064			MetLife Investors Group, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	43-1906210	3373563	1130412		MetLife Investments Securities LLC (DE)	DE	NIA	MetLife Investors Group, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000					MetLife Investors Distribution Company	MO	NIA	MetLife Investors Group, LLC	Ownership	100.000	MetLife, Inc.	N	
0241	MetLife	00000	04-3240897	4288440	1071039		Brighthouse Investment Advisers, LLC	MA	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

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Overflow Page for Write-Ins

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Derivative instruments expense payable	18,524,921	20,771,211
2505. Derivatives futures payable	2,205,344	32,908
2597. Summary of remaining write-ins for Line 25	20,730,265	20,804,119

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous	(3,534,356)	72,334	3,972,334
08.305. Reinsurance recapture fee income	3,500,000	0	339,625,692
08.306. Amortization of deferred gains	0	4,177,744	17,049,346
08.397. Summary of remaining write-ins for Line 8.3	(34,356)	4,250,078	360,647,372

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Ceded rider benefits	8,408,219	6,574,214	33,816,028
2705. Other deductions	1,228,879	(66,845)	(748,122)
2706. Reinsurance related IMR adjustment	0	0	154,969,722
2707. Transfer of reinsurance reserves upon novation	0	0	13,198,662
2708. VODA amortization expense	0	4,166,838	12,500,515
2797. Summary of remaining write-ins for Line 27	9,637,098	10,674,207	213,736,805

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	37,223,097
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		199,000
2.2 Additional investment made after acquisition		183,178
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		6,533,569
5. Deduct amounts received on disposals		43,662,457
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other-than-temporary impairment recognized		
8. Deduct current year's depreciation		476,387
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	0	0

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	8,461,658,030	6,973,466,274
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	370,902,894	2,932,865,846
2.2 Additional investment made after acquisition	40,779,547	24,770,156
3. Capitalized deferred interest and other		
4. Accrual of discount	2,356,074	6,373,658
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(497,962)	8,199,966
7. Deduct amounts received on disposals	90,402,425	1,456,900,328
8. Deduct amortization of premium and mortgage interest points and commitment fees	754,220	5,436,253
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	2,106,573	(21,477,822)
10. Deduct current year's other-than-temporary impairment recognized		203,467
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	8,786,148,511	8,461,658,030
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	8,786,148,511	8,461,658,030
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	8,786,148,511	8,461,658,030

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	2,407,729,812	2,988,249,603
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	9,155,161	217,881,435
2.2 Additional investment made after acquisition	84,992,925	283,650,346
3. Capitalized deferred interest and other		
4. Accrual of discount	9,974	344,481
5. Unrealized valuation increase (decrease)	(29,055,185)	45,776,165
6. Total gain (loss) on disposals	113,464,858	80,756,628
7. Deduct amounts received on disposals	419,557,304	1,124,089,762
8. Deduct amortization of premium and depreciation	961,578	3,694,548
9. Total foreign exchange change in book/adjusted carrying value	(1,529,637)	2,905,810
10. Deduct current year's other-than-temporary impairment recognized	8,918,455	84,050,346
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,155,330,571	2,407,729,812
12. Deduct total nonadmitted amounts	18,696,232	243,066,778
13. Statement value at end of current period (Line 11 minus Line 12)	2,136,634,339	2,164,663,034

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	44,424,443,737	46,754,762,327
2. Cost of bonds and stocks acquired	1,947,762,495	36,200,387,520
3. Accrual of discount	80,068,986	300,392,185
4. Unrealized valuation increase (decrease)	1,765,601	11,777,744
5. Total gain (loss) on disposals	(34,669,728)	45,286,789
6. Deduct consideration for bonds and stocks disposed of	3,194,456,981	38,657,319,604
7. Deduct amortization of premium	21,860,036	98,593,854
8. Total foreign exchange change in book/adjusted carrying value	34,565,959	(112,152,750)
9. Deduct current year's other-than-temporary impairment recognized	486,618	20,096,620
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	43,237,133,416	44,424,443,737
11. Deduct total nonadmitted amounts	3,341,668	3,341,707
12. Statement value at end of current period (Line 10 minus Line 11)	43,233,791,748	44,421,102,030

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	33,221,591,490	9,955,973,407	10,607,106,943	249,614,833	32,820,072,787			33,221,591,490
2. NAIC 2 (a)	10,254,178,212	288,400,275	434,752,655	(132,430,636)	9,975,395,196			10,254,178,212
3. NAIC 3 (a)	1,994,533,515	220,297,130	310,507,613	56,012,551	1,960,335,583			1,994,533,515
4. NAIC 4 (a)	673,823,436	74,234,247	60,767,750	(42,028,480)	645,261,453			673,823,436
5. NAIC 5 (a)	84,357,369	1,498,146	24,036,247	10,520,325	72,339,593			84,357,369
6. NAIC 6 (a)	12,201,922		3,372,644	(4,654,656)	4,174,622			12,201,922
7. Total Bonds	46,240,685,945	10,540,403,205	11,440,543,852	137,033,937	45,477,579,234	0	0	46,240,685,945
PREFERRED STOCK								
8. NAIC 1	48,465,788				48,465,788			48,465,788
9. NAIC 2	159,316,032			(486,617)	158,829,415			159,316,032
10. NAIC 3	3,098,880				3,098,880			3,098,880
11. NAIC 4		839,958			839,958			
12. NAIC 5					0			
13. NAIC 6	1				1			1
14. Total Preferred Stock	210,880,701	839,958	0	(486,617)	211,234,042	0	0	210,880,701
15. Total Bonds and Preferred Stock	46,451,566,646	10,541,243,163	11,440,543,852	136,547,320	45,688,813,276	0	0	46,451,566,646

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....2,561,642,825; NAIC 2 $.....18,503,325; NAIC 3 $.....2,000,000; 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	875,623,214	XXX	874,078,170	1,696,036	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	746,734,938	1,622,008,798
2. Cost of short-term investments acquired	1,385,577,745	9,006,581,743
3. Accrual of discount	1,494,868	10,083,597
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(34,507,014)	239,814
6. Deduct consideration received on disposals	1,265,147,318	9,848,452,964
7. Deduct amortization of premium	166,892	2,089,163
8. Total foreign exchange change in book/adjusted carrying value	41,636,887	(41,636,887)
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	875,623,214	746,734,938
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	875,623,214	746,734,938

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	(575,129,874)
2.	Cost paid/(consideration received) on additions	677,338,183
3.	Unrealized valuation increase/(decrease)	(484,276,971)
4.	Total gain (loss) on termination recognized	(372,304,446)
5.	Considerations received/(paid) on terminations	261,628,951
6.	Amortization	(953,553)
7.	Adjustment to the book/adjusted carrying value of hedge item	
8.	Total foreign exchange change in book/adjusted carrying value	(79,437,511)
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	(1,096,393,123)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(1,096,393,123)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus				
3.12	Section 1, Column 15, prior year		0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	(4,318,760)			
3.14	Section 1, Column 18, prior year	(5,712,159)	1,393,399	1,393,399	
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	(4,318,760)			
3.24	Section 1, Column 19, prior year	(5,712,159)	1,393,399	1,393,399	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(487,112,766)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	(487,112,766)	(487,112,766)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				0
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				0

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation al or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Replicated Assets Open															
990356905...	RUSSIAN FEDERATION........................	2Z..............	25,000,000	13,175,873	17,802,982	03/31/2017	06/20/2022	RUSSIAN FEDERATION Credit Default Swap ; 2017-RCDS-356905	..........(772,776)	..........(798,751)	912803 CX 9	TREASURY STRIP (PRIN).....................	1................	13,948,649	18,601,732
990356905...	RUSSIAN FEDERATION........................	2Z..............	....	15,152,150	21,076,295	....	....	RUSSIAN FEDERATION Credit Default Swap ; 2017-RCDS-356905	....	....	912803 DK 6	TREASURY STRIP (PRIN).....................	1................	15,152,150	21,076,295
990356448...	CDX.NA.IG.28..	2Z..............	..120,000,000	42,758,412	62,402,353	03/28/2017	06/20/2022	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356448	1,944,719	2,006,873	912803 CX 9	TREASURY STRIP (PRIN).....................	1................	40,813,693	60,395,479
990356448...	CDX.NA.IG.28..	2Z..............	....	28,064,087	37,623,793	....	....	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356448	....	....	912803 DJ 9	TREASURY STRIP (PRIN).....................	1................	28,064,087	37,623,793
990356448...	CDX.NA.IG.28..	2Z..............	....	24,513,325	33,218,117	....	....	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356448	....	....	912803 DM 2	TREASURY STRIP (PRIN).....................	1................	24,513,325	33,218,117
990356448...	CDX.NA.IG.28..	2Z..............	....	32,812,262	34,482,298	....	....	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356448	....	....	912803 EA 7	TREASURY STRIP (PRIN).....................	1................	32,812,262	34,482,298
990356366...	CDX.NA.IG.28..	2Z..............	..120,000,000	22,934,169	22,195,714	03/28/2017	06/20/2022	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356366	1,932,803	2,006,873	3137AR M2 9	FHLMC_4057A-ZB................................	1................	21,001,366	20,188,841
990356366...	CDX.NA.IG.28..	2Z..............	....	30,003,652	40,710,055	....	....	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356366	....	....	912803 DJ 9	TREASURY STRIP (PRIN).....................	1................	30,003,652	40,710,055
990356366...	CDX.NA.IG.28..	2Z..............	....	8,000,962	10,739,459	....	....	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356366	....	....	912803 DK 6	TREASURY STRIP (PRIN).....................	1................	8,000,962	10,739,459
990356366...	CDX.NA.IG.28..	2Z..............	....	20,908,211	28,255,546	....	....	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356366	....	....	912803 DM 2	TREASURY STRIP (PRIN).....................	1................	20,908,211	28,255,546
990356366...	CDX.NA.IG.28..	2Z..............	....	23,002,068	23,870,346	....	....	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356366	....	....	912803 DP 5	TREASURY STRIP (PRIN).....................	1................	23,002,068	23,870,346
990356366...	CDX.NA.IG.28..	2Z..............	....	24,002,305	26,131,291	....	....	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356366	....	....	912803 EA 7	TREASURY STRIP (PRIN).....................	1................	24,002,305	26,131,291
990356229...	CDX.NA.IG.28..	2Z..............	..116,000,000	58,785,055	85,732,164	03/27/2017	06/20/2022	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356229	1,822,060	1,939,978	912803 CX 9	TREASURY STRIP (PRIN).....................	1................	56,962,994	83,792,187
990356229...	CDX.NA.IG.28..	2Z..............	....	19,980,402	28,553,844	....	....	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356229	....	....	912803 DM 2	TREASURY STRIP (PRIN).....................	1................	19,980,402	28,553,844
990356229...	CDX.NA.IG.28..	2Z..............	....	13,000,075	13,407,183	....	....	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356229	....	....	912810 QY 7	TREASURY BOND................................	1................	13,000,075	13,407,183
990356229...	CDX.NA.IG.28..	2Z..............	....	52,000,439	52,063,015	....	....	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356229	....	....	912828 K7 4	TREASURY NOTE................................	1................	52,000,439	52,063,015
990356032...	CDX.NA.IG.28..	2Z..............	50,000,000	18,581,216	26,967,306	03/24/2017	06/20/2022	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356032	814,742	836,197	912803 DK 6	TREASURY STRIP (PRIN).....................	1................	17,766,474	26,131,109
990356032...	CDX.NA.IG.28..	2Z..............	....	38,085,324	55,072,579	....	....	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356032	....	....	912803 DM 2	TREASURY STRIP (PRIN).....................	1................	38,085,324	55,072,579
990356032...	CDX.NA.IG.28..	2Z..............	....	6,000,069	6,187,966	....	....	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356032	....	....	912810 QY 7	TREASURY BOND................................	1................	6,000,069	6,187,966

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designational or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
990356032	CDX.NA.IG.28	2Z		4,000,082	4,272,443			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-356032			912810 RH 3	TREASURY BOND	1	4,000,082	4,272,443
990355873	CDX.NA.IG.28	2Z	50,000,000	3,792,756	5,165,463	03/23/2017	06/20/2022	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355873	790,048	836,197	912803 DM 2	TREASURY STRIP (PRIN)	1	3,002,708	4,329,266
990355873	CDX.NA.IG.28	2Z		43,891,668	47,696,551			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355873			912803 EA 7	TREASURY STRIP (PRIN)	1	43,891,668	47,696,551
990355873	CDX.NA.IG.28	2Z		5,003,981	6,021,296			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355873			912833 7Q 7	TREASURY STRIP (INT)	1	5,003,981	6,021,296
990355651	CDX.NA.IG.28.10Y	2Z	25,000,000	10,758,601	11,434,344	03/22/2017	06/20/2027	CDX.NA.IG.28.10Y Credit Default Swap ; 2017-RCDS-355651	(244,647)	(181,212)	912810 RH 3	TREASURY BOND	1	11,003,248	11,615,556
990355651	CDX.NA.IG.28.10Y	2Z		14,187,526	19,054,994			CDX.NA.IG.28.10Y Credit Default Swap ; 2017-RCDS-355651			912833 Y4 6	TREASURY STRIP (INT)	1	14,187,526	19,054,994
990355454	CDX.NA.IG.28	2Z	155,000,000	11,065,849	11,198,318	03/21/2017	06/20/2022	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355454	2,400,183	2,592,211	3132QS B6 4	FHLMC GOLD 30YR	1	8,665,666	8,606,106
990355454	CDX.NA.IG.28	2Z		8,940,458	10,728,012			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355454			880591 EH 1	TENNESSEE VALLEY AUTHORITY	1	8,940,458	10,728,012
990355454	CDX.NA.IG.28	2Z		47,000,526	69,157,308			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355454			912803 CX 9	TREASURY STRIP (PRIN)	1	47,000,526	69,157,308
990355454	CDX.NA.IG.28	2Z		37,033,131	50,351,562			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355454			912803 DJ 9	TREASURY STRIP (PRIN)	1	37,033,131	50,351,562
990355454	CDX.NA.IG.28	2Z		17,557,379	22,968,696			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355454			912803 DM 2	TREASURY STRIP (PRIN)	1	17,557,379	22,968,696
990355454	CDX.NA.IG.28	2Z		17,993,429	24,963,069			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355454			912803 DP 5	TREASURY STRIP (PRIN)	1	17,993,429	24,963,069
990355454	CDX.NA.IG.28	2Z		26,136,949	27,594,531			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355454			912803 EJ 8	TREASURY STRIP (PRIN)	1	26,136,949	27,594,531
990355443	CDX.NA.IG.28.10Y	2Z	25,000,000	26,490,612	28,857,071	03/21/2017	06/20/2027	CDX.NA.IG.28.10Y Credit Default Swap ; 2017-RCDS-355443	(160,090)	(181,212)	912810 RH 3	TREASURY BOND	1	26,650,702	29,038,282
990355406	CDX.NA.IG.28	2Z	155,000,000	5,190,838	6,233,187	03/21/2017	06/20/2022	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406	2,357,981	2,592,211	31358D DS 0	FNMA	1	2,832,857	3,640,976
990355406	CDX.NA.IG.28	2Z		8,113,833	9,207,646			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406			31394B AL 8	FNMA_04-86-ZA	1	8,113,833	9,207,646
990355406	CDX.NA.IG.28	2Z		17,169,485	19,101,899			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406			31394R TP 4	FHLMC_2766-ZD	1	17,169,485	19,101,899
990355406	CDX.NA.IG.28	2Z		9,757,741	10,908,159			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406			31395T FM 1	FHLMC_2961-PQ	1	9,757,741	10,908,159
990355406	CDX.NA.IG.28	2Z		5,909,299	6,588,908			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406			31395U 4N 8	FHLMC_2972-WG	1	5,909,299	6,588,908

Statement as of March 31, 2017 of the **Brighthouse Life Insurance Company**

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation al or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
990355406	CDX.NA.IG.28	2Z		2,743,746	3,078,686			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406			38374C YN 5	GNMA_03-84-Z	1	2,743,746	3,078,686
990355406	CDX.NA.IG.28	2Z		9,440,112	10,508,401			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406			38374F X5 8	GNMA_04-21-B	1	9,440,112	10,508,401
990355406	CDX.NA.IG.28	2Z		18,543,537	20,738,321			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406			38374H PY 0	GNMA_04-54-LG	1	18,543,537	20,738,321
990355406	CDX.NA.IG.28	2Z		2,845,349	3,860,674			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406			912803 DJ 9	TREASURY STRIP (PRIN)	1	2,845,349	3,860,674
990355406	CDX.NA.IG.28	2Z		39,907,724	53,710,778			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406			912803 DM 2	TREASURY STRIP (PRIN)	1	39,907,724	53,710,778
990355406	CDX.NA.IG.28	2Z		3,771,576	4,024,941			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406			912803 DP 5	TREASURY STRIP (PRIN)	1	3,771,576	4,024,941
990355406	CDX.NA.IG.28	2Z		28,831,216	31,155,468			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406			912803 EA 7	TREASURY STRIP (PRIN)	1	28,831,216	31,155,468
990355406	CDX.NA.IG.28	2Z		4,958,658	6,799,857			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406			912834 DU 9	TREASURY STRIP (INT)	1	4,958,658	6,799,857
990355406	CDX.NA.IG.28	2Z		5,318,809	7,471,658			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406			912834 EP 9	TREASURY STRIP (INT)	1	5,318,809	7,471,658
990355406	CDX.NA.IG.28	2Z		9,908,450	14,481,797			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406			912834 EV 6	TREASURY STRIP (INT)	1	9,908,450	14,481,797
990355286	CDX.NA.IG.28	2Z	125,000,000	6,829,143	8,342,947	03/20/2017	06/20/2022	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355286	1,984,722	2,090,493	912803 DM 2	TREASURY STRIP (PRIN)	1	4,844,421	6,252,454
990355286	CDX.NA.IG.28	2Z		71,616,228	77,190,547			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355286			912803 EA 7	TREASURY STRIP (PRIN)	1	71,616,228	77,190,547
990355286	CDX.NA.IG.28	2Z		14,254,098	14,700,476			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355286			912810 QY 7	TREASURY BOND	1	14,254,098	14,700,476
990355286	CDX.NA.IG.28	2Z		44,925,996	53,735,398			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355286			912810 RG 5	TREASURY BOND	1	44,925,996	53,735,398
990355286	CDX.NA.IG.28	2Z		12,838,138	12,853,587			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355286			912828 K7 4	TREASURY NOTE	1	12,838,138	12,853,587
990355271	CDX.NA.IG.28	2Z	125,000,000	31,994,391	46,266,969	03/20/2017	06/20/2022	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355271	1,958,918	2,090,493	912803 DK 6	TREASURY STRIP (PRIN)	1	30,035,473	44,176,476
990355271	CDX.NA.IG.28	2Z		83,549,126	117,680,293			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355271			912803 DM 2	TREASURY STRIP (PRIN)	1	83,549,126	117,680,293
990355271	CDX.NA.IG.28	2Z		14,415,896	20,581,125			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355271			912803 DP 5	TREASURY STRIP (PRIN)	1	14,415,896	20,581,125
990344707	CDT 12-100_ITRAXX_S26_5Y	2Z	110,000,000	3,605,375	3,613,661	12/15/2016	12/20/2021	CDT 12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707	3,451,918	3,441,679	3133TE FV 1	FHLMC_2065-Z	1	153,457	171,982

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation al or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
990344707	CDT 12-100_ITRAXX_S26_5Y	2Z		241,311	271,288			CDT 12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			3133TU VD 7	FHLMC_2357-OH	1	241,311	271,288
990344707	CDT 12-100_ITRAXX_S26_5Y	2Z		224,240	246,626			CDT 12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			3133TV 6U 5	FHLMC_2359-PZ	1	224,240	246,626
990344707	CDT 12-100_ITRAXX_S26_5Y	2Z		768,895	872,477			CDT 12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			31359S E7 1	FNMA_01-12-ZB	1	768,895	872,477
990344707	CDT 12-100_ITRAXX_S26_5Y	2Z		39,227	45,080			CDT 12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			31371H BK 3	FNMA 30YR PPL	1	39,227	45,080
990344707	CDT 12-100_ITRAXX_S26_5Y	2Z		278,567	314,137			CDT 12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			313921 B5 6	FNMA_01-59	1	278,567	314,137
990344707	CDT 12-100_ITRAXX_S26_5Y	2Z		15,585,560	17,295,600			CDT 12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			31396E Z5 8	FHLMC_3062-LZ	1	15,585,560	17,295,600
990344707	CDT 12-100_ITRAXX_S26_5Y	2Z		8,115,531	9,057,707			CDT 12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			38373Q MZ 1	GNMA_03-37-PH	1	8,115,531	9,057,707
990344707	CDT 12-100_ITRAXX_S26_5Y	2Z		8,567,049	9,780,056			CDT 12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			38374M MC 0	GNMA_05-93-ZA	1	8,567,049	9,780,056
990344707	CDT 12-100_ITRAXX_S26_5Y	2Z		111,158,131	94,792,546			CDT 12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			912810 RT 7	WI TREASURY BOND	1	111,158,131	94,792,546
990344707	CDT 12-100_ITRAXX_S26_5Y	2Z		11,087	15,673			CDT 12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707			912834 AT 5	TREASURY STRIP (INT)	1	11,087	15,673
12518*FV7	CDX.NA.IG.26	2	60,000,000	472,665	1,234,171	03/23/2016	06/20/2021	CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340	468,440	1,229,448	31283H 2Q 7	FGOLD 30YR GIANT	1	4,225	4,723
12518*FV7	CDX.NA.IG.26	2		31,315	36,744			CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340			31283H 2S 3	FGOLD 30YR GIANT	1	31,315	36,744
12518*FV7	CDX.NA.IG.26	2		60,210	68,055			CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340			31283H VE 2	FGOLD 30YR GIANT	1	60,210	68,055
12518*FV7	CDX.NA.IG.26	2		1,861,259	2,064,007			CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340			3128MJ CS 7	FGOLD 30YR GIANT	1	1,861,259	2,064,007
12518*FV7	CDX.NA.IG.26	2		1,857,238	2,100,766			CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340			31402C PL 0	FNMA 30YR	1	1,857,238	2,100,766
12518*FV7	CDX.NA.IG.26	2		998,832	1,100,871			CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340			31416B YG 7	FNMA 30YR	1	998,832	1,100,871
12518*FV7	CDX.NA.IG.26	2		4,751,930	6,237,299			CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340			912803 DJ 9	TREASURY STRIP (PRIN)	1	4,751,930	6,237,299
12518*FV7	CDX.NA.IG.26	2		7,580,432	9,884,034			CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340			912803 DM 2	TREASURY STRIP (PRIN)	1	7,580,432	9,884,034

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation al or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*FV7	CDX.NA.IG.26	2		22,783,618	23,643,650			CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340			912803 DP 5	TREASURY STRIP (PRIN)	1	22,783,618	23,643,650
12518*FV7	CDX.NA.IG.26	2		22,405,883	24,359,488			CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340			912803 EA 7	TREASURY STRIP (PRIN)	1	22,405,883	24,359,488
12518*FV7	CDX.NA.IG.26	2		197,161	233,707			CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340			912810 EW 4	TREASURY BOND	1	197,161	233,707
12518*FV7	CDX.NA.IG.26	2		199,419	240,105			CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340			912810 PX 0	TREASURY BOND	1	199,419	240,105
12518*FV7	CDX.NA.IG.26	2		4,823,893	5,892,531			CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340			912810 QB 7	TREASURY BOND	1	4,823,893	5,892,531
12518*FV7	CDX.NA.IG.26	2		1,600,807	2,026,497			CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340			912810 QL 5	TREASURY BOND	1	1,600,807	2,026,497
12518*FV7	CDX.NA.IG.26	2		499,187	495,540			CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340			912810 QT 8	TREASURY BOND	1	499,187	495,540
12518*FV7	CDX.NA.IG.26	2		5,848,088	7,131,940			CDX.NA.IG.26 Credit Default Swap ; 2016-RCDS-314340			912810 RG 5	TREASURY BOND	1	5,848,088	7,131,940
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2	56,500,000	1,885,578	2,628,888	01/25/2016	12/20/2020	CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267	1,240,385	1,782,018	912803 DJ 9	TREASURY STRIP (PRIN)	1	645,193	846,869
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		3,822,295	4,886,251			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267			912803 EA 7	TREASURY STRIP (PRIN)	1	3,822,295	4,886,251
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		16,911,424	14,084,313			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267			912803 EC 3	TREASURY STRIP (PRIN)	1	16,911,424	14,084,313
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		100,532	133,170			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267			912810 FT 0	TREASURY BOND	1	100,532	133,170
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		10,003,815	11,623,904			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267			912810 RD 2	TREASURY BOND	1	10,003,815	11,623,904
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		22,360,713	23,929,688			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267			912834 JB 5	TREASURY STRIP (INT)	1	22,360,713	23,929,688
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		22,169,958	23,710,938			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267			912834 JH 2	TREASURY STRIP (INT)	1	22,169,958	23,710,938
46573*BW9	CDT12-100_ITRAXX_S24_5Y	2	35,000,000	10,384,922	9,113,152	01/22/2016	12/20/2020	CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306169	778,511	1,103,905	912803 EA 7	TREASURY STRIP (PRIN)	1	9,606,412	8,009,247
46573*BW9	CDT12-100_ITRAXX_S24_5Y	2		26,800,103	30,910,731			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306169			912810 RJ 9	TREASURY BOND	1	26,800,103	30,910,731
12518*FD7	CDX.NA.IG.25	2	40,000,000	11,008,723	13,223,319	01/19/2016	12/20/2020	CDX.NA.IG.25 Credit Default Swap ; 2016-RCDS-305556	(144,531)	809,960	912803 EH 2	TREASURY STRIP (PRIN)	1	11,153,254	12,413,359
12518*FD7	CDX.NA.IG.25	2		4,750,180	5,098,438			CDX.NA.IG.25 Credit Default Swap ; 2016-RCDS-305556			912810 RH 3	TREASURY BOND	1	4,750,180	5,098,438

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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 Designational or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*FD7	CDX.NA.IG.25	2		32,365,954	34,846,875			CDX.NA.IG.25 Credit Default Swap ; 2016-RCDS-305556			912810 RJ 9	TREASURY BOND	1	32,365,954	34,846,875
12521@AA1	CDT30-100_MET_2015_B	1	90,000,000	38,764,274	43,038,689	11/16/2015	09/20/2019	CDT30-100_MET_2015_B Credit Default Swap ; 2015-RCDS-298847		756,267	912803 EA 7	TREASURY STRIP (PRIN)	1	38,764,274	42,282,421
12521@AA1	CDT30-100_MET_2015_B	1		58,726,782	71,685,000			CDT30-100_MET_2015_B Credit Default Swap ; 2015-RCDS-298847			912810 RJ 9	TREASURY BOND	1	58,726,782	71,685,000
T3627#AA0	ENEL S P A	2	2,500,000	3,192,285	3,442,974	08/19/2015	09/20/2020	ENEL S P A Credit Default Swap ; 2015-RCDS-289754	10,357	35,084	912803 EF 6	TREASURY STRIP (PRIN)	1	3,181,928	3,407,890
83084VA*7	SKY PLC	2	5,000,000	7,314,604	6,151,539	08/18/2015	09/20/2020	SKY PLC Credit Default Swap ; 2015-RCDS-289643	42,386	102,578	912803 EF 6	TREASURY STRIP (PRIN)	1	7,272,218	6,048,960
87938WB#9	TELEFONICA, S.A.	2	5,000,000	7,474,552	8,034,077	07/30/2015	09/20/2020	TELEFONICA, S.A. Credit Default Swap ; 2015-RCDS-288498	35,197	66,421	912803 EF 6	TREASURY STRIP (PRIN)	1	7,439,355	7,967,657
12518*DQ0	CDX.NA.IG.21	2	70,000,000	38,484,503	41,045,342	07/28/2015	09/20/2019	CDX.NA.IG.21 Credit Default Swap ; 2015-RCDS-288387		622,687	912803 DZ 3	TREASURY STRIP (PRIN)	1	38,484,503	40,422,656
12518*DQ0	CDX.NA.IG.21	2		38,957,642	45,266,721			CDX.NA.IG.21 Credit Default Swap ; 2015-RCDS-288387			912810 RD 2	TREASURY BOND	1	38,957,642	45,266,721
904587A*3	UNIBAIL-RODAMCO	2	5,000,000	7,069,099	7,591,865	07/17/2015	09/20/2020	UNIBAIL-RODAMCO Credit Default Swap ; 2015-RCDS-287669	64,690	90,042	912803 EF 6	TREASURY STRIP (PRIN)	1	7,004,409	7,501,822
05946KA*2	BANCO BILBAO VIZCAYA ARGENTINARIA	1	5,000,000	7,002,282	8,108,036	07/14/2015	09/20/2020	BANCO BILBAO VIZCAYA ARGENTINARIA Credit Default Swap ; 2015-RCDS-287384	(1,811)	33,107	912803 EF 6	TREASURY STRIP (PRIN)	1	7,004,093	8,074,929
111021B@9	BRITISH TELECOM PLC	2	5,000,000	7,526,914	8,880,101	07/14/2015	09/20/2020	BRITISH TELECOM PLC Credit Default Swap ; 2015-RCDS-287383	64,383	84,801	912803 EF 6	TREASURY STRIP (PRIN)	1	7,462,531	8,795,300
225313A@4	CREDIT AGRICOLE SA	1	5,000,000	6,816,824	8,055,523	07/14/2015	09/20/2020	CREDIT AGRICOLE SA Credit Default Swap ; 2015-RCDS-287382	42,091	70,858	912803 EF 6	TREASURY STRIP (PRIN)	1	6,774,733	7,984,665
236363B@5	DANSKE BANK A/S	2	5,000,000	7,117,261	8,480,396	07/13/2015	09/20/2020	DANSKE BANK A/S Credit Default Swap ; 2015-RCDS-287289	33,008	130,932	912803 EF 6	TREASURY STRIP (PRIN)	1	7,084,253	8,349,464
12518*DP2	CDX.NA.IG.23	2	50,000,000	15,823,128	17,947,561	06/02/2015	12/20/2019	CDX.NA.IG.23 Credit Default Swap ; 2015-RCDS-283131	179,531	1,034,593	912803 EA 7	TREASURY STRIP (PRIN)	1	15,643,597	16,912,969
12518*DP2	CDX.NA.IG.23	2		39,764,060	49,431,250			CDX.NA.IG.23 Credit Default Swap ; 2015-RCDS-283131			912810 RK 6	TREASURY BOND	1	39,764,060	49,431,250
143658A@1	CARNIVAL CORPORATION	2	3,000,000	3,113,489	3,648,544	08/04/2014	09/20/2019	CARNIVAL CORPORATION Credit Default Swap ; 2014-RCDS-246662	20,453	64,009	912810 RE 0	TREASURY BOND	1	3,093,036	3,584,535
20772@AB8	The State of Connecticut	1	14,000,000	1,541,374	1,934,683	07/30/2014	09/20/2019	The State of Connecticut Credit Default Swap ; 2014-RCDS-246221	62,573	147,573	912803 CH 4	TREASURY STRIP (PRIN)	1	1,478,801	1,787,109
20772@AB8	The State of Connecticut	1		1,202,593	1,393,691			The State of Connecticut Credit Default Swap ; 2014-RCDS-246221			912810 RE 0	TREASURY BOND	1	1,202,593	1,393,691
20772@AB8	The State of Connecticut	1		11,810,745	14,910,938			The State of Connecticut Credit Default Swap ; 2014-RCDS-246221			912810 RP 5	TREASURY BOND	1	11,810,745	14,910,938

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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 Designational or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
20772@AC6.	The State of Connecticut	1	6,000,000	6,107,841	7,202,503	07/30/2014	09/20/2019	The State of Connecticut Credit Default Swap ; 2014-RCDS-246219	26,817	63,246	912810 RG 5	TREASURY BOND	1	6,081,024	7,139,257
723787A@6.	PIONEER NATURAL RESOURCES COMPANY	2	10,000,000	11,315,132	13,842,963	07/07/2014	09/20/2019	PIONEER NATURAL RESOURCES COMPANY Credit Default Swap ; 2014-RCDS-243951	101,615	167,701	912810 RG 5	TREASURY BOND	1	11,213,517	13,675,262
775109B#7	Rogers Communication Inc.	2	5,000,000	5,560,989	6,478,764	06/27/2014	09/20/2019	Rogers Communication Inc. Credit Default Swap ; 2014-RCDS-243339	48,543	90,365	912810 RE 0	TREASURY BOND	1	5,512,446	6,388,400
58039#AG4	MCDX.NA.22.10Y	1	6,000,000	6,667,154	8,169,880	06/10/2014	06/20/2024	MCDX.NA.22.10Y Credit Default Swap ; 2014-RCDS-240988	(54,187)	11,574	912810 RG 5	TREASURY BOND	1	6,721,341	8,158,306
58039#AD1	MCDX.NA.22.10Y	1	3,000,000	3,035,239	3,740,396	06/10/2014	06/20/2024	MCDX.NA.22.10Y Credit Default Swap ; 2014-RCDS-240984	(27,087)	5,787	912810 RG 5	TREASURY BOND	1	3,062,326	3,734,609
608190C#9	Mohawk Industries, Inc.	2	10,000,000	1,500,768	1,563,016	05/28/2013	06/20/2018	Mohawk Industries, Inc. Credit Default Swap ; 2013-RCDS-200177	2,333	88,293	31335A HP 6	FHLMC GOLD 30YR GIANT	1	1,498,436	1,474,723
608190C#9	Mohawk Industries, Inc.	2		3,228,977	4,112,805			Mohawk Industries, Inc. Credit Default Swap ; 2013-RCDS-200177			912803 BM 4	TREASURY STRIP (PRIN)	1	3,228,977	4,112,805
608190C#9	Mohawk Industries, Inc.	2		4,062,351	5,985,156			Mohawk Industries, Inc. Credit Default Swap ; 2013-RCDS-200177			912803 CX 9	TREASURY STRIP (PRIN)	1	4,062,351	5,985,156
608190C#9	Mohawk Industries, Inc.	2		70,250	108,150			Mohawk Industries, Inc. Credit Default Swap ; 2013-RCDS-200177			912803 DG 5	TREASURY STRIP (PRIN)	1	70,250	108,150
608190C#9	Mohawk Industries, Inc.	2		1,912,429	2,579,499			Mohawk Industries, Inc. Credit Default Swap ; 2013-RCDS-200177			912803 DJ 9	TREASURY STRIP (PRIN)	1	1,912,429	2,579,499
608190C#9	Mohawk Industries, Inc.	2		410,651	530,509			Mohawk Industries, Inc. Credit Default Swap ; 2013-RCDS-200177			912803 DM 2	TREASURY STRIP (PRIN)	1	410,651	530,509
608190C#9	Mohawk Industries, Inc.	2		113,903	122,266			Mohawk Industries, Inc. Credit Default Swap ; 2013-RCDS-200177			912803 DU 4	TREASURY STRIP (PRIN)	1	113,903	122,266
608190C#9	Mohawk Industries, Inc.	2		222,890	229,553			Mohawk Industries, Inc. Credit Default Swap ; 2013-RCDS-200177			912810 QZ 4	TREASURY BOND	1	222,890	229,553
460146M#7	INTERNATIONAL PAPER COMPANY	2	10,000,000	2,215,295	2,275,648	05/28/2013	06/20/2018	INTERNATIONAL PAPER COMPANY Credit Default Swap ; 2013-RCDS-200160	17,589	112,721	31335A HP 6	FHLMC GOLD 30YR GIANT	1	2,197,706	2,162,927
460146M#7	INTERNATIONAL PAPER COMPANY	2		4,339,476	5,530,881			INTERNATIONAL PAPER COMPANY Credit Default Swap ; 2013-RCDS-200160			880591 EH 1	TENNESSEE VALLEY AUTHORITY	1	4,339,476	5,530,881
460146M#7	INTERNATIONAL PAPER COMPANY	2		3,195,947	3,951,953			INTERNATIONAL PAPER COMPANY Credit Default Swap ; 2013-RCDS-200160			912803 BJ 1	TREASURY STRIP (PRIN)	1	3,195,947	3,951,953
460146M#7	INTERNATIONAL PAPER COMPANY	2		472,231	633,214			INTERNATIONAL PAPER COMPANY Credit Default Swap ; 2013-RCDS-200160			912803 DG 5	TREASURY STRIP (PRIN)	1	472,231	633,214

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designational or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
460146M#7	INTERNATIONAL PAPER COMPANY	2		1,064,313	1,443,193			INTERNATIONAL PAPER COMPANY Credit Default Swap ; 2013-RCDS-200160			912803 DM 2	TREASURY STRIP (PRIN)	1	1,064,313	1,443,193
460146M#7	INTERNATIONAL PAPER COMPANY	2		113,903	122,266			INTERNATIONAL PAPER COMPANY Credit Default Swap ; 2013-RCDS-200160			912803 DU 4	TREASURY STRIP (PRIN)	1	113,903	122,266
416515D#8	Hartford	2	4,000,000	2,794,166	3,609,053	04/25/2013	06/20/2018	Hartford Credit Default Swap ; 2013-RCDS-197626	(4,188)	44,741	912803 BM 4	TREASURY STRIP (PRIN)	1	2,798,354	3,564,312
416515D#8	Hartford	2		163,674	219,251			Hartford Credit Default Swap ; 2013-RCDS-197626			912803 DJ 9	TREASURY STRIP (PRIN)	1	163,674	219,251
416515D#8	Hartford	2		368,855	500,153			Hartford Credit Default Swap ; 2013-RCDS-197626			912803 DM 2	TREASURY STRIP (PRIN)	1	368,855	500,153
416515D#8	Hartford	2		2,091,147	2,244,692			Hartford Credit Default Swap ; 2013-RCDS-197626			912803 DU 4	TREASURY STRIP (PRIN)	1	2,091,147	2,244,692
416515D@0	Hartford	2	25,000,000	17,620,974	18,683,598	04/15/2013	06/20/2018	Hartford Credit Default Swap ; 2013-RCDS-197049	(34,845)	279,631	912803 EA 7	TREASURY STRIP (PRIN)	1	17,655,819	18,403,966
416515D@0	Hartford	2		10,523,617	12,902,010			Hartford Credit Default Swap ; 2013-RCDS-197049			912810 QQ 4	TREASURY BOND	1	10,523,617	12,902,010
98372PB#4	XLIT LTD	2	27,000,000	10,408,932	13,504,149	03/12/2013	03/20/2018	XLIT LTD Credit Default Swap ; 2013-RCDS-193872	70,814	216,911	31358D DS 0	FNMA	1	10,338,119	13,287,237
98372PB#4	XLIT LTD	2		958,784	1,185,586			XLIT LTD Credit Default Swap ; 2013-RCDS-193872			912803 BJ 1	TREASURY STRIP (PRIN)	1	958,784	1,185,586
98372PB#4	XLIT LTD	2		8,914,896	10,908,768			XLIT LTD Credit Default Swap ; 2013-RCDS-193872			912803 BM 4	TREASURY STRIP (PRIN)	1	8,914,896	10,908,768
98372PB#4	XLIT LTD	2		484,428	669,500			XLIT LTD Credit Default Swap ; 2013-RCDS-193872			912803 DG 5	TREASURY STRIP (PRIN)	1	484,428	669,500
98372PB#4	XLIT LTD	2		2,296,285	3,101,656			XLIT LTD Credit Default Swap ; 2013-RCDS-193872			912803 DJ 9	TREASURY STRIP (PRIN)	1	2,296,285	3,101,656
98372PB#4	XLIT LTD	2		1,877,146	2,465,234			XLIT LTD Credit Default Swap ; 2013-RCDS-193872			912803 DM 2	TREASURY STRIP (PRIN)	1	1,877,146	2,465,234
98372PB#4	XLIT LTD	2		2,169,964	2,329,297			XLIT LTD Credit Default Swap ; 2013-RCDS-193872			912803 DU 4	TREASURY STRIP (PRIN)	1	2,169,964	2,329,297
98372PB#4	XLIT LTD	2		3,003,674	3,023,438			XLIT LTD Credit Default Swap ; 2013-RCDS-193872			912828 D5 6	TREASURY NOTE	1	3,003,674	3,023,438
373298D*6	GEORGIA-PACIFIC CORPORATION	2	10,000,000	2,009,944	2,724,730	03/28/2012	06/20/2017	GEORGIA-PACIFIC CORPORATION Credit Default Swap ; 2012-RCDS-159722	(6,429)	20,980	912803 DG 5	TREASURY STRIP (PRIN)	1	2,016,373	2,703,750

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designational or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
373298D*6...	GEORGIA-PACIFIC CORPORATION...	2...............	....	2,259,641	3,143,109	....	....	GEORGIA-PACIFIC CORPORATION Credit Default Swap ; 2012-RCDS-159722	....	....	912803 DK 6	TREASURY STRIP (PRIN)....................	1...............	2,259,641	3,143,109
373298D*6...	GEORGIA-PACIFIC CORPORATION...	2...............	....	3,587,268	4,424,625	....	....	GEORGIA-PACIFIC CORPORATION Credit Default Swap ; 2012-RCDS-159722	....	....	912833 LV 0	TREASURY STRIP (INT).......................	1...............	3,587,268	4,424,625
373298D*6...	GEORGIA-PACIFIC CORPORATION...	2...............	....	1,995,486	2,947,428	....	....	GEORGIA-PACIFIC CORPORATION Credit Default Swap ; 2012-RCDS-159722	....	....	912833 Z6 0	TREASURY STRIP (INT).......................	1...............	1,995,486	2,947,428
373298D*6...	GEORGIA-PACIFIC CORPORATION...	2...............	....	2,942,228	4,034,707	....	....	GEORGIA-PACIFIC CORPORATION Credit Default Swap ; 2012-RCDS-159722	....	....	912834 DU 9	TREASURY STRIP (INT).......................	1...............	2,942,228	4,034,707
9999999. Total				.2,039,360,758	.2,432,712,138	.....XXX.....	.....XXX.....	..............................XXX........................	21,317,216	28,538,269	.........XXX...........	..............................XXX........................	XXX	.2,018,043,542	.2,404,173,869

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1	2	3	4	5	6	7	8	9	10
	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	41	2,174,276,955	0	0	0	0	0	0	41	2,174,276,955
2. Add: Opened or acquired transactions	12	1,218,446,393							12	1,218,446,393
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	32,412,567	XXX		XXX		XXX		XXX	32,412,567
4. Less: Closed or disposed of transactions	12	1,385,767,911							12	1,385,767,911
5. Less: Positions disposed of for failing effectiveness criteria									0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX	7,246	XXX		XXX		XXX		XXX	7,246
7. Ending Inventory	41	2,039,360,758	0	0	0	0	0	0	41	2,039,360,758

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

	Book/Adjusted Carrying Value Check		
1.	Part A, Section 1, Column 14	(1,096,393,123)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		(1,096,393,123)
4.	Part D, Section 1, Column 5	2,602,178,562	
5.	Part D, Section 1, Column 6	(3,698,571,685)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
	Fair Value Check		
7.	Part A, Section 1, Column 16	(1,094,498,986)	
8.	Part B, Section 1, Column 13	5,238,833	
9.	Total (Line 7 plus Line 8)		(1,089,260,153)
10.	Part D, Section 1, Column 8	2,620,172,022	
11.	Part D, Section 1, Column 9	(3,709,432,175)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
	Potential Exposure Check		
13.	Part A, Section 1, Column 21	2,286,517,802	
14.	Part B, Section 1, Column 20	206,691,879	
15.	Part D, Section 1, Column 11	2,493,209,681	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,411,018,437	952,340,901
2. Cost of cash equivalents acquired	7,212,365,881	52,420,552,502
3. Accrual of discount	1,738,860	2,710,500
4. Unrealized valuation increase (decrease)	(5,315)	
5. Total gain (loss) on disposals	(53,621)	9,896,436
6. Deduct consideration received on disposals	6,913,612,950	51,974,481,902
7. Deduct amortization of premium		
8. Total foreign exchange change in book/ adjusted carrying value		
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,711,451,291	1,411,018,437
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,711,451,291	1,411,018,437

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition

NONE

SCHEDULE A - PART 3

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

1	Location		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		1,972
p000946 Industrial	Buena Park	CA	09/21/2015	Westcore Properties AC, LLC							0						0		960
p000950 Industrial	Vista	CA	07/08/2015	SR Commercial Holdings, LP							0						0		282
0199999. Totals					0	0	0	0	0	0	0	0	0	0	0	0	0	0	3,214
0399999. Totals					0	0	0	0	0	0	0	0	0	0	0	0	0	0	3,214

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Farm Mortgages								
0000198362	Fresno	CA		06/24/2016	3.250	-	1,300,000	3,570,340
0000198637	Adams	WA		03/13/2017	4.800	6,981,250	-	30,829,530
0000198638	Adams	WA		03/13/2017	3.080	75,050	-	440,420
0000198719	Madera	CA		03/06/2017	2.990	7,366,275	-	22,140,018
0000197659	Colusa	CA		10/23/2015	4.800		350,000	11,799,990
0000198420	Kern	CA		09/23/2016	3.940		550,000	9,560,990
0000198478	Plymouth	IA		08/10/2016	3.720		1,421,270	9,388,098
0000198578	Hardee	FL		01/23/2017	4.180	12,439,000		44,890,070
0000198657	Madera	CA		01/04/2017	3.860	16,640,625		33,359,367
0000198684	Hancock	IA		01/10/2017	3.240	1,199,542		2,628,200
0000198718	Kern	CA		02/28/2017	4.900	9,671,500		16,460,010
0000198727	Bureau	IL		01/05/2017	3.600	2,498,793		5,671,000
0000198757	Cochise	AZ		12/27/2016	3.260		2,200,250	47,000,040
0000198759	Thomas	NE		01/20/2017	4.450	2,100,000		5,528,630
0000198782	Currituck	NC		01/19/2017	4.500	842,000	2,150,000	5,691,400
0000198793	Union	NC		02/07/2017	5.300	14,985,200		33,004,750
0000198801	Dunklin	MO		01/10/2017	4.500	1,098,350		1,888,000
0000198805	Knox	TX		01/25/2017	3.200	6,647,013		13,300,010
0199999. Total - Mortgages in Good Standing - Farm Mortgages				XXX	XXX	82,544,598	7,971,520	297,150,863
Mortgages in Good Standing - Residential Mortgages - All Other								
0000029595	ESSEX	MD		03/24/2017	6.000	128,592	-	119,791
0000030429	RYE	NY		03/24/2017	3.875	129,588	-	134,186
0000031567	VALLEY CENTER	CA		03/24/2017	6.000	277,760	-	459,004
0000035865	NORTH RIDGEVILLE	OH		03/24/2017	5.645	52,073	-	93,470
0000035915	BOWIE	MD		03/24/2017	4.940	108,568	-	243,544
0000036954	ETHRIDGE	TN		03/24/2017	4.430	60,419	-	77,874
0000036996	INVERNESS	FL		03/24/2017	4.625	78,271	-	99,868
0000037317	LYNN	MA		03/24/2017	5.500	235,611	-	264,519
0000037390	LEOMINSTER	MA		03/24/2017	6.370	293,862	-	259,532
0000038174	PORT CHARLOTTE	FL		03/24/2017	5.000	115,674	-	123,812
0000038182	ORLANDO	FL		03/24/2017	5.000	161,746	-	164,313
0000039651	PERKASIE	PA		03/24/2017	6.500	263,220	-	262,343
0000040485	FEDERAL WAY	WA		03/24/2017	2.000	143,855	-	164,149
0000040493	COOKEVILLE	TN		03/24/2017	2.500	148,678	-	245,524
0000040592	LEXINGTON	KY		03/24/2017	3.846	77,507	-	79,750
0000040600	LEXINGTON	KY		03/24/2017	3.846	83,416	-	72,772
0000040709	TEMPE	AZ		03/24/2017	3.375	195,612	-	210,773
0000040766	PHOENIX	AZ		03/24/2017	4.000	169,332	-	121,500
0000040782	CHICAGO	IL		03/24/2017	3.375	229,189	-	250,000
0000041095	CHARLOTTE	NC		03/24/2017	2.000	280,343	-	357,461
0000041954	ALBUQUERQUE	NM		03/24/2017	6.000	64,136	-	91,338
0000042846	RENO	NV		03/24/2017	7.875	71,520	-	72,758
0000042861	RESEDA	CA		03/24/2017	7.250	481,935	-	555,915
0000043562	HAVERHILL	MA		03/24/2017	6.170	171,514	-	194,138
0000045443	BRADENTON	FL		03/24/2017	10.375	45,520	-	51,835

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
0000045625	PALMYRA	IN		03/24/2017	8.500	57,068	-	101,172
0000046847	NORMANGEE	TX		03/24/2017	7.000	44,005	-	64,032
0000046995	MEMPHIS	TN		03/24/2017	4.750	68,318	-	92,252
0000047183	HAZLETON	PA		03/24/2017	7.000	46,718	-	49,615
0000047787	SPRINGFIELD	OH		03/24/2017	7.000	67,849	-	55,435
0000047951	PRIOR LAKE	MN		03/24/2017	6.000	237,305	-	282,682
0000048140	QUEENS VILLAGE	NY		03/24/2017	2.000	214,535	-	463,280
0000048165	BOLTON LANDING	NY		03/24/2017	3.380	151,968	-	241,203
0000048272	GREENSBORO	NC		03/24/2017	2.000	101,098	-	143,603
0000048280	BETTSVILLE	OH		03/24/2017	4.000	80,536	-	68,896
0000048512	UNIONTOWN	OH		03/24/2017	5.250	79,286	-	74,714
0000049650	GREENSBORO	NC		03/24/2017	6.000	100,040	-	119,571
0000050039	AUSTIN	TX		03/24/2017	2.750	73,155	-	114,234
0000050054	LEXINGTON	KY		03/24/2017	3.846	87,766	-	104,672
0000050062	LEXINGTON	KY		03/24/2017	3.846	85,890	-	90,716
0000050070	LEXINGTON	KY		03/24/2017	3.846	75,001	-	70,778
0000050088	LEXINGTON	KY		03/24/2017	3.846	75,644	-	89,719
0000050096	LEXINGTON	KY		03/24/2017	3.846	82,656	-	87,227
0000050104	LEXINGTON	KY		03/24/2017	3.846	82,571	-	90,716
0000050112	LEXINGTON	KY		03/24/2017	3.846	72,781	-	84,734
0000050120	LEXINGTON	KY		03/24/2017	3.846	87,533	-	102,180
0000050138	LEXINGTON	KY		03/24/2017	3.846	76,072	-	79,750
0000050161	LEXINGTON	KY		03/24/2017	3.846	83,568	-	74,766
0000050179	LEXINGTON	KY		03/24/2017	3.846	82,485	-	81,744
0000050187	LEXINGTON	KY		03/24/2017	3.846	83,535	-	74,267
0000050195	LEXINGTON	KY		03/24/2017	3.757	82,857	-	75,780
0000050203	LEXINGTON	KY		03/24/2017	3.846	75,650	-	69,781
0000050211	LEXINGTON	KY		03/24/2017	3.846	70,530	-	74,766
0000050229	LEXINGTON	KY		03/24/2017	3.846	71,607	-	67,788
0000050252	LEXINGTON	KY		03/24/2017	3.846	61,498	-	54,828
0000050260	LEXINGTON	KY		03/24/2017	3.846	73,397	-	59,813
0000050286	LEXINGTON	KY		03/24/2017	3.846	78,005	-	89,719
0000050690	MANKATO	MN		03/24/2017	5.000	120,002	-	139,806
0000051870	RIDGEFIELD PARK	NJ		03/24/2017	2.000	208,253	-	392,420
0000051946	SAN MATEO	CA		03/24/2017	2.000	387,307	-	840,408
0000051953	HESPERIA	CA		03/24/2017	3.625	102,096	-	173,419
0000052233	HYRUM	UT		03/24/2017	4.575	88,380	-	139,261
0000053660	SPANAWAY	WA		03/24/2017	3.375	222,710	-	218,059
0000054569	TEMPLE HILLS	MD		03/24/2017	9.990	159,290	-	188,766
0000056002	RICHLAND	PA		03/24/2017	7.625	47,260	-	101,902
0000057125	TAMPA	FL		03/24/2017	4.250	159,936	-	205,602
0000057299	OPELOUSAS	LA		03/24/2017	5.000	140,937	-	189,569
0000057315	FLAGSTAFF	AZ		03/24/2017	4.000	198,433	-	235,633
0000057562	WAILUKU	HI		03/24/2017	2.000	283,391	-	492,819
0000057950	WINTER GARDEN	FL		03/24/2017	3.650	156,780	-	242,668

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
0000059113	HARRISON	TN		03/24/2017	2.000	103,015	-	129,404
0000060962	MORENCI	MI		03/24/2017	7.000	54,472	-	64,690
0000061424	FORT LAUDERDALE	FL		03/24/2017	5.839	294,671	-	354,330
0000061432	MIRAMAR	FL		03/24/2017	4.174	346,660	-	422,776
0000061465	WEST PALM BEACH	FL		03/24/2017	2.000	126,239	-	119,598
0000061549	WESLEY CHAPEL	FL		03/24/2017	4.875	211,581	-	217,972
0000061655	MIAMI	FL		03/24/2017	5.000	187,386	-	235,649
0000061713	ORLANDO	FL		03/24/2017	3.925	143,302	-	132,796
0000061721	TALLAHASSEE	FL		03/24/2017	4.000	117,640	-	173,456
0000061911	CORAL SPRINGS	FL		03/24/2017	4.000	75,040	-	118,837
0000061963	HARBOR CITY	CA		03/24/2017	3.500	306,377	-	367,832
0000061969	TAYLOR	MI		03/24/2017	2.655	78,813	-	76,565
0000061975	PEORIA	AZ		03/24/2017	4.000	109,328	-	134,257
0000061976	HAWTHORNE	CA		03/24/2017	3.500	690,094	-	1,074,900
0000061986	BOWIE	MD		03/24/2017	6.875	299,080	-	279,983
0000062005	ONTARIO	CA		03/24/2017	5.000	278,575	-	369,597
0000062006	FONTANA	CA		03/24/2017	4.300	365,746	-	380,000
0000062028	SPRING HOPE	NC		03/24/2017	5.000	44,641	-	58,609
0000062869	INDIANAPOLIS	IN		03/24/2017	4.688	81,853	-	96,819
0000063164	SALT LAKE CITY	UT		03/24/2017	4.000	164,370	-	229,073
0000065243	PLANO	IL		03/24/2017	3.690	159,976	-	200,556
0000065490	OAKLAND	CA		03/24/2017	4.500	322,392	-	399,630
0000066076	GENEVA	NY		03/24/2017	3.875	52,310	-	91,815
0000066084	BRIDGEPORT	CT		03/24/2017	4.750	87,955	-	99,681
0000069054	ALLIANCE	OH		03/24/2017	7.284	44,379	-	49,753
0000081356	FORRESTVILLE	MD		03/24/2017	2.748	183,101	-	258,438
0000087734	BALTIMORE	MD		03/24/2017	6.996	145,957	-	109,992
0000087932	LAKE CITY	FL		03/24/2017	5.904	68,841	-	179,684
0000088484	CHIPLEY	FL		03/24/2017	3.672	68,369	-	89,563
0000089938	COAL CITY	IN		03/24/2017	9.996	45,470	-	64,854
0000092940	CONNEAUT	OH		03/24/2017	6.996	55,422	-	49,850
0000094946	SHASTA LAKE	CA		03/24/2017	3.830	271,353	-	357,338
0000096016	BASCOM	FL		03/24/2017	5.196	79,404	-	69,854
0000096172	PENSACOLA	FL		03/24/2017	8.676	49,817	-	63,738
0000099424	PORTAGE	MI		03/24/2017	2.004	71,588	-	104,470
0000102335	MONTVILLE TOWNSHIP	OH		03/24/2017	3.780	134,717	-	161,382
0000105759	RANDOLPH	MA		03/24/2017	5.000	164,110	-	189,355
0000108324	RIVERVIEW	FL		03/24/2017	4.500	196,383	-	239,273
0000108571	DAVENPORT	FL		03/24/2017	4.500	98,279	-	120,742
0000108878	ILION	NY		03/24/2017	4.750	45,893	-	59,721
0000108910	HOUSTON	TX		03/24/2017	4.500	65,145	-	137,353
0000108969	ALBERTVILLE	MN		03/24/2017	2.000	103,531	-	199,317
0000109330	BROOKFIELD	CT		03/24/2017	2.000	334,656	-	453,035
0000109355	MINNEAPOLIS	MN		03/24/2017	2.000	134,095	-	198,498
0000109603	LAND O LAKES	FL		03/24/2017	3.625	150,343	-	174,247

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1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0000109702	RIVERVIEW	FL		03/24/2017	5.375	148,888	-	171,513
0000109975	DENVER	NC		03/24/2017	4.375	179,240	-	199,387
0000110387	PROVO	UT		03/24/2017	3.750	167,411	-	214,756
0000113696	FONTANA	CA		03/24/2017	2.000	144,928	-	278,920
0000114512	CHICAGO	IL		03/24/2017	5.750	91,402	-	105,425
0000115493	RIVERVIEW	FL		03/24/2017	4.375	63,090	-	102,676
0000115501	ALTAMONTE SPRINGS	FL		03/24/2017	4.375	103,662	-	154,523
0000115519	LAKELAND	FL		03/24/2017	4.500	51,799	-	96,265
0000116814	RUSTBURG	VA		03/24/2017	4.375	174,877	-	229,517
0000117101	LACEY	WA		03/24/2017	4.250	234,041	-	294,394
0000117663	LANCASTER	PA		03/24/2017	3.500	190,150	-	237,076
0000117846	MONROE TWP	NJ		03/24/2017	4.250	198,062	-	308,587
0000119107	LAS VEGAS	NV		03/24/2017	6.600	56,055	-	95,588
0000119255	SUN VALLEY	NV		03/24/2017	6.440	66,017	-	212,796
0000119578	LAS VEGAS	NV		03/24/2017	5.990	63,503	-	126,097
0000119594	LAS VEGAS	NV		03/24/2017	5.990	88,457	-	161,772
0000119669	SUN VALLEY	NV		03/24/2017	4.250	41,966	-	188,379
0000119768	LAS VEGAS	NV		03/24/2017	3.500	66,508	-	196,183
0000119792	RENO	NV		03/24/2017	3.500	142,317	-	407,417
0000119925	SILVER SPRINGS	NV		03/24/2017	3.500	34,064	-	168,285
0000120196	LAS VEGAS	NV		03/24/2017	7.050	29,799	-	97,228
0000120220	LAS VEGAS	NV		03/24/2017	7.950	48,813	-	144,692
0000120303	NORTH LAS VEGAS	NV		03/24/2017	6.990	56,525	-	173,467
0000120485	CENTRALIA	WA		03/24/2017	4.125	177,237	-	254,312
0000405570	SAN CLEMENTE	CA		02/22/2017	4.000	438,478	-	341,543
0000489153	KATY	TX		02/22/2017	2.000	89,768	-	61,532
0000489457	NORTH LAS VEGAS	NV		02/22/2017	6.000	146,874	-	58,470
0000588985	WOODBRIDGE	VA		02/22/2017	6.750	240,823	-	120,900
0000590186	RIVERSIDE	CA		02/22/2017	2.000	212,053	-	157,806
0000593939	JACKSON	TN		02/22/2017	7.950	110,296	-	57,603
0000617839	MIRAMAR	FL		02/22/2017	2.000	126,011	-	107,353
0000652418	HOLLYWOOD	FL		02/22/2017	2.000	113,129	-	115,464
0000936811	ROANOKE	VA		02/22/2017	2.000	92,333	-	77,083
0000941134	BALTIMORE	MD		02/22/2017	2.000	95,326	-	62,041
0000941263	ELGIN	IL		02/22/2017	2.000	153,239	-	75,725
0000959188	FRANKLIN	PA		02/22/2017	8.593	57,459	-	30,845
0000983211	JERSEY CITY	NJ		02/22/2017	2.342	239,755	-	156,365
0001042802	PARMA	OH		02/22/2017	8.150	105,541	-	49,330
0001060475	PENNSAUKEN	NJ		02/22/2017	2.000	120,915	-	57,247
0001064374	SAUGUS	MA		02/22/2017	2.000	383,479	-	341,807
0001064503	NANTUCKET	MA		02/22/2017	2.000	440,770	-	329,674
0001065276	AVALON	NJ		02/22/2017	4.000	652,549	-	439,973
0001065280	NANTUCKET	MA		02/22/2017	4.000	551,907	-	398,551
0001066034	TALLAHASSEE	FL		02/22/2017	3.500	220,479	-	149,967
0001066134	BENSON	NC		02/22/2017	6.920	107,185	-	55,565
0001066271	COLUMBUS	OH		02/22/2017	6.125	117,751	-	44,854

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1	Location 2	Location 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
0001079370	ELGIN	IL		02/22/2017	11.090	132,893	-	102,883
0001079886	WAYNESBORO	VA		02/22/2017	5.410	93,139	-	41,589
0001080495	NORTON	VA		02/22/2017	11.310	35,073	-	31,471
0001081154	HAVELOCK	NC		02/22/2017	7.000	151,802	-	70,937
0001081236	PALOUSE	WA		02/22/2017	8.400	116,047	-	63,419
0001081811	BRODNAX	VA		02/22/2017	7.640	52,122	-	25,480
0001082326	CATHEDRAL CITY	CA		02/22/2017	4.750	184,373	-	143,654
0001084742	LEVITTOWN	PA		02/22/2017	6.290	186,850	-	97,710
0001086206	CHARLOTTE	NC		02/22/2017	10.830	62,188	-	35,214
0001091800	AMITY	OR		02/22/2017	7.140	298,042	-	182,155
0001110432	EVANSVILLE	IN		02/22/2017	6.820	76,404	-	37,888
0001110722	INDEPENDENCE	OR		02/22/2017	6.829	162,923	-	88,878
0001111187	GRAND RAPIDS	MI		02/22/2017	7.990	75,274	-	43,843
0001113444	MOUNT PROSPECT	IL		02/22/2017	2.000	215,234	-	145,230
0001113508	HOMINY	OK		02/22/2017	7.837	44,184	-	26,833
0001113721	POTOMAC	MD		02/22/2017	4.125	386,566	-	280,654
0001114048	SPRINGFIELD	MA		02/22/2017	8.190	104,350	-	63,340
0001114567	LAS VEGAS	NV		02/22/2017	6.375	221,124	-	101,760
0001114959	COSTA MESA	CA		02/22/2017	2.000	355,901	-	340,914
0001183181	MENIFEE	CA		02/22/2017	5.500	320,313	-	189,106
0001222030	GROVE CITY	OH		02/22/2017	6.996	176,937	-	80,135
0001222257	ELLIOTTSBURG	PA		02/22/2017	2.004	79,088	-	64,619
0001234647	CHARLOTTE	NC		02/22/2017	9.590	151,931	-	78,192
0001239712	SPARTANBURG	SC		02/22/2017	5.625	53,825	-	34,171
0001249691	BLAIRSTOWN	IA		02/22/2017	8.500	94,640	-	45,189
0001249802	LAS CRUCES	NM		02/22/2017	8.672	67,841	-	37,598
0001250155	AUBERRY	CA		02/22/2017	9.320	98,308	-	60,748
0001250239	EAST HAMPTON	CT		02/22/2017	8.922	240,558	-	122,082
0001250453	CATONSVILLE	MD		02/22/2017	9.082	250,073	-	136,036
0001250578	POCOMOKE CITY	MD		02/22/2017	9.630	62,836	-	36,219
0001250712	MADERA	CA		02/22/2017	9.652	49,441	-	29,338
0001251344	GLENDALE	AZ		02/22/2017	7.200	187,147	-	94,635
0001251454	RUCKERSVILLE	VA		02/22/2017	7.249	27,082	-	74,142
0001251739	BURLINGTON	NC		02/22/2017	9.600	43,832	-	27,127
0001251882	BAKERSFIELD	CA		02/22/2017	7.360	68,071	-	65,399
0001251957	YUCAIPA	CA		02/22/2017	7.380	235,903	-	127,920
0001252126	MESA	AZ		02/22/2017	8.359	48,562	-	24,897
0001252346	BLOOMINGTON	IN		02/22/2017	9.750	74,929	-	39,066
0001252363	NASHVILLE	OH		02/22/2017	10.249	74,257	-	36,431
0001252881	ARIMO	ID		02/22/2017	8.004	99,235	-	52,687
0001252971	SIERRA VISTA	AZ		02/22/2017	7.486	28,542	-	42,284
0001254547	YPSILANTI	MI		02/22/2017	8.740	40,178	-	23,462
0001254556	ALTOONA	PA		02/22/2017	7.200	91,364	-	43,395
0001254654	COWICHE	WA		02/22/2017	7.500	233,747	-	146,355
0001255034	ALBERT LEA	MN		02/22/2017	11.004	54,029	-	25,480

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1	Location 2	3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0001255144	SARASOTA	FL		02/22/2017	9.390	82,412	-	43,388
0001255185	BRYAN	OH		02/22/2017	8.004	106,735	-	61,049
0001255514	MUNSTER	IN		02/22/2017	11.260	108,670	-	82,291
0001255552	BULAN	KY		02/22/2017	6.000	47,576	-	28,289
0001255734	BRICK	NJ		02/22/2017	6.504	176,259	-	95,359
0001255962	OLD FORT	NC		02/22/2017	8.114	113,565	-	59,747
0001255986	ANDERSON	IN		02/22/2017	7.446	85,360	-	47,876
0001256045	VINTON	IA		02/22/2017	9.766	57,518	-	31,823
0001256160	RENVILLE	MN		02/22/2017	6.000	103,519	-	40,406
0001366913	BROOKLYN	NY		02/22/2017	8.450	409,095	-	225,214
0001366939	FRANKFORT	MI		02/22/2017	5.125	142,511	-	97,446
0001366951	TAMPA	FL		02/22/2017	7.788	89,766	-	48,837
0001367002	MAHAFFEY	PA		02/22/2017	7.250	45,336	-	29,455
0001367005	LAS VEGAS	NV		02/22/2017	6.000	110,478	-	76,171
0001367025	PALM BEACH GARDENS	FL		02/22/2017	3.625	444,498	-	726,552
0001367036	VAN WERT	OH		02/22/2017	5.244	75,359	-	33,894
0001368695	DONORA	PA		02/22/2017	8.540	53,159	-	29,220
0001368866	JOHNSTON	RI		02/22/2017	4.875	133,645	-	83,458
0001368915	EAST PROVIDENCE	RI		02/22/2017	3.500	119,731	-	80,620
0001369022	NORTH CHARLESTON	SC		02/22/2017	7.475	63,792	-	40,436
0001369130	RITTMAN	OH		02/22/2017	7.110	79,168	-	46,238
0001369747	MOGADORE	OH		02/22/2017	7.820	92,229	-	46,377
0001369760	MADISON	OH		02/22/2017	7.750	56,884	-	29,171
0001369765	HAMILTON	OH		02/22/2017	6.150	159,787	-	97,720
0001369873	TONAWANDA	NY		02/22/2017	7.150	82,352	-	57,525
0001370045	VERONA	PA		02/22/2017	8.700	78,357	-	48,591
0001370260	S ROCKWOOD	MI		02/22/2017	7.125	63,612	-	48,876
0001370334	HAMILTON	OH		02/22/2017	7.125	83,184	-	41,573
0001371062	GRAFTON	OH		02/22/2017	8.040	196,071	-	119,607
0001371202	TOLEDO	OH		02/22/2017	5.655	112,424	-	38,019
0001371310	AKRON	OH		02/22/2017	7.480	79,031	-	38,975
0001500350	LAFAYETTE	CA		02/03/2017	3.495	1,484,714	-	1,702,761
0001601469	EL CERRITO	CA		02/03/2017	4.375	608,243	-	682,469
0001601628	SAN FRANCISCO	CA		02/03/2017	4.375	1,021,546	-	1,140,620
0001602012	FREMONT	CA		02/03/2017	4.375	728,315	-	812,320
0001602193	NOVATO	CA		02/03/2017	4.500	740,867	-	824,382
0001602255	ALAMEDA	CA		02/03/2017	3.375	676,152	-	808,409
0001602264	MILL VALLEY	CA		02/03/2017	4.125	892,679	-	1,004,278
0001602466	SAN FRANCISCO	CA		02/03/2017	4.375	702,578	-	783,647
0001602472	LAFAYETTE	CA		02/03/2017	4.250	1,263,144	-	1,413,437
0001602483	ALAMEDA	CA		02/03/2017	3.500	895,173	-	1,010,194
0001602504	SAN RAMON	CA		02/03/2017	3.625	1,299,077	-	1,463,189
0001602522	SAN RAMON	CA		02/03/2017	3.750	1,152,059	-	1,292,131
0001602714	SAN MATEO	CA		02/03/2017	4.250	752,165	-	855,235
0001602740	PLEASANTON	CA		02/03/2017	4.500	712,715	-	796,326

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1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0001603110	OAKLAND	CA		02/03/2017	4.500	578,533	-	646,557
0001603219	SOUTH SAN FRANCISCO	CA		02/03/2017	3.625	609,900	-	740,030
0001603516	SUNNYVALE	CA		02/03/2017	3.625	1,492,270	-	1,692,124
0001603530	NEW CANAAN	CT		03/10/2017	4.250	1,782,849	-	2,067,148
0001603588	SAN FRANCISCO	CA		02/03/2017	3.625	1,192,970	-	1,345,837
0001603589	REDWOOD CITY	CA		02/03/2017	4.250	1,418,462	-	1,595,583
0001603682	SAN FRANCISCO	CA		02/03/2017	3.250	2,093,356	-	2,487,639
0001603684	SAN FRANCISCO	CA		02/03/2017	4.250	2,125,099	-	2,390,045
0001603686	HOUSTON	TX		03/10/2017	5.000	780,153	-	862,245
0001603889	REDWOOD CITY	CA		02/03/2017	4.375	1,122,865	-	1,285,521
0001603928	KNOXVILLE	TN		03/10/2017	3.750	535,001	-	607,470
0001604098	SAN FRANCISCO	CA		03/10/2017	4.625	924,935	-	1,022,356
0001604183	DENVER	CO		03/10/2017	4.250	713,432	-	838,843
0001604488	WEST HILLS	CA		03/10/2017	4.125	1,034,726	-	1,146,713
0001604533	SAN FRANCISCO	CA		03/10/2017	4.000	2,421,230	-	2,728,866
0001604627	WASHINGTON	DC		03/10/2017	3.750	261,231	-	301,545
0007043219	WEAVERVILLE	NC		02/17/2017	5.900	36,277	-	187,636
0008026627	LAGRANGEVILLE	NY		02/17/2017	5.500	173,977	-	356,875
0008563413	FRANKFORT	IN		02/17/2017	2.000	53,964	-	64,615
0008717985	LARGO	FL		02/17/2017	6.300	50,666	-	299,519
0008829046	SPRINGFIELD	OR		02/17/2017	6.750	83,081	-	172,764
0008843492	BRONX	NY		02/17/2017	3.400	229,732	-	536,916
0008853335	COMPTON	CA		02/17/2017	6.250	30,255	-	295,130
0009060211	HOUSTON	TX		02/17/2017	8.500	39,755	-	110,443
0009535709	DALLAS	TX		02/17/2017	8.250	45,797	-	66,321
0009570102	COVENTRY	RI		02/17/2017	6.350	227,075	-	267,814
0010084868	GREENBELT	MD		03/03/2017	5.990	202,898	-	226,808
0010086759	CALEDONIA	MI		03/03/2017	3.375	167,195	-	167,529
0010103265	LOCKPORT	IL		02/17/2017	6.400	37,137	-	290,795
0010270130	NEY	OH		02/17/2017	8.250	130,942	-	132,724
0010775021	YUBA CITY	CA		02/17/2017	7.450	281,865	-	263,968
0010778439	BURLINGTON	NC		02/17/2017	2.000	52,845	-	73,082
0010929800	FARMINGTON	NY		02/17/2017	7.800	87,057	-	123,998
0011096013	CUYAHOGA FALLS	OH		02/17/2017	6.940	123,417	-	94,366
0011172020	ASHVILLE	OH		02/17/2017	8.000	185,540	-	173,987
0011187598	JACKSONVILLE	FL		02/17/2017	8.990	156,775	-	198,964
0011187937	OWINGS MILLS	MD		02/17/2017	9.490	263,564	-	250,705
0011315116	PALM COAST	FL		02/17/2017	2.380	26,138	-	53,642
0011322740	OKLAHOMA CITY	OK		02/17/2017	8.990	60,252	-	68,542
0011436805	BOWIE	MD		02/17/2017	6.125	298,732	-	318,823
0011776077	HOUSTON	TX		02/17/2017	8.750	89,933	-	132,303
0011791308	MATTHEWS	NC		02/17/2017	2.000	76,409	-	144,350
0011801917	CLAYTON	NC		02/17/2017	9.990	162,905	-	192,073
0011803269	COLUMBIA	SC		02/17/2017	7.900	63,950	-	68,591
0011818523	BALTIMORE	MD		02/17/2017	7.250	205,560	-	238,504
0011833951	STATEN ISLAND	NY		02/17/2017	6.890	359,394	-	371,547

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0011911310	NEW ALBANY	OH		02/17/2017	6.375	184,856	-	242,000
0011926052	DAYTON	OH		02/17/2017	2.315	105,221	-	127,655
0011950029	RICHMOND	VA		02/17/2017	8.000	193,311	-	211,290
0012151395	ST AUGUSTINE	FL		02/17/2017	4.690	113,576	-	180,785
0012210035	OKLAHOMA CITY	OK		02/17/2017	5.640	89,454	-	95,294
0012280160	BRUNSWICK	OH		02/17/2017	6.390	163,199	-	207,124
0012301636	GATE CITY	VA		02/17/2017	7.350	54,446	-	76,502
0012303590	CHRISTIANSBRG	VA		02/17/2017	7.490	137,526	-	178,196
0012307872	CLOVIS	CA		02/17/2017	5.330	121,857	-	110,207
0012454823	PRINCETON	LA		02/17/2017	7.290	72,202	-	116,292
0012731220	OKLAHOMA CITY	OK		02/17/2017	6.390	54,771	-	71,168
0012749164	DES MOINES	IA		02/17/2017	2.000	49,971	-	53,699
0012814547	LOS ANGELES	CA		02/17/2017	5.130	187,393	-	425,709
0012862736	ELK GROVE	CA		02/17/2017	6.070	333,603	-	312,823
0012914107	MIDLOTHIAN	VA		02/17/2017	5.700	120,667	-	250,466
0013038237	SELMA	CA		02/17/2017	6.732	115,063	-	108,298
0013038880	HILLIARD	FL		02/17/2017	5.640	112,940	-	198,432
0013123492	CHELTENHAM	PA		02/17/2017	2.884	187,715	-	198,114
0013124627	SOUTH PLAINFIELD	NJ		03/03/2017	5.000	569,432	-	479,217
0013210950	GEORGETOWN	TX		02/17/2017	6.940	124,917	-	310,788
0013236864	TUCSON	AZ		02/17/2017	5.340	70,188	-	73,993
0013344627	INDEPENDENCE	KY		02/17/2017	7.690	127,220	-	154,000
0013353024	CASA GRANDE	AZ		02/17/2017	6.740	80,371	-	74,524
0013409297	OAKLAND	CA		02/17/2017	5.482	258,526	-	322,635
0013454509	WACO	TX		02/17/2017	10.595	99,607	-	128,484
0013665807	LEADVILLE	CO		02/17/2017	6.940	136,316	-	131,729
0013703574	GILBERT	AZ		02/17/2017	5.250	106,014	-	183,380
0013705371	HOLIDAY	FL		02/17/2017	5.490	66,353	-	72,354
0013719208	NORLINA	NC		02/17/2017	6.190	71,347	-	129,126
0013724695	ROSAMOND	CA		02/17/2017	7.188	168,857	-	177,335
0013815246	PORT RICHEY	FL		02/17/2017	6.990	129,893	-	93,309
0014005979	MIAMI	FL		02/17/2017	5.290	46,034	-	123,558
0014091821	UPPER MARLBOR	MD		02/17/2017	6.790	208,399	-	218,357
0014106124	MIDLOTHIAN	VA		02/17/2017	5.640	117,579	-	160,651
0014127971	ENOLA	PA		02/17/2017	6.690	79,843	-	110,986
0014155501	CHARLESTON	SC		02/17/2017	6.390	123,000	-	109,283
0014174247	WATERBURY	CT		02/17/2017	6.240	95,655	-	133,301
0014357982	LITHIA	FL		02/17/2017	5.590	69,441	-	109,611
0014403877	MURRAY	UT		02/17/2017	6.390	275,236	-	461,969
0014412928	MYRTLE CREEK	OR		02/17/2017	6.340	50,035	-	120,027
0014481741	WAIANAE	HI		02/17/2017	5.950	91,033	-	117,658
0014485973	KNOXVILLE	TN		02/17/2017	6.690	112,783	-	155,026
0014663884	LAKELAND	FL		02/17/2017	5.600	52,807	-	160,564
0014664502	MIDDLEBURG	FL		02/17/2017	6.050	83,663	-	83,890
0014669311	HAMMOND	LA		02/17/2017	6.890	161,481	-	211,048

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

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	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0014674337	MARLBOROUGH	NH		02/17/2017	5.440	109,535	-	124,822
0014678502	ASTORIA	OR		02/17/2017	6.290	193,880	-	259,917
0014687024	BEDFORD	VA		02/17/2017	5.040	185,872	-	313,532
0014705339	ST PETE	FL		02/17/2017	6.190	165,082	-	174,393
0014737233	INDIANAPOLIS	IN		02/17/2017	6.790	53,580	-	63,811
0014791511	CAMP VERDE	AZ		02/17/2017	6.190	108,376	-	90,113
0014824155	LAKELAND	FL		02/17/2017	5.750	66,701	-	84,413
0014878482	BOISE	ID		02/17/2017	6.240	132,957	-	147,717
0014931422	GERMANTOWN	NY		02/17/2017	5.750	98,507	-	137,101
0014937536	DURHAM	NC		02/17/2017	6.400	101,226	-	211,208
0014995526	MISHAWAKA	IN		02/17/2017	6.790	96,897	-	107,338
0014998629	CAPITAL HGTS	MD		02/17/2017	5.540	132,953	-	153,287
0015078809	CHICAGO	IL		03/03/2017	2.000	296,484	-	364,118
0015227945	BRISTOL	VA		02/17/2017	2.000	73,403	-	114,445
0015331931	MERRIMACK	NH		03/03/2017	6.875	220,985	-	209,817
0015353872	PORT RICHEY	FL		03/03/2017	6.375	73,502	-	76,932
0015354061	EAST SYRACUSE	NY		03/03/2017	6.750	82,305	-	85,701
0015354210	WATERBURY	CT		03/03/2017	6.500	125,324	-	139,913
0015354622	DAYTON	OH		03/03/2017	4.000	76,779	-	75,749
0015396120	EASTLAKE	OH		02/17/2017	6.125	169,295	-	138,093
0015700305	HUNTERSVILLE	NC		02/17/2017	6.240	164,687	-	227,755
0015708219	NRWALK	CA		03/03/2017	2.000	336,916	-	413,467
0015708360	CROWN POINT	IN		03/03/2017	5.625	345,971	-	337,623
0015708465	BELLPORT	NY		03/03/2017	4.000	246,570	-	324,180
0015708683	UNDERWOOD	IA		03/03/2017	2.000	196,433	-	255,148
0015708697	HOT SPRINGS	AR		03/03/2017	4.000	61,224	-	62,384
0015708744	ROCHESTER	NY		03/03/2017	7.340	108,831	-	119,535
0015716427	BURLINGTON CITY	NJ		03/03/2017	2.000	67,842	-	91,009
0015783501	SHELTON	WA		03/03/2017	4.000	157,432	-	134,658
0015783513	CHICAGO	IL		03/03/2017	10.250	106,635	-	109,623
0015785637	MIRAMAR	FL		03/03/2017	4.125	284,950	-	269,518
0015785737	MANCHESTER	TN		03/03/2017	6.750	116,509	-	136,377
0015788054	SOUTH BEND	IN		03/03/2017	5.500	174,837	-	194,755
0015788161	KAILUA KONA	HI		03/03/2017	6.875	403,471	-	424,596
0015788452	SAGINAW	MI		03/03/2017	3.500	155,231	-	188,803
0015871031	AMERICAN CANY	CA		02/17/2017	5.980	55,886	-	424,515
0016002677	LOUISVILLE	KY		02/17/2017	6.890	70,055	-	64,127
0016029019	GOOSE CREEK	SC		02/17/2017	6.200	345,149	-	447,084
0016035008	CLINTON	MD		02/17/2017	5.740	230,199	-	272,284
0016050932	HENDERSON	MD		02/17/2017	8.290	75,739	-	108,824
0016053688	MAGNA	UT		02/17/2017	6.700	147,873	-	205,637
0016066672	MORGANTOWN	KY		02/17/2017	7.590	158,120	-	155,493
0016069676	LORIS	SC		02/17/2017	6.250	69,150	-	54,921
0016081515	ANTIOCH	TN		02/17/2017	6.000	126,484	-	193,544
0016097230	PITTSBURGH	PA		02/17/2017	6.900	84,151	-	95,038

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0016122160	TEMPLE HILLS	MD		02/17/2017	9.390	219,480	-	204,133
0016127839	CLARKSVILLE	TN		02/17/2017	7.600	98,972	-	141,584
0016183285	COALINGA	CA		03/03/2017	4.250	106,461	-	111,379
0016183454	SAUGUS	MA		03/03/2017	2.000	321,824	-	339,064
0016183550	JACKSONVILLE	FL		03/03/2017	2.625	1,148,184	-	1,495,142
0016184160	MOSCOW	ID		02/17/2017	9.650	182,047	-	187,034
0016190290	ASHLAND	OH		02/17/2017	10.400	114,222	-	157,134
0016192924	INDIAN MOUND	TN		02/17/2017	7.350	50,689	-	74,632
0016243503	IMPERIAL	CA		02/17/2017	7.230	186,299	-	216,187
0016244105	CECILTON	MD		02/17/2017	5.990	139,609	-	171,029
0016257081	MESA	AZ		02/17/2017	6.290	177,264	-	170,510
0016257420	COLORADO SPRI	CO		02/17/2017	7.840	187,787	-	199,250
0016259899	CAPE CORAL	FL		03/03/2017	3.000	109,393	-	169,657
0016260037	ORANGE COVE	CA		03/03/2017	6.750	70,292	-	69,884
0016260136	PEABODY	MA		03/03/2017	3.500	304,837	-	319,067
0016284317	ARLINGTON	TN		02/17/2017	9.800	176,091	-	164,122
0016295503	GREENSBORO	NC		02/17/2017	8.050	44,493	-	93,257
0016330771	COMPTON	CA		02/17/2017	5.230	196,706	-	307,830
0016331308	BALDWIN PARK	CA		02/17/2017	5.480	46,595	-	412,059
0016342453	LANCASTER	PA		02/17/2017	8.200	60,241	-	174,147
0016343881	CYPRESS	TX		02/17/2017	7.158	37,911	-	68,617
0016354557	LAKE WALES	FL		02/17/2017	6.140	54,754	-	83,492
0016361107	WOODBRIDGE	NJ		02/17/2017	6.890	281,246	-	258,508
0016367906	HAMPTON	VA		02/17/2017	6.250	101,922	-	94,382
0016379802	FRESNO	CA		02/17/2017	6.904	109,122	-	139,775
0016383950	TERRYTOWN	LA		03/03/2017	4.000	144,173	-	161,700
0016384021	KODAK	TN		03/03/2017	4.250	132,494	-	137,784
0016405821	CALLAWAY	VA		02/17/2017	6.190	53,347	-	160,981
0016418667	MARYSVILLE	CA		02/17/2017	5.480	133,874	-	188,708
0016420945	IRONTON	OH		02/17/2017	8.690	54,525	-	53,219
0016435216	SOUTH PRAIRE	WA		02/17/2017	6.740	211,882	-	240,542
0016436149	MESA	AZ		02/17/2017	7.800	137,670	-	128,043
0016508624	ORLANDO	FL		02/17/2017	6.640	82,835	-	60,408
0016544884	MESA	AZ		02/17/2017	6.090	34,236	-	97,240
0016566515	BLUFF CITY	TN		02/17/2017	8.250	63,225	-	74,637
0016566606	POWELL	TN		02/17/2017	9.800	172,827	-	181,467
0016568800	PALMYRA	VA		02/17/2017	6.750	43,932	-	126,016
0016579740	HOPATCONG	NJ		02/17/2017	7.850	203,716	-	217,482
0016596561	ST MARIES	ID		02/17/2017	7.750	118,722	-	149,232
0016597825	FAYETTEVILLE	NC		02/17/2017	8.100	123,229	-	164,000
0016605909	PENDLETON	SC		02/17/2017	7.700	63,466	-	64,439
0016616096	BALTIMORE	MD		02/17/2017	6.890	123,101	-	96,761
0016653727	WINDSOR	CA		02/17/2017	7.080	522,626	-	565,793
0016663924	BLAINE	MN		02/17/2017	8.600	143,069	-	175,606
0016672180	COLUMBIA CITY	IN		02/17/2017	7.080	103,929	-	131,272
0016705352	RIVERSIDE	CA		02/17/2017	8.506	353,253	-	361,699

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	2	3						
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0016721904	AUBURN	NY		02/17/2017	10.600	84,149	-	94,661
0016730749	COLORADO SPR	CO		02/17/2017	8.330	152,350	-	198,743
0016730806	GRAND JUNCTI	CO		02/17/2017	6.790	241,348	-	269,438
0016748220	PHILA	PA		02/17/2017	10.700	66,365	-	64,759
0016749244	HUNTSVILLE	TX		02/17/2017	8.140	59,497	-	118,424
0016766412	CLARKSVILLE	TN		02/17/2017	2.000	60,037	-	79,173
0016789703	PRINEVILLE	OR		02/17/2017	6.150	173,657	-	144,998
0016798530	SHILLINGTON	PA		03/03/2017	6.875	86,417	-	83,559
0016812646	POWELL	TN		02/17/2017	9.350	126,421	-	142,259
0016818700	VOLCANO	CA		02/17/2017	8.131	216,996	-	248,910
0016819252	MIAMI	FL		02/17/2017	6.740	84,342	-	140,867
0016821357	LAUREL SPRING	NJ		02/17/2017	6.790	206,111	-	188,913
0016821787	WOODHAVEN	NY		02/17/2017	6.600	317,004	-	377,792
0016843344	MORENO VALLEY	CA		02/17/2017	6.843	263,206	-	304,251
0016853947	MIDDLEBURG	FL		02/17/2017	2.000	128,248	-	151,000
0016859308	VINTON	VA		02/17/2017	9.340	144,477	-	140,590
0016878712	LOUISVILLE	KY		02/17/2017	7.380	53,310	-	64,534
0016906224	HAGERSTOWN	MD		02/17/2017	6.600	27,235	-	100,933
0016913048	EDEN	NY		02/17/2017	7.490	242,854	-	379,692
0016923039	MARYVILLE	TN		02/17/2017	9.750	109,201	-	151,837
0016934879	FOREST	VA		02/17/2017	8.490	168,319	-	159,399
0016951881	HARKER HEIGHT	TX		02/17/2017	8.540	122,515	-	136,382
0016979379	BROOKSVILLE	FL		02/17/2017	6.690	76,708	-	74,926
0016981607	DISTRICT HEIG	MD		02/17/2017	6.870	251,632	-	263,362
0016988396	MIAMI	FL		02/17/2017	5.940	109,465	-	204,685
0016990848	UNIONDALE	NY		02/17/2017	8.250	304,770	-	353,832
0017253477	DAYTON	OH		02/17/2017	6.870	56,539	-	58,053
0017256850	GREENEVILLE	TN		02/17/2017	5.250	71,100	-	89,291
0017258336	BRISTOL	VA		02/17/2017	9.790	59,465	-	55,245
0017273236	BOONVILLE	NY		02/17/2017	6.830	38,866	-	73,414
0017314139	WILLIAMSBURG	VA		02/17/2017	6.830	36,668	-	137,390
0017327495	BROOKLYN	NY		02/17/2017	6.830	225,456	-	886,863
0017327818	NORWICH	NY		02/17/2017	6.830	87,860	-	79,555
0017372715	ANDERSON	SC		02/17/2017	7.370	106,321	-	110,016
0017936857	HAWTHORNE	FL		02/17/2017	6.390	229,114	-	216,753
0017944513	LODI	CA		02/17/2017	6.580	60,670	-	167,317
0017944554	TWENTYNINEPLM	CA		02/17/2017	6.641	89,948	-	93,030
0017961210	HOMOSASSA	FL		02/17/2017	6.090	52,036	-	74,349
0017976481	WILDOMAR	CA		02/17/2017	6.930	374,248	-	416,834
0017976762	TUCSON	AZ		02/17/2017	6.460	48,813	-	125,938
0017984436	AKRON	OH		02/17/2017	6.510	28,146	-	73,434
0018018432	ARNOLD	MD		02/17/2017	6.940	33,407	-	229,839
0019427406	HARTSVILLE	SC		03/24/2017	3.000	39,653	-	69,720
0019427708	FLETCHER	NC		03/24/2017	4.625	148,933	-	179,425
0019427820	CARTERET	NJ		03/24/2017	2.000	254,475	-	239,208

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	2	3						
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0019427825	CHICAGO	IL		03/24/2017	3.375	236,873	-	264,221
0019427827	INGLIS	FL		03/24/2017	6.500	98,158	-	79,620
0019427859	OSWEGO	IL		03/24/2017	6.750	330,708	-	304,313
0019427862	COTTONPORT	LA		03/24/2017	6.000	47,478	-	69,073
0400636973	CORPUS CHRISTI	TX		03/08/2017	3.000	187,545	-	423,905
0402215042	CINCINNATI	OH		03/08/2017	4.000	48,085	-	104,975
0405808413	BETHESDA	MD		03/08/2017	6.875	400,548	-	625,931
0406122884	ANNAPOLIS	MD		03/08/2017	2.000	132,878	-	463,537
0407160684	OAKHURST	CA		03/08/2017	6.250	54,798	-	119,589
0410647710	FREMONT	CA		03/08/2017	5.375	283,403	-	857,146
0411265002	READING	MA		03/08/2017	4.000	276,561	-	409,476
0411265084	MAQUOKETA	IA		03/08/2017	6.500	73,161	-	82,039
0413132172	GLENDALE	AZ		03/08/2017	4.000	182,113	-	194,699
0414212070	HARRISON TO	MI		03/08/2017	3.500	98,442	-	106,816
0414601170	NORTHAMPTON	PA		03/08/2017	7.000	134,775	-	189,561
0414603009	SOUTH OZONE PARK	NY		03/08/2017	3.000	323,847	-	355,220
0414623708	TONOPAH	AZ		03/08/2017	4.000	117,450	-	149,569
0414747690	KIRKLAND	WA		03/08/2017	5.250	162,874	-	462,976
0414748120	POWELL	OH		03/08/2017	5.625	96,022	-	205,629
0414748324	ROLLING MEADOWS	IL		03/08/2017	5.250	82,936	-	222,547
0414827999	BYRON CENTER	MI		03/08/2017	7.000	102,600	-	99,499
0414830172	WEST PALM BEACH	FL		03/08/2017	4.000	42,951	-	104,788
0414830199	INDEPENDENCE TWP	MI		03/08/2017	4.000	46,862	-	129,972
0414830287	WOODCLIFF LAKE	NJ		03/08/2017	4.000	513,240	-	624,026
0414830763	LAS VEGAS	NV		03/08/2017	4.000	161,446	-	178,750
0414830781	RHOADESVILLE	VA		03/08/2017	4.000	234,330	-	259,577
0414830931	OAKLAND PARK	FL		03/08/2017	4.000	51,501	-	149,977
0414830938	MARGATE	FL		03/08/2017	4.000	65,848	-	197,875
0414830947	CORAL SPRINGS	FL		03/08/2017	4.000	89,155	-	109,731
0414939505	POTOMAC	MD		03/08/2017	5.375	66,662	-	655,430
0415005525	MYRTLE BEACH	SC		03/08/2017	5.375	120,061	-	189,677
0415005568	MYRTLE BEACH	SC		03/08/2017	5.125	219,343	-	249,351
0415011047	SOUTHFIELD	MI		03/08/2017	7.000	138,822	-	157,666
0415011315	BAYVILLE	NY		03/08/2017	3.500	372,616	-	359,339
0415229247	DORAL	FL		03/08/2017	4.000	233,397	-	354,569
0415229343	GILBERT	AZ		03/08/2017	4.000	123,278	-	289,779
0415229355	FORT LAUDERDALE	FL		03/08/2017	4.000	277,763	-	419,640
0415229366	RIVERSIDE	CA		03/08/2017	4.000	275,915	-	440,609
0415229709	LAKE WORTH	FL		03/08/2017	3.000	119,358	-	166,012
0415271403	CANON CITY	CO		03/08/2017	7.040	52,098	-	107,251
0415272451	DORCHESTER	MA		03/08/2017	3.250	178,799	-	463,786
0415272790	BRONX	NY		03/08/2017	6.500	488,274	-	487,739
0415273133	WHITTIER	CA		03/08/2017	4.000	282,397	-	350,663
0415273777	UPPER MARLBORO	MD		03/08/2017	4.000	362,513	-	367,330
0415273927	MANASSAS	VA		03/08/2017	7.500	165,988	-	174,829

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
0415276821	NEW ALBANY	OH		03/08/2017	3.500	343,323	-	947,635
0415276831	CHICAGO	IL		03/08/2017	3.500	469,870	-	650,095
0415276844	CHICAGO	IL		03/08/2017	2.500	385,300	-	419,403
0415276845	TEMPE	AZ		03/08/2017	5.750	175,954	-	382,636
0415276846	PHOENIX	AZ		03/08/2017	3.625	574,619	-	722,283
0415276848	ANNAPOLIS	MD		03/08/2017	4.875	275,012	-	705,272
0415300201	CHESTERFIELD	VA		03/08/2017	5.875	54,503	-	119,125
0415300224	DETROIT	MI		03/08/2017	4.000	352,495	-	449,569
0415300228	HEATH TWP.	MI		03/08/2017	3.645	193,032	-	307,365
0415317439	LAKELAND	FL		03/08/2017	6.000	386,412	-	349,320
0415318863	ASHLAND	OR		03/08/2017	4.000	260,998	-	377,353
0415318878	TUSTIN	CA		03/08/2017	4.250	138,924	-	415,126
0415318900	CEDAR HILL	TX		03/08/2017	4.250	103,050	-	140,040
0415318918	FREDERICK	MD		03/08/2017	4.625	102,249	-	233,466
0415318923	WHITE LAKE	MI		03/08/2017	3.750	133,071	-	193,610
0415318924	ALLEN PARK	MI		03/08/2017	3.750	74,044	-	115,173
0415318934	FERNDALE	MI		03/08/2017	3.500	67,949	-	109,198
0415318938	FAIRFIELD	CA		03/08/2017	3.625	138,753	-	218,424
0415318945	ALLEN PARK	MI		03/08/2017	4.875	64,772	-	71,622
0415442271	BLOOMINGTON	MN		03/08/2017	2.000	285,801	-	522,012
0415672545	CENTRAL POINT	OR		03/08/2017	4.500	114,668	-	151,455
0415819541	MESA	AZ		03/08/2017	6.000	195,411	-	170,852
0415873461	LAS VEGAS	NV		03/08/2017	3.500	183,658	-	283,686
0415873504	LAS VEGAS	NV		03/08/2017	3.500	323,391	-	392,573
0415873597	STOCKTON	CA		03/08/2017	6.750	103,478	-	188,668
0415873718	REIGELSVILLE	PA		03/08/2017	4.000	489,750	-	533,907
0415936135	SPRINGFIELD GARDENS	NY		03/08/2017	4.000	349,437	-	429,497
0415936161	CORAL SPRINGS	FL		03/08/2017	4.000	104,996	-	388,587
0415939248	KENNETT SQUARE	PA		03/08/2017	7.990	98,721	-	144,505
0415939618	ERIE	MI		03/08/2017	7.250	76,317	-	149,598
0415939629	HOUSTON	TX		03/08/2017	7.000	53,215	-	65,627
0415939638	BROOKLYN	NY		03/08/2017	6.300	309,884	-	606,982
0415940200	SAN DIEGO	CA		03/08/2017	6.740	223,569	-	393,804
0415941354	EUREKA	IL		03/08/2017	4.625	77,724	-	105,663
0415941361	SUGAR LAND	TX		03/08/2017	7.521	84,577	-	158,689
0416145058	CHICAGO	IL		03/08/2017	6.000	243,281	-	269,690
0416145100	CHICAGO	IL		03/08/2017	5.500	58,622	-	119,038
0416274574	ORLANDO	FL		03/08/2017	6.625	89,150	-	67,688
0416366481	YORK	PA		03/08/2017	7.585	110,764	-	144,205
0416366487	BALTIMORE	MD		03/08/2017	4.700	146,397	-	245,933
0416366490	ALLEN	TX		03/08/2017	6.000	88,002	-	152,196
0416412287	VANCOUVER	WA		03/08/2017	6.000	119,238	-	306,733
0416464886	HOLLYWOOD	FL		03/08/2017	4.000	182,010	-	154,212
0416464949	ODESSA	FL		03/08/2017	4.000	351,750	-	338,542
0416535334	EUGENE	OR		03/08/2017	6.250	76,356	-	85,436
0416581039	RIVERBANK	CA		03/08/2017	4.000	302,979	-	264,468

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	2	3						
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0416583096	BELLPORT	NY		03/08/2017	2.125	158,224	-	149,557
0416590171	ST PETERSBURG	FL		03/08/2017	4.375	108,593	-	144,732
0416597514	FARMINGTON HILLS	MI		03/08/2017	2.000	75,203	-	144,738
0416743969	SIMSBURY	CT		03/08/2017	2.000	199,451	-	199,537
0416849194	STROUDSBURG	PA		03/08/2017	6.875	229,995	-	209,589
0416849329	RIVIERA BEACH	FL		03/08/2017	7.500	173,841	-	329,124
0416849346	PORT ORANGE	FL		03/08/2017	5.125	145,212	-	141,838
0416877355	WEST HILLS	CA		03/08/2017	2.898	122,324	-	741,626
0416877362	MULLINS	SC		03/08/2017	5.850	212,943	-	181,684
0416877378	BATESVILLE	IN		03/08/2017	7.000	83,389	-	87,679
0416877514	MIAMI	FL		03/08/2017	5.000	222,489	-	243,720
0416877551	WHITEHALL	NY		03/08/2017	6.000	98,686	-	75,773
0416877615	FORT WASHINGTON	MD		03/08/2017	5.250	132,803	-	201,260
0416877634	OAKLYN	NJ		03/08/2017	6.000	193,517	-	150,252
0417096957	EUGENE	OR		03/08/2017	7.990	113,734	-	480,698
0417096970	YORKTOWN HEIGHTS	NY		03/08/2017	7.600	443,490	-	597,909
0417122839	PHOENIX	AZ		03/08/2017	4.750	70,135	-	104,924
0417139228	MATHER	CA		03/08/2017	3.000	307,607	-	521,932
0417139254	INDIO	CA		03/08/2017	3.949	138,741	-	161,541
0417139371	TUCSON	AZ		03/08/2017	6.000	127,245	-	103,000
0417139502	BAKERSFIELD	CA		03/08/2017	5.018	158,722	-	454,980
0417182759	HANFORD	CA		03/08/2017	2.000	116,921	-	124,649
0417183242	MINOOKA	IL		03/08/2017	2.000	102,266	-	164,411
0417286689	CORAL SPRINGS	FL		03/08/2017	2.625	269,999	-	360,000
0417286766	WESTON	FL		03/08/2017	1.000	424,341	-	503,993
0417287017	HUNLOCK CREEK	PA		03/08/2017	5.250	136,761	-	154,945
0417287319	HARRISBURG	PA		03/08/2017	6.500	350,769	-	327,396
0417287524	CHESTERFIELD	VA		03/08/2017	6.000	263,183	-	245,121
0417287768	LAKE CITY	TN		03/08/2017	5.500	162,863	-	186,856
0417287772	SHELTON	WA		03/08/2017	7.000	101,759	-	107,715
0417287830	BLOOMINGTON	IL		03/08/2017	4.000	98,989	-	133,750
0417288145	BROOKLYN	NY		03/08/2017	3.000	453,877	-	666,000
0417288154	MIAMI	FL		03/08/2017	4.000	237,255	-	235,000
0417288176	PALMDALE	CA		03/08/2017	2.250	287,563	-	404,115
0417288553	FARMINGDALE	NY		03/08/2017	4.000	339,920	-	394,351
0417288595	SOMERSET	MA		03/08/2017	4.000	202,271	-	194,675
0417312987	WOODRIDGE	IL		03/08/2017	3.500	425,999	-	578,382
0417330233	CLEVELAND	OH		03/08/2017	4.500	108,353	-	145,077
0417330395	CINCINNATI	OH		03/08/2017	5.000	76,728	-	104,657
0417330478	WOODSTOCK	IL		03/08/2017	4.875	130,967	-	113,330
0417330510	DENVER	CO		03/08/2017	5.625	118,830	-	223,771
0417330544	SIMI VALLEY	CA		03/08/2017	3.000	417,343	-	478,591
0417330934	SOUTH ELGIN	IL		03/08/2017	2.000	84,249	-	128,421
0417330967	HIGHLAND PARK	IL		03/08/2017	4.125	296,883	-	419,206
0417330994	GENEVA	IL		03/08/2017	2.000	170,486	-	267,960

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0417331008	CHICAGO	IL		03/08/2017	2.000	166,261	-	167,281
0417335389	FAIRFAX	VA		03/08/2017	4.250	388,923	-	374,218
0417335627	DEERFIELD BEACH	FL		03/08/2017	2.250	59,028	-	129,584
0417335676	PARK CITY	UT		03/08/2017	3.500	383,404	-	877,552
0417335813	CHULA VISTA	CA		03/08/2017	2.000	445,084	-	523,688
0417336490	HARTFORD	CT		03/08/2017	2.000	132,747	-	119,577
0417336532	ROCK HILL	SC		03/08/2017	2.000	92,982	-	176,754
0417337514	WEST ISLIP	NY		03/08/2017	4.750	153,832	-	289,417
0417412799	WILMETTE	IL		03/08/2017	6.625	90,642	-	129,013
0417412879	BATAVIA	IL		03/08/2017	3.000	58,901	-	212,849
0417412948	TINLEY PARK	IL		03/08/2017	2.000	51,119	-	197,479
0417413191	BUFFALO GROVE	IL		03/08/2017	3.875	84,286	-	248,648
0417414344	ANNA	OH		03/08/2017	7.550	150,260	-	164,134
0417547279	LEXINGTON	KY		03/08/2017	7.000	109,882	-	109,771
0417549744	COLUMBIA	SC		03/08/2017	6.940	119,883	-	113,410
0417581835	VANCOUVER	WA		03/08/2017	3.375	93,277	-	149,037
0417600069	ALEXANDRIA	VA		03/08/2017	3.750	434,646	-	526,780
0417719626	SHAFTSBURY	VT		03/08/2017	3.300	108,174	-	154,224
0417719826	THURMONT	MD		03/08/2017	6.875	324,746	-	235,530
0417719957	GREENWOOD	IN		03/08/2017	7.950	87,193	-	158,325
0417720193	CHICAGO	IL		03/08/2017	3.000	326,316	-	548,757
0417720486	EDGEWOOD	MD		03/08/2017	3.000	50,839	-	121,720
0417720510	SAINT GEORGE	UT		03/08/2017	3.750	73,933	-	161,121
0417720661	OCEANSIDE	CA		03/08/2017	3.590	178,301	-	367,938
0417720931	PALMDALE	CA		03/08/2017	3.500	228,142	-	427,559
0417721025	BAYTOWN	TX		03/08/2017	7.050	129,888	-	169,388
0417721177	CHINO	CA		03/08/2017	3.000	148,230	-	343,964
0417721566	BALTIMORE	MD		03/08/2017	3.350	174,538	-	198,636
0417739341	LAKEWOOD	CO		03/08/2017	4.000	173,512	-	284,380
0417739366	ROSAMOND	CA		03/08/2017	4.000	207,917	-	182,000
0417739396	NEWPORT BEACH	CA		03/08/2017	3.375	1,326,319	-	2,688,777
0417767016	GRANGER	IN		03/08/2017	2.000	353,975	-	484,207
0417767318	EATONVILLE	WA		03/08/2017	2.000	307,026	-	448,320
0417767412	AMHERST	NY		03/08/2017	4.125	142,679	-	188,634
0417767765	JEFFERSON T	NJ		03/08/2017	4.750	183,829	-	149,761
0417767835	LOMITA	CA		03/08/2017	4.500	720,453	-	922,791
0417767914	CARTERET	NJ		03/08/2017	2.000	246,398	-	300,570
0417767981	BALDWIN	NY		03/08/2017	2.000	275,336	-	353,116
0417767985	PAWLING	NY		03/08/2017	2.000	413,384	-	622,909
0417768030	DEERFIELD	OH		03/08/2017	4.283	218,823	-	191,419
0417948792	OCALA	FL		03/08/2017	4.875	393,534	-	424,147
0417948886	OCALA	FL		03/08/2017	3.000	134,217	-	188,940
0417948983	CAPE CORAL	FL		03/08/2017	3.750	279,277	-	208,881
0417949237	BOUNTIFUL	UT		03/08/2017	3.750	82,340	-	455,105
0417949412	FORT GRATIOT	MI		03/08/2017	3.375	200,117	-	287,789

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0417949432	FORT GRATIOT	MI		03/08/2017	3.375	283,871	-	588,109
0417949770	CHICAGO	IL		03/08/2017	8.000	171,109	-	330,605
0417949827	BONIFAY	FL		03/08/2017	6.000	108,299	-	123,141
0417949849	CHESTERFIELD	MI		03/08/2017	3.500	15,668	-	129,055
0417949850	NEW BALTIMORE	MI		03/08/2017	3.500	16,098	-	172,812
0417960644	BARTONVILLE	IL		03/08/2017	5.250	287,612	-	215,507
0417961206	CLAYTON	NC		03/08/2017	5.668	109,134	-	99,579
0417961285	FAIRLESS HLS	PA		03/08/2017	4.000	157,178	-	214,646
0417961367	BEECHER	IL		03/08/2017	5.370	262,648	-	200,000
0417961817	COMPTON	CA		03/08/2017	2.000	334,192	-	368,136
0417961821	OAKHURST	NJ		03/08/2017	4.000	331,250	-	327,091
0417962457	PENGILLY	MN		03/08/2017	2.000	96,900	-	107,338
0417962601	PITTSBURGH	PA		03/08/2017	2.000	209,653	-	207,275
0418021437	EAST RUTHERFORD	NJ		03/08/2017	4.000	539,243	-	435,000
0418021496	BELMAR	NJ		03/08/2017	4.915	384,092	-	345,741
0418021504	OCEAN CITY	NJ		03/08/2017	4.000	322,948	-	348,364
0418021522	OGDEN	UT		03/08/2017	4.000	122,927	-	159,083
0418021648	GREENWICH	CT		03/08/2017	2.000	737,082	-	804,500
0418021729	AURORA	IL		03/08/2017	5.990	310,079	-	225,619
0418021762	SAINT PAUL	MN		03/08/2017	4.000	347,428	-	349,474
0418021793	BOLINGBROOK	IL		03/08/2017	4.500	200,820	-	159,238
0418023174	ST ALBANS	NY		03/08/2017	4.000	226,023	-	324,578
0418170206	FORT MYERS	FL		03/08/2017	6.625	85,000	-	79,392
0418170209	BATTLE GROUND	WA		03/08/2017	4.250	175,146	-	184,869
0418170228	HOUSTON	TX		03/08/2017	4.500	219,871	-	249,077
0418170231	BALDWINSVILLE	NY		03/08/2017	4.625	69,627	-	79,685
0418170233	BURLINGTON	NJ		03/08/2017	3.250	110,768	-	124,493
0578125105	COEUR D ALENE	ID		03/27/2017	4.375	553,702	-	701,999
0578125189	EL DORADO HILLS	CA		03/27/2017	4.250	560,105	-	715,001
0578125219	WASHINGTON	DC		03/27/2017	5.125	902,160	-	1,467,863
0578125354	ONTARIO	CA		03/27/2017	5.750	485,184	-	543,657
0578125409	SAN FRANCISCO	CA		03/27/2017	5.250	700,520	-	997,701
0578165544	GILBERT	AZ		03/27/2017	5.625	532,121	-	582,371
0597001847	MINNEAPOLIS	MN		01/13/2017	5.750	271,486	-	272,134
0597001854	HUDSON FALLS	NY		01/13/2017	6.250	123,740	-	137,701
0597001857	LAKE CITY	MI		01/13/2017	6.375	92,459	-	148,317
0597001860	MINNEAPOLIS	MN		01/13/2017	5.000	61,827	-	127,597
0597001861	SANDOWN	NH		01/13/2017	5.500	163,863	-	257,200
0597001864	MELBOURNE	FL		01/13/2017	5.875	53,397	-	204,918
0597001875	PORT SAINT LUCIE	FL		01/13/2017	5.875	99,023	-	255,257
0597001899	KNOXVILLE	TN		01/13/2017	7.125	139,676	-	167,342
0597001928	DENVER	CO		01/13/2017	6.500	117,555	-	252,741
0597001941	LAYTONVILLE	CA		01/13/2017	6.625	386,628	-	391,603
0597001944	SAN ANTONIO	TX		01/13/2017	8.625	60,404	-	59,582
0597001945	DALY CITY	CA		01/13/2017	3.000	457,930	-	744,360

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0597001950	TAMPA	FL		01/13/2017	6.875	70,114	-	80,481
0597001953	VIRGINIA BEACH	VA		01/13/2017	5.500	106,609	-	120,415
0597001954	BERLIN	VT		01/13/2017	5.625	110,476	-	128,713
0597001956	HUDSON FALLS	NY		01/13/2017	7.625	117,267	-	171,389
0597001960	CORVALLIS	OR		01/13/2017	7.250	132,750	-	252,612
0597001969	MIAMI	FL		01/13/2017	6.750	104,950	-	156,389
0597001982	CAMBRIA HEIGHTS	NY		01/13/2017	7.250	385,406	-	593,311
0597001984	MYERSTOWN	PA		01/13/2017	6.750	56,317	-	54,858
0597001987	ELLENSBURG	WA		01/13/2017	5.750	200,008	-	241,731
0597001988	WILLIS	TX		01/13/2017	6.875	47,276	-	84,248
0597002000	BEAUMONT	TX		01/13/2017	5.375	83,986	-	197,430
0597002016	DALLAS	TX		01/13/2017	6.375	209,549	-	271,112
0597002017	WEST HEMPSTEAD	NY		01/13/2017	5.000	296,238	-	356,245
0597002019	LUTZ	FL		01/13/2017	4.875	363,943	-	613,416
0597002022	MAGNOLIA	TX		01/13/2017	5.625	248,376	-	493,922
0597002031	ROCKFORD	IL		01/13/2017	5.750	86,259	-	68,797
0597002034	PORTLAND	OR		01/13/2017	5.000	208,553	-	263,000
0597002038	NORTH FORT MYERS	FL		01/13/2017	4.625	135,357	-	364,154
0597002058	ELMONT	NY		01/13/2017	4.750	289,831	-	372,058
0597002066	GATLINBURG	TN		01/13/2017	5.125	242,519	-	198,055
0597002078	GREENTOWN	PA		01/13/2017	5.250	172,879	-	151,463
0597002082	FRANKLIN	NC		01/13/2017	5.250	138,742	-	133,717
0597002085	PORT CHESTER	NY		01/13/2017	5.000	274,343	-	425,774
0597002088	NEPTUNE	NJ		01/13/2017	6.000	192,112	-	216,640
0597002089	NEPTUNE	NJ		01/13/2017	6.000	190,913	-	211,647
0597002091	PORTLAND	OR		01/13/2017	5.250	217,793	-	310,000
0597002093	BONITA SPRINGS	FL		01/13/2017	4.750	142,321	-	246,200
0597002109	MOUNT AIRY	MD		01/13/2017	5.125	316,011	-	389,688
0597002117	VIRGINIA BEACH	VA		01/13/2017	5.125	125,854	-	209,985
0597002119	DERRY	NH		01/13/2017	5.125	80,736	-	307,638
0597002121	SHOREVIEW	MN		01/13/2017	5.250	457,780	-	386,365
0597002122	BRONX	NY		01/13/2017	5.875	384,868	-	495,747
0597002125	AFTON	MN		01/13/2017	4.875	209,324	-	311,938
0597002126	NEW HAVEN	CT		01/13/2017	5.375	308,645	-	530,672
0597002149	WEST PALM BEACH	FL		01/13/2017	5.425	383,485	-	332,305
0597003121	SANIBEL	FL		01/13/2017	3.375	277,676	-	1,161,814
0597003122	MIAMI	FL		01/13/2017	3.375	4,894	-	18,521
0597003127	ORLANDO	FL		01/13/2017	3.625	160,534	-	226,021
0597003128	ORMOND BEACH	FL		01/13/2017	3.375	75,521	-	334,986
0597003130	FORT MYERS BCH	FL		01/13/2017	3.375	450,279	-	781,098
0597003131	NAPLES	FL		01/13/2017	3.375	524,218	-	1,444,101
0597003137	SARASOTA	FL		01/13/2017	3.375	180,393	-	636,469
0597003138	SARASOTA	FL		01/13/2017	3.625	40,523	-	519,221
0597003140	SARASOTA	FL		01/13/2017	3.375	206,704	-	975,914
0597003143	MIAMI BEACH	FL		01/13/2017	3.375	348,393	-	907,978
0597003152	AVENTURA	FL		01/13/2017	3.250	398,002	-	1,610,458

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
0597003153	FT MYERS BSH	FL		01/13/2017	3.250	192,284	-	638,294
0597003156	PENSACOLA BEACH	FL		01/13/2017	3.000	468,980	-	1,472,108
0597003157	PANAMA CITY BCH	FL		01/13/2017	3.250	72,080	-	400,104
0597003160	TAMPA	FL		01/13/2017	3.375	159,838	-	425,428
0597003164	BONITA SPRINGS	FL		01/13/2017	3.375	412,160	-	1,026,917
0597003171	RENO	NV		01/13/2017	3.250	44,732	-	85,305
0597003173	RENO	NV		01/13/2017	3.375	275,891	-	539,606
0597003199	GULF BREEZE	FL		01/13/2017	3.375	43,160	-	167,940
0597003203	MARRERO	LA		01/13/2017	3.250	30,998	-	120,201
0597003204	PENSACOLA	FL		01/13/2017	3.250	29,006	-	67,500
0597003205	PENSACOLA	FL		01/13/2017	3.375	25,853	-	105,376
0597003206	PENSACOLA	FL		01/13/2017	3.250	49,564	-	139,696
0597003207	PENSACOLA	FL		01/13/2017	3.250	32,892	-	87,344
0597003208	PENSACOLA	FL		01/13/2017	3.375	41,710	-	84,833
0597003214	CANTONMENT	FL		01/13/2017	3.125	39,195	-	118,755
0597003217	CANTONMENT	FL		01/13/2017	3.000	37,141	-	101,338
0597003221	PENSACOLA	FL		01/13/2017	3.375	44,672	-	144,956
0597003232	LADY LAKE	FL		01/13/2017	3.250	25,754	-	194,361
0597003233	KISSIMMEE	FL		01/13/2017	3.375	27,482	-	196,358
0597003236	BRANDON	FL		01/13/2017	3.250	49,754	-	246,149
0597003240	FORT MYERS	FL		01/13/2017	5.000	50,635	-	289,230
0597003255	TAMPA	FL		01/13/2017	3.500	123,526	-	266,953
0597003265	SANTA ROSA BCH	FL		01/13/2017	3.375	114,755	-	263,776
0597003267	TAMPA	FL		01/13/2017	3.500	142,597	-	704,037
0597003281	NAPLES	FL		01/13/2017	3.375	667,239	-	1,812,973
0597003283	SARASOTA	FL		01/13/2017	3.375	85,824	-	433,256
0597003285	SUNRISE	FL		01/13/2017	3.375	112,808	-	304,596
0597003287	LUTZ	FL		01/13/2017	3.375	53,772	-	116,755
0597003291	CORAL GABLES	FL		01/13/2017	3.500	650,607	-	1,865,203
0597003317	LEESBURG	FL		01/13/2017	3.375	73,286	-	153,155
0597003325	KENANSVILLE	FL		01/13/2017	3.625	208,343	-	802,285
0597003331	MIAMI	FL		01/13/2017	3.375	43,812	-	347,622
0597003338	ORLANDO	FL		01/13/2017	3.625	47,538	-	340,627
0597003362	HOLLYWOOD	FL		01/13/2017	3.375	108,022	-	405,653
0597003363	MADISON	TN		01/13/2017	3.750	36,389	-	73,237
0597003368	ADAIR	OK		01/13/2017	6.750	200,751	-	278,641
0597003369	MESA	AZ		01/13/2017	6.125	129,307	-	188,280
Summary Line Adj - Residential						(24)	-	-
Summary Line Adj - Residential						(6)	-	-
Summary Line Adj - Residential						1,146,474	-	-
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other				XXX	XXX	160,217,257	0	213,599,391
Mortgages in Good Standing - Commercial Mortgages - All Other								
0000702907	SAN FRANCISCO	CA		03/28/2017	4.010	20,063,137	9,414,893	60,887,511
0000702908	HILLSBOROUGH	NC		03/09/2017	4.310	10,000,000	-	16,286,645
0000702910	DURHAM	NC		03/28/2017	4.470	10,000,000	-	14,496,956

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
0000702865	MENLO PARK	CA		11/17/2016	3.520		17,471,036	167,150,929
0000702882	NEW YORK	NY		02/01/2017	3.250	8,000,000		16,842,105
0000702890	BROOKFIELD	WI		01/30/2017	3.910	9,000,000		13,266,509
0000702897	SAN FRANCISCO	CA		02/08/2017	4.340	16,000,001		30,668,968
0000702899	LOS ANGELES	CA		01/31/2017	3.370	43,000,000		88,898,077
0000702901	FARGO	ND		02/01/2017	4.610	12,075,652	5,924,348	43,196,544
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	128,138,790	32,810,277	451,694,244
0899999. Total - Mortgages in Good Standing				XXX	XXX	370,900,645	40,781,797	962,444,498
3399999. Total Mortgages				XXX	XXX	370,900,645	40,781,797	962,444,498

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																	
0000195886	McLean	IL		11/14/2012	03/22/2017	132,284	-	-	-	-	0	-	132,284	132,284			0
0000702432	SAN FRANCISCO	CA		05/30/2012	03/28/2017	13,999,167	-	833	-	-	833	-	14,000,000	14,000,000			0
0000702433	SAN FRANCISCO	CA		05/31/2012	03/28/2017	2,000,000	-	-	-	-	0	-	2,000,000	2,000,000			0
0000185474	Calhoun	GA		01/26/2001	01/06/2017	139,454	-	-	-	-	0	-	139,454	139,454			0
0000197302	Union	NC		04/15/2015	02/13/2017	3,000,000	-	-	-	-	0	-	3,000,000	3,000,000			0
0000701084	WARWICK	RI		01/13/1999	01/03/2017	293,291	-	-	-	-	0	-	293,291	293,291			0
0000701162	WARWICK	RI		10/15/1999	01/03/2017	71,786	-	-	-	-	0	-	71,786	71,786			0
0000702430	WASHINGTON	DC		04/13/2012	02/01/2017	3,246,060	-	-	-	-	0	-	3,246,060	3,246,060			0
0000702599	ATLANTA	GA		02/28/2014	02/22/2017	1,998,143	-	1,857	-	-	1,857	-	2,000,000	2,000,000			0
0000017719	LAKELAND	FL		04/22/2016	01/11/2017	77,342	-	(2,078)	-	-	(2,078)	-	75,263	75,263	-	-	0
0000044576	SAN JOSE	CA		06/19/2015	02/13/2017	403,506	-	10,422	-	-	10,422	-	413,928	413,928	-	-	0
0000055349	WINNIE	TX		04/22/2016	02/27/2017	18,437	-	(481)	-	-	(481)	-	17,957	17,957	-	-	0
0000055418	EDMOND	OK		04/22/2016	02/28/2017	114,745	-	4,405	-	-	4,405	-	119,151	119,151	-	-	0
0000055684	OXNARD	CA		04/22/2016	12/29/2016	208,824	-	(6,686)	-	-	(6,686)	-	202,138	202,138	-	-	0
0000055800	RIVERBANK	CA		04/22/2016	01/24/2017	111,357	-	(3,030)	-	-	(3,030)	-	108,327	108,327	-	-	0
0000056197	FREEHOLD	NJ		04/22/2016	01/09/2017	281,444	-	18,229	-	-	18,229	-	299,672	299,672	-	-	0
0000056447	LAKELAND	FL		04/22/2016	12/02/2016	100,988	-	3,320	-	-	3,320	-	104,308	104,308	-	-	0
0000057755	WESTMONT	IL		06/24/2016	12/19/2016	108,885	-	(9,723)	-	-	(9,723)	-	99,162	99,162	-	-	0
0000058489	PHOENIX	AZ		06/19/2015	12/10/2016	113,680	-	20,823	-	-	20,823	-	134,502	134,502	-	-	0
0000065562	LAGUNA NIGUEL	CA		04/28/2016	02/07/2017	670,906	-	(5,670)	-	-	(5,670)	-	665,236	665,236	-	-	0
0000102882	CLARKSVILLE	TN		11/23/2016	02/23/2017	126,283	-	(9,557)	-	-	(9,557)	-	116,726	116,726	-	-	0
0000122224	WAXHAW	NC		08/04/2016	02/28/2017	367,878	-	24,842	-	-	24,842	-	392,720	392,720	-	-	0
0000123739	PANAMA CITY BEACH	FL		10/16/2015	01/30/2017	126,070	-	(620)	-	-	(620)	-	125,450	125,450	-	-	0

Statement as of March 31, 2017 of the **Brighthouse Life Insurance Company**

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
0000136863	PERRIS	CA		12/09/2016	12/30/2016	119,441	-	(1,255)	-	-	(1,255)	-	118,186	118,186	-	-	0
0000137222	LK ELIZABETH	CA		12/09/2016	02/28/2017	115,100	-	(127)	-	-	(127)	-	114,973	114,973	-	-	0
0000137289	FAYETTEVILLE	NC		12/09/2016	12/20/2016	70,652	-	(394)	-	-	(394)	-	70,258	70,258	-	-	0
0000589007	VICTORVILLE	CA		05/29/2015	01/18/2017	108,015	-	(12,669)	-	-	(12,669)	-	95,346	95,346	-	-	0
0000593906	DALY CITY	CA		05/29/2015	12/09/2016	310,083	-	(7,069)	-	-	(7,069)	-	303,014	303,014	-	-	0
0000639271	JOHNSTON	RI		09/22/2016	12/05/2016	121,946	-	4,077	-	-	4,077	-	126,023	126,023	-	-	0
0000940972	HOUSTON	TX		04/04/2016	02/07/2017	99,345	-	(5,746)	-	-	(5,746)	-	93,599	93,599	-	-	0
0000958065	BRONX	NY		07/15/2015	12/12/2016	28,896	-	(626)	-	-	(626)	-	28,269	28,269	-	-	0
0001055720	DELRAY BEACH	FL		05/29/2015	12/16/2016	147,110	-	10,500	-	-	10,500	-	157,610	157,610	-	-	0
0001056830	MISSION VIEJO	CA		05/29/2015	12/20/2016	275,519	-	(8,224)	-	-	(8,224)	-	267,295	267,295	-	-	0
0001057062	WALLER	TX		10/30/2015	12/05/2016	78,828	-	(2,822)	-	-	(2,822)	-	76,007	76,007	-	-	0
0001065261	NEW HOPE	PA		08/31/2015	12/16/2016	1,707,084	-	124,509	-	-	124,509	-	1,831,593	1,831,593	-	-	0
0001066878	CONCORD	CA		06/24/2016	12/02/2016	260,850	-	9,336	-	-	9,336	-	270,187	270,187	-	-	0
0001081050	BAYFIELD	CO		07/29/2016	12/13/2016	40,267	-	(3,637)	-	-	(3,637)	-	36,630	36,630	-	-	0
0001081250	LITTLETON	CO		07/29/2016	02/27/2017	68,908	-	(4,376)	-	-	(4,376)	-	64,532	64,532	-	-	0
0001081606	BARTLESVILLE	OK		04/22/2016	02/27/2017	47,818	-	-	-	-	0	-	47,818	47,818	-	-	0
0001082537	ST AUGUSTINE	FL		07/29/2016	01/17/2017	104,932	-	(9,388)	-	-	(9,388)	-	95,545	95,545	-	-	0
0001085251	HIGHLAND PARK	IL		07/29/2016	12/30/2016	79,454	-	(6,616)	-	-	(6,616)	-	72,838	72,838	-	-	0
0001087179	SANTA MARIA	CA		08/31/2015	02/23/2017	185,673	-	2,487	-	-	2,487	-	188,159	188,159	-	-	0
0001095504	MORGAN HILL	CA		10/30/2015	01/26/2017	479,850	-	(14,888)	-	-	(14,888)	-	464,963	464,963	-	-	0
0001096808	SANTA CLARITA	CA		06/24/2016	02/14/2017	363,892	-	(11,893)	-	-	(11,893)	-	351,999	351,999	-	-	0
0001097086	OWINGS MILLS	MD		10/31/2016	01/16/2017	516,032	-	38,652	-	-	38,652	-	554,684	554,684	-	-	0
0001174288	NEW ORLEANS	LA		11/17/2016	02/15/2017	129,569	-	(10,181)	-	-	(10,181)	-	119,389	119,389	-	-	0
0001183882	STRONGSVILLE	OH		07/29/2016	02/16/2017	163,799	-	(14,664)	-	-	(14,664)	-	149,135	149,135	-	-	0
0001183922	BRIDGEPORT	WV		07/29/2016	12/19/2016	54,202	-	(3,689)	-	-	(3,689)	-	50,513	50,513	-	-	0
0001218248	MIAMI	FL		10/01/2015	12/23/2016	634,032	-	61,834	-	-	61,834	-	695,865	695,865	-	-	0
0001219338	ROANOKE	VA		10/01/2015	01/27/2017	38,548	-	(1,762)	-	-	(1,762)	-	36,786	36,786	-	-	0
0001219826	YUBA CITY	CA		10/01/2015	02/01/2017	127,996	-	(6,861)	-	-	(6,861)	-	121,135	121,135	-	-	0
0001222184	HAVELOCK	NC		06/24/2016	12/15/2016	28,486	-	(740)	-	-	(740)	-	27,746	27,746	-	-	0
0001224024	HANOVER PARK	IL		07/29/2016	12/22/2016	75,345	-	3,555	-	-	3,555	-	78,900	78,900	-	-	0
0001255551	WOOSTER	OH		03/03/2016	02/07/2017	116,943	-	(3,852)	-	-	(3,852)	-	113,092	113,092	-	-	0
0001257010	CHICAGO	IL		04/11/2016	12/29/2016	152,375	-	4,353	-	-	4,353	-	156,728	156,728	-	-	0
0001368769	QUEENSBURY	NY		05/17/2016	01/24/2017	25,791	-	1,047	-	-	1,047	-	26,838	26,838	-	-	0
0001368776	FRANKFORT	NY		05/19/2016	12/23/2016	57,254	-	465	-	-	465	-	57,719	57,719	-	-	0
0001368803	HARRISON TOWNSHIP	MI		07/19/2016	12/19/2016	97,930	-	(2,091)	-	-	(2,091)	-	95,839	95,839	-	-	0
0001368853	MANASSAS	VA		07/19/2016	01/17/2017	80,178	-	(690)	-	-	(690)	-	79,488	79,488	-	-	0
0001369159	MOUNT VERNON	OH		07/19/2016	02/02/2017	27,596	-	18	-	-	18	-	27,614	27,614	-	-	0
0001369676	BROWNSBURG	IN		07/19/2016	02/15/2017	87,192	-	728	-	-	728	-	87,920	87,920	-	-	0
0001369685	ROCHESTER	NY		07/19/2016	12/13/2016	33,921	-	5,911	-	-	5,911	-	39,832	39,832	-	-	0
0001369920	CHEEKTOWAGA	NY		07/19/2016	01/06/2017	49,732	-	(1,121)	-	-	(1,121)	-	48,612	48,612	-	-	0
0001370023	YOUNGSTOWN	OH		12/11/2016	01/25/2017	66,602	-	7,045	-	-	7,045	-	73,647	73,647	-	-	0
0001370420	QUINCY	MA		07/19/2016	12/06/2016	182,986	-	865	-	-	865	-	183,851	183,851	-	-	0

SCHEDULE B - PART 3

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

1	Location 2	Location 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
0001370863	MALDEN	MA		07/19/2016	02/02/2017	248,636	-	-	-	-	0	-	248,636	248,636	-	-	0
0001371082	WHITE LAKE	MI		05/22/2016	02/28/2017	121,297	-	(628)	-	-	(628)	-	120,669	120,669	-	-	0
0004001174	ANTELOPE	CA		10/16/2015	02/10/2017	148,478	-	1,350	-	-	1,350	-	149,828	149,828	-	-	0
0004001502	PALM COAST	FL		10/16/2015	12/24/2016	67,752	-	227	-	-	227	-	67,978	67,978	-	-	0
0011911310	NEW ALBANY	OH		02/17/2017	02/28/2017	-	-	(4,576)	-	-	(4,576)	-	180,280	180,280	-	-	0
0012757233	HUNTINGTON WOODS	MI		10/27/2016	01/09/2017	527,394	-	(47,675)	-	-	(47,675)	-	479,718	479,718	-	-	0
0016257420	COLORADO SPRI	CO		02/17/2017	02/28/2017	-	-	(17,032)	-	-	(17,032)	-	170,755	170,755	-	-	0
0016597825	FAYETTEVILLE	NC		02/17/2017	02/28/2017	-	-	(11,177)	-	-	(11,177)	-	112,052	112,052	-	-	0
0016853947	MIDDLEBURG	FL		02/17/2017	02/28/2017	-	-	(11,230)	-	-	(11,230)	-	117,017	117,017	-	-	0
0017805995	CHINO HILLS	CA		10/27/2016	01/30/2017	250,000	-	(13,674)	-	-	(13,674)	-	236,326	236,326	-	-	0
0018065672	VALPARAISO	IN		10/27/2016	02/15/2017	158,680	-	(14,316)	-	-	(14,316)	-	144,364	144,364	-	-	0
0018070920	PRESCOTT	AZ		10/27/2016	02/23/2017	195,923	-	(17,628)	-	-	(17,628)	-	178,294	178,294	-	-	0
0023825110	RIALTO	CA		04/29/2016	12/01/2016	230,725	-	3,749	-	-	3,749	-	234,474	234,474	-	-	0
0060571259	ANACORTES	WA		09/21/2016	12/28/2016	147,068	-	15,358	-	-	15,358	-	162,426	162,426	-	-	0
0060718705	SACRAMENTO	CA		09/21/2016	02/16/2017	199,839	-	16,729	-	-	16,729	-	216,569	216,569	-	-	0
0082778036	SAN CARLOS	CA		12/04/2016	12/31/2016	2,172,396	-	(26,146)	-	-	(26,146)	-	2,146,250	2,146,250	-	-	0
0082895340	BEND	OR		09/21/2016	02/10/2017	323,055	-	15,364	-	-	15,364	-	338,419	338,419	-	-	0
0084443589	PHILADELPHIA	PA		11/17/2016	01/23/2017	741,299	-	(9,202)	-	-	(9,202)	-	732,097	732,097	-	-	0
0100050481	HANSON	MA		04/22/2016	01/11/2017	256,320	-	17,440	-	-	17,440	-	273,761	273,761	-	-	0
0101061086	CRYSTAL	MN		10/14/2016	01/19/2017	132,740	-	7,932	-	-	7,932	-	140,672	140,672	-	-	0
0101118500	LITTLE ROCK	AR		10/14/2016	02/22/2017	123,501	-	1,381	-	-	1,381	-	124,882	124,882	-	-	0
0101118515	NEW ORLEANS	LA		10/14/2016	01/17/2017	146,889	-	9,229	-	-	9,229	-	156,118	156,118	-	-	0
0101118741	BROOKSVILLE	FL		10/14/2016	02/07/2017	63,032	-	(2,292)	-	-	(2,292)	-	60,740	60,740	-	-	0
0101118790	MERIDIAN	ID		10/14/2016	12/30/2016	144,482	-	6,085	-	-	6,085	-	150,567	150,567	-	-	0
0223506333	MIAMI	FL		02/24/2016	01/31/2017	17,400	-	(4)	-	-	(4)	-	17,396	17,396	-	-	0
0226275009	SULPHUR	LA		02/24/2016	02/07/2017	171,151	-	(3,282)	-	-	(3,282)	-	167,869	167,869	-	-	0
0227235001	WESTON	FL		09/16/2015	12/01/2016	266,030	-	810	-	-	810	-	266,840	266,840	-	-	0
0227290231	COLUMBUS	OH		09/16/2015	02/07/2017	213,934	-	3,685	-	-	3,685	-	217,619	217,619	-	-	0
0227290311	CHULA VISTA	CA		09/16/2015	02/24/2017	282,388	-	(1,419)	-	-	(1,419)	-	280,969	280,969	-	-	0
0227290725	AUSTIN	TX		02/24/2016	02/27/2017	110,142	-	111	-	-	111	-	110,253	110,253	-	-	0
0227315376	STATEN ISLAND	NY		07/30/2015	02/10/2017	26,017	-	214	-	-	214	-	26,231	26,231	-	-	0
0227315710	KIHEI	HI		07/30/2015	01/30/2017	81,452	-	(3,720)	-	-	(3,720)	-	77,732	77,732	-	-	0
0227315773	PANAMA CITY BEACH	FL		07/30/2015	12/08/2016	140,281	-	(6,122)	-	-	(6,122)	-	134,159	134,159	-	-	0
0227315816	ALBANY	OR		07/30/2015	01/11/2017	127,743	-	(2,984)	-	-	(2,984)	-	124,759	124,759	-	-	0
0227316431	HIGHLANDS RANCH	CO		07/30/2015	02/27/2017	129,301	-	2,929	-	-	2,929	-	132,231	132,231	-	-	0
0227316592	PORT CRANE	NY		07/30/2015	02/01/2017	50,818	-	302	-	-	302	-	51,119	51,119	-	-	0
0227316634	SAYVILLE	NY		07/30/2015	02/21/2017	196,310	-	(502)	-	-	(502)	-	195,808	195,808	-	-	0
0227316808	SARASOTA	FL		07/30/2015	01/11/2017	39,000	-	911	-	-	911	-	39,911	39,911	-	-	0
0227316818	ROCKLEDGE	FL		07/30/2015	02/07/2017	2,022	-	2	-	-	2	-	2,024	2,024	-	-	0
0227316922	NEW PORT RICHEY	FL		07/30/2015	12/22/2016	9,112	-	13	-	-	13	-	9,124	9,124	-	-	0
0227317016	PANAMA CITY	FL		07/30/2015	02/15/2017	45,712	-	846	-	-	846	-	46,558	46,558	-	-	0

Statement as of March 31, 2017 of the **Brighthouse Life Insurance Company**

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
0227317054	STONY POINT	NY		07/30/2015	01/03/2017	175,141	-	6,099	-	-	6,099	-	181,240	181,240	-	-	0
0417330856	FRANKLIN	MA		07/31/2015	02/24/2017	217,652	-	10,105	-	-	10,105	-	227,758	227,758	-	-	0
0417335215	SUNNYVALE	CA		08/19/2015	12/30/2016	533,255	-	91,251	-	-	91,251	-	624,506	624,506	-	-	0
0417335735	EAGAN	MN		08/19/2015	12/28/2016	321,555	-	35,784	-	-	35,784	-	357,339	357,339	-	-	0
0417412792	WAUCONDA	IL		10/26/2015	12/14/2016	76,505	-	2,556	-	-	2,556	-	79,062	79,062	-	-	0
0417413018	GLEN ELLYN	IL		10/26/2015	01/11/2017	145,074	-	4,235	-	-	4,235	-	149,308	149,308	-	-	0
0417949140	COLTON	CA		10/04/2016	12/29/2016	257,116	-	31	-	-	31	-	257,147	257,147	-	-	0
0417949409	HOLLY	MI		10/04/2016	02/16/2017	345,868	-	141	-	-	141	-	346,008	346,008	-	-	0
0417949423	NEW BALTIMORE	MI		10/04/2016	01/23/2017	105,017	-	246	-	-	246	-	105,263	105,263	-	-	0
0417949787	GROSSE ILE	MI		10/04/2016	01/27/2017	470,362	-	5,814	-	-	5,814	-	476,176	476,176	-	-	0
0500824374	BOTHEL	WA		10/16/2015	01/04/2017	269,472	-	(435)	-	-	(435)	-	269,037	269,037	-	-	0
0501236986	SILVERDALE	WA		10/16/2015	02/13/2017	221,683	-	5,949	-	-	5,949	-	227,632	227,632	-	-	0
0597002034	PORTLAND	OR		01/13/2017	02/28/2017	-	-	(6,495)	-	-	(6,495)	-	202,058	202,058	-	-	0
0597002091	PORTLAND	OR		01/13/2017	02/28/2017	-	-	(6,831)	-	-	(6,831)	-	210,962	210,962	-	-	0
0597003204	PENSACOLA	FL		01/13/2017	01/31/2017	-	-	107	-	-	107	-	29,113	29,113	-	-	0
0801347724	ORO VALLEY	AZ		04/28/2016	12/24/2016	445,985	-	(8,056)	-	-	(8,056)	-	437,929	437,929	-	-	0
0983759613	VERONA	NJ		08/02/2016	01/19/2017	202,838	-	(11,868)	-	-	(11,868)	-	190,970	190,970	-	-	0
0983806356	SAN DIEGO	CA		08/02/2016	02/07/2017	366,081	-	22,219	-	-	22,219	-	388,300	388,300	-	-	0
0983960336	NEW YORK MILL	NY		08/02/2016	12/31/2016	65,127	-	4,652	-	-	4,652	-	69,779	69,779	-	-	0
0984106947	HALIFAX	VA		08/02/2016	12/20/2016	28,832	-	2,668	-	-	2,668	-	31,500	31,500	-	-	0
0984129972	WESTFORD	MA		08/02/2016	12/14/2016	218,620	-	(5,191)	-	-	(5,191)	-	213,429	213,429	-	-	0
0984344795	YUCAIPA	CA		08/02/2016	12/22/2016	236,949	-	9,685	-	-	9,685	-	246,633	246,633	-	-	0
Summary Line Adj - Residenti							-	(50)	-	-	(50)	-	(1)	(1)	-	-	0
Summary Line Adjustment - A											0			35,000			0
0199999. Total - Mortgages Closed by Repayment						48,282,153	0	260,561	0	0	260,561	0	49,622,234	49,657,234	0	0	0
Mortgages With Partial Repayments																	
Scheduled Repayments - AG											0		33,558,642	33,060,680	(497,962)		(497,962)
Scheduled Repayments - Res											0		7,684,510	7,684,510			0
0299999. Total - Mortgages With Partial Repayments						0	0	0	0	0	0	0	41,243,152	40,745,190	(497,962)	0	(497,962)
0599999. Total Mortgages						48,282,153	0	260,561	0	0	260,561	0	90,865,386	90,402,424	(497,962)	0	(497,962)

Statement as of March 31, 2017 of the **Brighthouse Life Insurance Company**

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Accel Growth Fund II L.P.	Palo Alto	CA	Accel		06/15/2011	1	-	255,000	-	382,500	0.850
	Accel Growth Fund III L.P.	Palo Alto	CA	Accel		05/19/2014	1	-	650,000	-	550,000	0.490
	Accel Growth Fund L.P.	Palo Alto	CA	Accel		12/10/2008	1	-	450,000	-	281,250	1.270
	Accel India V, L.P.	Bangalore	CYM	Accel		11/07/2016	1	61,250	65,625	-	1,623,125	0.440
	Accomplice Fund I, L.P.	Cambridge	MA	Atlas Ventures		03/10/2015	1		501,049		1,868,754	2.400
	Advent Latin American Private Equity Fund V-D Limited Partnership	Mexico City	MEX	Advent		07/23/2009	3		607,500		387,008	3.300
	AEA Mezzanine Fund II LP	New York	NY	AEA		08/28/2008	2		13,493		435,981	2.300
	AEA Mezzanine Fund III LP	New York	NY	AEA		03/15/2013	2		496,539		2,807,147	1.300
	Affinity Asia Pacific Fund III (No.2) L.P.	George Town, Grand Cayman	CYM	Affinity Asia Pacific		01/02/2007	3		131,384		3,083,767	13.700
	Affinity Asia Pacific Fund IV (NO.2) L.P.	Singapore	SGP	Affinity Asia Pacific		03/20/2013	3		766,425		9,423,168	1.000
	AH Parallel Fund IV, L.P.	Menlo Park	CA	Andreessen Horowitz		05/08/2014	1		330,000		623,333	0.700
	American Industrial Partners Capital Fund IV, L.P.	San Francisco	CA	AIP		04/25/2008	3		1,323,730		949,115	4.400
	American Industrial Partners Capital Fund V, L.P.	New York	NY	AIP		12/19/2011	3		293,216		882,238	2.000
	American Securities Partners VII, L.P.	New York	NY	American Securities		12/10/2014	3		1,310,714		18,845,532	0.500
	Arlington Capital Partners III, L.P.	Chevy Chase	MD	Arlington		02/02/2010	3		241,108		1,478,996	4.200
	Arlington Capital Partners IV, L.P.	Chevy Chase	MD	Arlington		07/28/2016	3		130,789		14,226,354	2.100
	Audax Mezzanine Fund III, L.P.	New York	NY	Audax		12/10/2009	2		133,558		2,688,473	2.100
	Bayview MSR Opportunity Domestic, L.P.	Coral Gables	FL	Bayview Asset Management		05/05/2014	7		1,431,799			0.900
	Bayview Opportunity Fund V, L.P.	New York	NY	Bayview		02/01/2017		1,187,500			23,812,500	0.800
	BC European Capital IX-1 LP	St. Peter Port, Guernsey	GBR	BC European		11/23/2010	3		446,166		1,092,998	0.200
	BDCM Opportunity Fund IV, L.P.	Greenwich	CT	Black Diamond Capital Management		02/04/2015			491,544		3,082,005	0.300
	Behrman Capital IV, L.P.	New York	NY	Behrman		06/29/2007	3		164,167		961,986	10.100
	Blackstone Capital Partners IV L.P.	New York	NY	Blackstone		12/21/2001	3		1,618		214,460	0.100
	Blackstone Capital Partners VI L.P.	New York	NY	Blackstone		07/29/2008	3		964,063		8,307,156	0.300
	Blackstone Capital Partners VII L.P.	New York	NY	Blackstone		04/07/2015	3		1,532,314		16,425,672	0.100
	Blue Sea Capital Fund I LP	Palm Beach	FL	Blue Sea Capital		10/18/2013	3		62,153		8,717,229	4.700
	Brentwood Associates Private Equity V, L.P.	Los Angeles	CA	Brentwood		06/12/2013	3		40,451		5,377,401	0.600
	Bridgepoint Europe V 'B1' LP	London	GBR	Bridgepoint		09/03/2014	3		981,605		2,673,847	0.100
	Capital International Private Equity Fund V, L.P.	Los Angeles	CA	Capital International		06/19/2007	3		32,833		6,638,995	1.900
	Capital International Private Equity Fund VI, L.P.	Los Angeles	CA	Capital International		03/24/2011	3		1,379,777		4,341,739	0.700
	Carlyle Global Partners, L.P.	Washington	DC	Carlyle		09/01/2016	3		4,810,911		28,660,643	3.300
	Carlyle Partners V, L.P.	Washington	DC	Carlyle		05/30/2007	3		58,694		9,596,064	0.300
	Carlyle Partners VI, L.P.	Washington	DC	Carlyle		02/19/2013	3		66,462		291,075	0.100
	CCMP Capital Investors III, L.P.	New York	NY	CCMP Capital Investors		07/02/2014	3		77,923		4,399,553	0.300
	CHAMP IV Trust B	Sydney	AUS	Champ		07/24/2015	3		438,607		2,712,229	3.600
	Charles River Partnership XV, LP	Menlo Park	CA	Charles River		02/15/2012	1		62,500		1,062,500	1.100
	ChrysCapital VII, LLC	Mumbai	IND	ChrysCapital		06/10/2016	3		1,500,000		10,800,000	2.000
	Cortec Group Fund V, L.P.	New York	NY	Cortec		12/15/2010	3		48,312		1,263,369	2.100
	Court Square Capital Partners III, L.P.	New York	NY	Court Square		12/27/2011	3		54,375		7,803,646	0.900
	Crescent Mezzanine Partners VI, L.P.	Los Angeles	CA	Crescent Capital Group		12/27/2011	2		239,948		4,037,952	1.600
	Crescent Mezzanine Partners VII, L.P.	Los Angeles	CA	Crescent Capital Group		06/28/2016	2		537,311		17,858,919	3.900
	CVC Capital Partners Asia Pacific III L.P.	George Town, Grand Cayman	CYM	CVC		01/17/2008	3		77,553		4,657,316	0.700
	CVC Capital Partners VI (A) L.P.	London	GBR	CVC		06/28/2013	3		(14,948)		3,595,090	0.100
	Dyal Capital Partners III, L.P.	New York	NY	Dyal Capital Partners		09/09/2016	3		1,712,458		18,850,042	1.400

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	EnCap Energy Capital Fund VIII, L.P.	Houston	TX	EnCap		12/15/2010			144,680		1,264,151	0.300
	EnCap Energy Capital Fund X, L.P.	Houston	TX	EnCap		02/05/2015			1,290,003		13,239,123	0.300
	EnCap Energy Capital IX	Houston	TX	EnCap		01/04/2013			350,170		2,732,386	0.200
	Equistone Partners Europe Fund V L.P.	London	GBR	Equistone		01/22/2015	3		204,322		2,933,319	0.400
	Fifth Cinven Fund (No. 1) Limited Partnership	London	GBR	Cinven		11/15/2011	3		323,608		347,851	0.100
	FountainVest China Capital Partners Fund III, L.P.	Shanghai	CHN	FountainVest		06/30/2016	3	42,155			7,957,845	0.500
	FountainVest China Growth Capital Fund II, L.P.	Shanghai	CHN	FountainVest		12/27/2012	3		475,856		2,599,270	1.100
	GarMark Partners II, L.P.	Stamford	CT	Garmark		06/22/2005	2		37,592		5,227,499	13.100
	Global Infrastructure Partners II-A, LP	New York	NY	Global Infrastructure		09/15/2011			272,843		3,020,863	0.800
	Global Infrastructure Partners, L.P.	New York	NY	Global Infrastructure		10/10/2007			31,480		1,227,672	0.400
	Great Hill Equity Partners V, L.P.	Boston	MA	Great Hill Partners		06/18/2014	1		188,500		4,173,000	1.100
	Green Equity Investors VI, L.P.	Los Angeles	CA	Leonard Green		10/18/2011	3		1,204,301			0.500
	Gryphon Partners 3.5, L.P.	San Francisco	CA	Gryphon		09/27/2013	3		(223,436)		2,590,681	2.400
	GSO Capital Opportunities Fund II L.P.	New York	NY	Blackstone		05/09/2011	2		1,690,872		11,386,411	0.800
	GSO Capital Opportunities Fund III LP	New York	NY	Blackstone		04/26/2016			1,968,172		17,084,109	0.300
	Hony Capital Fund V, L.P.	Beijing	CHN	Hony Capital		10/19/2011	3		22,555		1,032,129	0.600
	Hony Capital Fund VIII (Cayman), L.P.	Beijing	CHN	Hony Capital		09/24/2015	3		35,975		2,814,214	0.300
	ICG North American Private Debt Fund LP	New York	NY	Intermediate Capital Group plc		08/22/2014	2		1,127,533		9,377,969	2.700
	Industrial Growth Partners IV, L.P.	San Francisco	CA	Industrial Growth		05/17/2011	3		34,419		2,482,499	2.000
	Industrial Growth Partners V, L.P.	San Francisco	CA	Industrial Growth		04/08/2016	3		862,721		11,937,602	1.800
	Landmark Equity Partners XIV, L.P.	Simsbury	CT	Landmark		12/19/2008	3		59,573		593,434	0.400
	Linzor Capital Partners III, L.P.	Santiago	CHL	Linzor		02/26/2015	3		28,284		4,061,336	1.000
	Linzor Capital Partners, L.P.	Santiago	CHL	Linzor		11/21/2006	3		55,897		6,559,281	29.800
	Maranon Mezzanine Fund II, L.P.	Chicago	IL	Maranon		04/30/2013	2		58,405		1,336,579	3.800
	Mid Europa Fund IV LP	London	GBR	Mid Europa Partners LLP		04/07/2014	3		1,457,395		1,955,648	0.600
	Nautic Partners VII, L.P.	Providence	RI	Nautic		10/15/2014	3		(4,995)		909,030	0.800
	Oak Hill Capital Partners III, L.P.	Fort Worth	TX	Oak Hill		11/02/2007	3		21,777		545,902	0.300
	Odyssey Investment Partners Fund IV, LP	New York	NY	Odyssey Investment Partners		12/23/2008	3		6,450		1,561,500	0.300
	Odyssey Investment Partners Fund V, LP	New York	NY	Odyssey Investment Partners		06/24/2014	3		811,584		6,204,889	0.500
	PAI Europe VI-1	Paris	FRA	PAI		07/24/2013	3		1,728,875		11,012,990	0.700
	Patria-Brazilian Private Equity Fund IV, L.P.	Sao Paulo	BRA	Patria		07/26/2011	3		849,786		3,021,721	0.800
	Patria-Brazilian Private Equity Fund V, L.P.	Sao Paulo	BRA	Patria		05/19/2014	3		247,945		23,080,673	1.400
	Permira V, L.P.	London	GBR	Permira		04/24/2013	3		(2,118)		514,000	0.100
	PIMCO BRAVO Fund II, L.P.	Newport Beach	CA	Pacific Investment Management Company		04/16/2013			375,000		625,000	0.100
	Polish Enterprise Fund VII L.P.	Warsaw	POL	Polish Enterprise		05/17/2012	3		16,989		276,089	0.300
	Portfolio Advisors Direct Credit Opportunities Fund II, LP	Darien	CT	Portfolio Advisors		10/04/2016	2	7,864,256	(698,707)		9,490,178	2.500
	Primavera Capital Fund II L.P.	Hong Kong	CHN	Primavera Capital Group		10/14/2014	3		1,852,783		14,870,611	1.300
	Prudential Capital Partners II, L.P.	Chicago	IL	Prudential		12/09/2004	2		41,255		1,250,020	2.900
	Public Pension Capital, LLC	New York	NY	Public Pension Capital Management		07/10/2014	3		863,510		3,711,935	1.400
	Riverstone Global Energy and Power Fund V, L.P.	New York	NY	Riverstone		01/12/2012			110,775		4,706,258	0.300
	Riverstone/Carlyle Global Energy and Power Fund IV, L.P.	New York	NY	Riverstone		05/02/2008			338,652		1,525,654	0.600
	Sequoia Capital China Venture Fund V, L.P.	Menlo Park	CA	Sequoia Capital		09/16/2014	1		110,000		366,665	1.200
	Sequoia Capital U.S. Growth Fund VI, L.P.	Palo Alto	CA	Sequoia Capital		04/03/2014	1		250,000		400,000	0.500
	Sigma Prime Partners IX, L.P.	Boston	MA	Sigma Prime		05/30/2011	1		147,030		1,947,076	7.000

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Silver Lake Partners III, L.P.	Menlo Park	CA	Silver Lake		02/28/2007	3		42,949		2,455,344	0.200
	Silver Lake Partners IV, L.P.	Menlo Park	CA	Silver Lake		09/07/2012	3		339,822		2,657,797	0.100
	SJF Ventures III, L.P.	Durham	NC	Sustainable Jobs Fund		04/25/2013			500,000		675,000	5.500
	Southern Cross Latin America Private Equity Fund IV, L.P.	Toronto	CAN	Southern Cross		05/14/2010	3		931,284		917,712	1.200
	The Baring Asia Private Equity Fund VI, L.P.1	Hong Kong	CHN	Baring		07/25/2014	3		100,301		2,174,678	0.200
	The Resolute Fund II, L.P.	New York	NY	The Jordan Company		05/31/2007	3		278,216		1,357,412	0.400
	The Resolute Fund III, L.P.	New York	NY	The Jordan Company		01/17/2014	3		1,062,469		6,079,159	0.400
	The Veritas Capital Fund V, L.P.	New York	NY	Veritas		06/23/2014	3		38,497		3,146,105	0.500
	Tower Square Capital Partners III, L.P.	Springfield	MA	Babson Capital Management		09/29/2008	2		22,848		426,274	1.300
	TowerBrook Investors IV (Onshore), L.P.	George Town, Grand Cayman	CYM	Towerbrook		02/05/2013	3		250,976		9,010,329	1.200
	TPG Asia V, L.P.	Fort Worth	TX	TPG - Asia		12/17/2007	3		40,736		5,801,689	1.200
	TPG Asia VI, L.P.	Fort Worth	TX	TPG - Asia		02/01/2013	3		398,198		6,904,981	0.400
	Trident V, L.P.	Greenwich	CT	Stone Point Capital		02/26/2010	3		82,526		1,215,776	0.700
	Trivest Fund V, L.P.	Coral Gables	FL	Trivest		09/17/2012	3		46,683		1,736,144	0.500
	Welsh, Carson, Anderson & Stowe XI, L.P.	New York	NY	Welsh Carson		05/29/2008	3		140,904		94,339	0.300
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								9,155,161	47,943,446	0	506,378,928	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
	Brighthouse Renewables Holding, LLC	New York	NY	Brighthouse Life Insurance Company		02/05/2010			2,000,462			100.000
	Euro TI Investments LLC	Hartford	CT	Citicorp Life Investments LLC		12/01/2004			11,115		280,062	100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated								0	2,011,577	0	280,062	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	p000662 - Oakland T12 LLC	San Francisco	CA	OAKLAND T12 LLC		09/05/2007			500,000			50.000
	p000904 - Carlyle Europe RE Prtnrs III - 14000	Washington	DC	CEREI III GP LLC		10/09/2007			20,815		383,940	0.400
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	520,815	0	383,940	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	p000860 - Entity 94329 MetLife Property Ventures Canada ULC	Calgary	CAN	Brighthouse Life Insurance Company		07/24/2007			300			100.000
	p000861 - Entity 94330 Met Conn Prop Ventures	Wilmington	DE	Brighthouse Life Insurance Company		04/16/2007			129,995			100.000
	p001149 - MetLife Core Property Fund, LP - BLIC	Morristown	NJ	MetLife Core Property Fund GP LLC		11/01/2013			25,027,404		175,000,000	0.130
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								0	25,157,699	0	175,000,000	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated												
	p000952 - Mortgage Fund IVc, LP	Coral Gables	FL	Bayview Asset Management		12/12/2012			4,000,000		24,800,000	16.000
	p001156 - MetLife Commercial Mortgage Income Fund, LP	Morristown	NJ	MetLife Investment Advisors, LLC		10/02/2015			5,359,388			9.600
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated								0	9,359,388	0	24,800,000	XXX
4499999. Subtotal - Unaffiliated								9,155,161	57,823,649	0	531,562,868	XXX
4599999. Subtotal - Affiliated								0	27,169,276	0	175,280,062	XXX
4699999. Totals								9,155,161	84,992,925	0	706,842,930	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																			
	0000510113 Lone Star IV US and Bermuda - Project Churchill	VARIOUS	GBR	Revolving Lines of Credit	01/27/2016	03/31/2017	3,222,237					0		3,222,237	2,803,090	(419,147)		(419,147)	
	0000702783 Hillcrest Community	CLARKS GROVE	MN.	Revolving Lines of Credit	01/29/2016	03/31/2017	2,292					0		2,292	2,292			0	
	0000702808 Oak Hill	TAUNTON	MA.	Revolving Lines of Credit	04/13/2016	03/31/2017	14,757					0		14,757	14,757			0	
	0000702860 Colonial Estates	TAUNTON	MA.	Revolving Lines of Credit	09/27/2016	03/31/2017	15,532					0		15,532	15,532			0	
0999999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Char. of Mortgage Loans-Unaffiliated							3,254,818	0	0	0	0	0	0	3,254,818	2,835,671	(419,147)	0	(419,147)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Advanced Technology Ventures III, L.P.	Waltham	MA	Residual Activity	03/21/1989	12/31/2006	-	31,964	-	-	-	31,964	-	31,964	31,964	-	-	0	(31,964)
	Advent International GPE VI-A Limited Partnership	London	GBR	Normal Distributions and/or adjustments	06/13/2008	03/31/2017	2,554,889	-	-	-	-	0	-	2,554,889	2,554,889	-	-	0	-
	Advent International GPE VII-B, L.P.	Wilmington	DE	Normal Distributions and/or adjustments	08/20/2012	03/31/2017	25,893	-	-	-	-	0	-	25,893	25,893	-	-	0	-
	AEA Mezzanine Fund II LP	New York	NY	Normal Distributions and/or adjustments	08/28/2008	03/31/2017	75,021	-	-	-	-	0	-	75,021	75,021	-	-	0	-
	AEA Mezzanine Fund III LP	New York	NY	Normal Distributions and/or adjustments	03/15/2013	03/31/2017	282,892	-	-	-	-	0	-	282,892	282,892	-	-	0	-
	Affinity Asia Pacific Fund III (No.2) L.P.	George Town, Grand Cayman	CYM	Normal Distributions and/or adjustments	01/02/2007	03/31/2017	1,222,016	-	-	-	-	0	-	1,222,016	1,222,016	-	-	0	-
	Affinity Asia Pacific Fund IV (NO.2) L.P.	Singapore	SGP	Normal Distributions and/or adjustments	03/20/2013	03/31/2017	38,554					0		38,554	38,554			0	
	Apax France VI	Paris	FRA	Residual Activity	05/24/2000	07/31/2007		(82,440)				(82,440)		(82,440)	(82,440)			0	82,440
	Audax Mezzanine Fund III, L.P.	New York	NY	Normal Distributions and/or adjustments	12/10/2009	03/31/2017	664,547					0		664,547	664,547			0	
	Baker Communications Fund II, L.P.	New York	NY	Residual Activity	04/17/2000	03/31/2007		2,280				2,280		2,280	2,280			0	(2,280)
	BDCM Opportunity Fund IV, L.P.	Greenwich	CT	Normal Distributions and/or adjustments	02/04/2015	03/31/2017	238,395					0		238,395	238,395			0	
	Behrman Capital III L.P.	New York	NY	Residual Activity	03/27/2000	03/31/2007		54,952				54,952		54,952	54,952			0	(54,952)
	Blackstone Capital Partners IV L.P.	New York	NY	Normal Distributions and/or adjustments	12/21/2001	03/31/2017	884,082					0		884,082	884,082			0	
	Blackstone Capital Partners VI L.P.	New York	NY	Normal Distributions and/or adjustments	07/29/2008	03/31/2017	3,316,410					0		3,316,410	3,316,410			0	
	Blackstone Strategic Alliance Fund II L.P.	New York	NY	Normal Distributions and/or adjustments	11/23/2010	03/31/2017	993,695					0		993,695	993,695			0	
	Brahman Partners III, L.P.	New York	NY	Liquidation	04/24/2014	02/27/2017	16,427,880	3,072,120				3,072,120		19,500,000	19,500,000			0	(3,203,325)
	Brentwood Associates Private Equity V, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	06/12/2013	03/31/2017	4,621					0		4,621	4,621			0	
	Bridgepoint Europe V 'B1' LP	London	GBR	Normal Distributions and/or adjustments	09/03/2014	03/31/2017	181,778					0		181,778	181,778			0	
	Capital International Private Equity Fund VI, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	03/24/2011	03/31/2017	36,406					0		36,406	36,406			0	
	Catalyst Fund Limited Partnership III	Toronto	CAN	Normal Distributions and/or adjustments	06/15/2010	03/31/2017	107,103					0		107,103	107,103			0	
	CCP IX LP No. 2	London	GBR	Residual Activity	10/21/2008	09/30/2015		(4,637,764)				(4,637,764)	4,637,764					0	
	CHAMP IV Trust B	Sydney	AUS	Normal Distributions and/or adjustments	07/24/2015	03/31/2017	346,388					0		346,388	346,388			0	
	Citi-Europe Co-Invest, L.P.	New York	NY	Residual Activity	08/31/2001	04/30/2007		(229,894)				(229,894)		(229,894)	(229,894)			0	229,894
	Columbia Capital Equity Partners III (QP), L.P.	Alexandria	VA	Residual Activity	05/19/2000	03/31/2007		28,882				28,882		28,882	28,882			0	(28,882)
	Columbia Capital Equity Partners V (QP), L.P.	Alexandria	VA	Normal Distributions and/or adjustments	01/23/2009	03/31/2017	210,819					0		210,819	210,819			0	
	Constellation Venture Capital II, L.P.	New York	NY	Residual Activity	05/15/2000	06/29/2007		18,219				18,219		18,219	18,219			0	(18,219)
	Core Capital Partners, LP	Washington	DC	Residual Activity	07/29/1999	12/31/2015		(90,390)				(90,390)		(90,390)	(90,390)			0	90,390
	Cortec Group Fund III, L.P.	New York	NY	Residual Activity	12/20/1999	12/23/2014		53,614				53,614		53,614	53,614			0	(53,614)
	Court Square Capital Partners III, L.P.	New York	NY	Normal Distributions and/or adjustments	12/27/2011	03/31/2017	1,361,234					0		1,361,234	1,361,234			0	
	Crescent Mezzanine Partners VI, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	12/27/2011	03/31/2017	761,717					0		761,717	761,717			0	
	CVC Capital Partners Asia Pacific IV L.P.	George Town, Grand Cayman	CYM	Normal Distributions and/or adjustments	05/13/2014	03/31/2017	100,350					0		100,350	100,350			0	

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	CVC European Equity Partners Tandem Fund (B) L.P.	George Town, Grand Cayman	CYM	Residual Activity	01/02/2007	01/11/2012		(3,833,632)				(3,833,632)	4,555,178	721,546	721,546			0	(721,546)
	CVC European Equity Partners V (C) L.P.	Channel Islands	GBR	Normal Distributions and/or adjustments	04/18/2008	03/31/2017	892,352					0		892,352	892,352			0	
	DOR Ventures Fund (a Delaware GP)	Waterloo	BEL	Residual Activity	05/31/2000	06/29/2007		(5,138)				(5,138)		(5,138)	(5,138)			0	5,138
	DW Catalyst Onshore Fund, LP	New York	NY	Normal Distributions and/or adjustments	06/27/2013	03/31/2017	797,719					0		797,719	797,719			0	
	EIG Energy Fund XV, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	11/30/2010	03/31/2017	176,716					0		176,716	176,716			0	
	EMSO US Ltd	George Town, Grand Cayman	CYM	Residual Activity	10/01/2005	09/01/2013		(1,388,458)				(1,388,458)		(1,388,458)	(1,388,458)			0	1,388,458
	EnCap Energy Capital Fund III, L.P.	Houston	TX	Residual Activity	03/05/1997	09/30/2010		1,272,296				1,272,296		1,272,296	1,272,296			0	(1,272,296)
	EnCap Energy Capital Fund IV, L.P.	Houston	TX	Residual Activity	12/18/2001	08/29/2013		(11,808)				(11,808)		(11,808)	(11,808)			0	11,808
	EnCap Energy Capital Fund VIII, L.P.	Houston	TX	Normal Distributions and/or adjustments	12/15/2010	03/31/2017	361,718					0		361,718	361,718			0	
	EnCap Energy Capital Fund X, L.P.	Houston	TX	Normal Distributions and/or adjustments	02/05/2015	03/31/2017	1,318,397					0		1,318,397	1,318,397			0	
	EnCap Energy Capital IX	Houston	TX	Normal Distributions and/or adjustments	01/04/2013	03/31/2017	1,930,709					0		1,930,709	1,930,709			0	
	EnerVest Energy Institutional Fund IX, L.P.	Houston	TX	Residual Activity	11/26/2001	03/31/2007		87,364				87,364		87,364	87,364			0	(87,364)
	Equistone Partners Europe Fund IV L.P.	London	GBR	Normal Distributions and/or adjustments	11/14/2011	03/31/2017	609,951					0		609,951	609,951			0	
	Exxel Capital Partners VI, L.P.	George Town, Grand Cayman	CYM	Residual Activity	08/21/2000	04/30/2007		93,369				93,369		93,369	93,369			0	(93,369)
	Falcon Strategic Partners III, LP	Boston	MA	Normal Distributions and/or adjustments	10/20/2008	03/31/2017	817,065					0		817,065	817,065			0	
	Financial Technology Ventures II (Q), L.P.	San Francisco	CA	Residual Activity	02/15/2001	06/29/2007		(2,128)				(2,128)		(2,128)	(2,128)			0	2,128
	GarMark Partners II, L.P.	Stamford	CT	Normal Distributions and/or adjustments	06/22/2005	03/31/2017	3,412,330					0		3,412,330	3,412,330			0	
	Genesys Angelbridge Fund I, LP	New York	NY	Residual Activity	02/03/2000	06/30/2010						0						0	992
	Gilde Buy-out Fund II	Utrecht	NLD	Residual Activity	07/06/2001	04/30/2007		(519,001)				(519,001)		(519,001)	(519,001)			0	519,001
	Glenview Institutional Partners, L.P.	New York	NY	Normal Distributions and/or adjustments	07/22/2014	03/31/2017	209,033					0		209,033	209,033			0	
	GMT Communications Partners II, L.P.	London	GBR	Residual Activity	02/28/2000	03/31/2007		(78,094)				(78,094)		(78,094)	(78,094)			0	78,094
	Green Equity Investors V, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	01/30/2007	03/31/2017	1,406,025					0		1,406,025	1,406,025			0	
	Green Equity Investors VI, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	10/18/2011	03/31/2017	76,232					0		76,232	76,232			0	
	Greenwich IV, LLC	Florham Park	NJ	Residual Activity	12/28/1997	10/23/2012		194				194		194	194			0	(194)
	Gryphon Partners 3.5, L.P.	San Francisco	CA	Normal Distributions and/or adjustments	09/27/2013	03/31/2017	4,300,939					0		4,300,939	4,300,939			0	
	GSC European Mezzanine Fund, L.P.	Florham Park	NJ	Liquidation	07/18/2000	03/31/2017	272,904	(52,610)				(52,610)		220,294	220,294			0	65,711
	GSO Capital Opportunities Fund III LP	New York	NY	Normal Distributions and/or adjustments	04/26/2016	03/31/2017	(152)					0		(152)	(152)			0	
	GSO Special Situations Fund, LP	New York	NY	Normal Distributions and/or adjustments	09/01/2006	03/31/2017	372,470					0		372,470	372,470			0	
	Haddington Energy Partners II LP	Houston	TX	Residual Activity	08/21/2000	03/31/2007		124,351				124,351		124,351	124,351			0	(124,351)
	Hellman & Friedman Capital Partners IV, L.P.	San Francisco	CA	Residual Activity	04/28/2000	12/24/2012		300,660				300,660		300,660	300,660			0	(300,660)
	Industri Kapital 2007 Limited Partnership II	London	GBR	Normal Distributions and/or adjustments	05/03/2007	03/31/2017	645,992					0		645,992	645,992			0	
	JLL Partners Fund IV, L.P.	New York	NY	Residual Activity	03/14/2001	03/31/2007		47,482				47,482		47,482	47,482			0	(47,482)
	Kelso Investment Associates IV, L.P.	New York	NY	Residual Activity	02/21/1989	03/31/2008		6,829,560				6,829,560		6,829,560	6,829,560			0	(6,829,560)
	King Street Capital, L.P.	New York	NY	Normal Distributions and/or adjustments	06/01/2008	03/31/2017	4,821,841					0		4,821,841	4,821,841			0	
	KRG Capital Fund II, L.P.	Denver	CO	Residual Activity	08/31/2001	04/30/2007		38,320				38,320		38,320	38,320			0	(38,320)
	Landmark Venture Partners, L.P.	Simsbury	CT	Residual Activity	04/12/1990	06/29/2007		(1,109)				(1,109)		(1,109)	(1,109)			0	1,109
	Landmark Equity Partners XIV, L.P.	Simsbury	CT	Normal Distributions and/or adjustments	12/19/2008	03/31/2017	91,982					0		91,982	91,982			0	
	Mancuso/Equity Partnership No. 3, L.P.	New York	NY	Residual Activity	04/26/1989	02/12/2008		139,290				139,290		139,290	139,290			0	(139,290)
	Middlewest Ventures II, L.P.	Indianapolis	IN	Residual Activity	03/21/1989	04/30/2007		6,112				6,112		6,112	6,112			0	(6,112)

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
	Midkiff Development Drilling Program, Ltd.	Midland	TX	Residual Activity	03/09/1993	03/31/2007		672,273				672,273		672,273	672,273			0	(672,273)
	Millennium 3 Opportunity Fund, L.L.C.	Roseland	NJ	Residual Activity	07/10/2000	03/31/2007		9,910				9,910		9,910	9,910			0	(9,910)
	Mission Ventures II, L.P.	San Diego	CA	Residual Activity	04/24/2000	04/30/2007		(27,498)				(27,498)		(27,498)	(27,498)			0	27,498
	Mobius Technology Ventures VI, L.P.	Palo Alto	CA	Residual Activity	05/09/2000	03/31/2007		63,559				63,559		63,559	63,559			0	(63,559)
	Morgan, Holland Fund II, L.P.	Cambridge	MA	Residual Activity	01/24/1989	08/31/2007		(60,657)				(60,657)		(60,657)	(60,657)			0	60,657
	Oak Hill Capital Partners III, L.P.	Fort Worth	TX	Normal Distributions and/or adjustments	11/02/2007	03/31/2017	714,511					0		714,511	714,511			0	
	Oak Investment Partners X, Limited Partnership	Westport	CT	Normal Distributions and/or adjustments	12/01/2000	03/31/2017	1,626					0		1,626	1,626			0	
	Oaktree Opportunities Fund VIII, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	12/10/2009	03/31/2017	1,277,159					0		1,277,159	1,277,159			0	
	Oaktree Opportunities Fund VIIIb, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	12/24/2009	03/31/2017	373,305					0		373,305	373,305			0	
	Omega Capital Investors, L.P.	New York	NY	Normal Distributions and/or adjustments	03/01/2007	03/31/2017	34,135,214					0		34,135,214	34,135,214			0	
	Partners Group Secondary 2008, L.P.	St. Peter Port, Guernsey	GBR	Normal Distributions and/or adjustments	05/09/2008	03/31/2017	380,630					0		380,630	380,630			0	
	Permira France I L.P.	London	GBR	Residual Activity	03/28/1989	12/17/2009		(11,185)				(11,185)		(11,185)	(11,185)			0	11,185
	Portfolio Advisors Direct Credit Opportunities Fund II, LP	Darien	CT	Normal Distributions and/or adjustments	10/04/2016	03/31/2017	605,422					0		605,422	605,422			0	
	Private Selections, LLC	New York	NY	Residual Activity	02/25/1999	12/31/2016						0						0	(694,118)
	Providence Growth Investors L.P.	Providence	RI	Residual Activity	01/24/2000	12/15/2015		326,643				326,643		326,643	326,643			0	(326,643)
	Prudential Capital Partners II, L.P.	Chicago	IL	Normal Distributions and/or adjustments	12/09/2004	03/31/2017	133,319					0		133,319	133,319			0	
	Ripplewood Investments L.L.C.	New York	NY	Residual Activity	10/05/1995	06/27/2014		406				406		406	406			0	(406)
	Riverstone Global Energy and Power Fund V, L.P.	New York	NY	Normal Distributions and/or adjustments	01/12/2012	03/31/2017	653,861					0		653,861	653,861			0	
	Riverstone/Carlyle Global Energy and Power Fund IV, L.P.	New York	NY	Normal Distributions and/or adjustments	05/02/2008	03/31/2017	294,532					0		294,532	294,532			0	
	RRE Ventures III-A, L.P.	New York	NY	Normal Distributions and/or adjustments	03/02/2001	03/31/2017	141,010					0		141,010	141,010			0	
	Silver Lake Partners III, L.P.	Menlo Park	CA	Normal Distributions and/or adjustments	02/28/2007	03/31/2017	712,792					0		712,792	712,792			0	
	Silver Lake Partners IV, L.P.	Menlo Park	CA	Normal Distributions and/or adjustments	09/07/2012	03/31/2017	230,444					0		230,444	230,444			0	
	SPC Partners II, L.P.	San Francisco	CA	Residual Activity	08/07/2000	06/29/2007		(34,027)				(34,027)		(34,027)	(34,027)			0	34,027
	Spectrum Equity Investors IV, L.P.	Menlo Park	CA	Residual Activity	06/30/2000	06/29/2007		14,394				14,394		14,394	14,394			0	(14,394)
	Taconic Opportunity Fund L.P.	New York	NY	Liquidation	05/26/2010	03/27/2017	6,651,310	(207,077)				(207,077)		6,444,233	6,444,233			0	508,963
	TCW/Crescent Mezzanine Partners V, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	12/14/2007	03/31/2017	496,987					0		496,987	496,987			0	
	TCW Energy Fund XB-NL, L.P.	Los Angeles	CA	Residual Activity	12/19/2003	04/30/2007		15,034				15,034		15,034	15,034			0	(15,034)
	Thayer Equity Investors V, L.P.	Washington	DC	Residual Activity	12/11/2001	03/31/2007		15,088				15,088		15,088	15,088			0	(15,088)
	The Clayton & Dubilier Private Equity Fund IV Limited Partnership	New York	NY	Residual Activity	01/02/1997	06/29/2007		8,281				8,281		8,281	8,281			0	(8,281)
	The Emerging Europe Private Equity Fund III, L.P.	George Town, Grand Cayman	CYM	Residual Activity	12/22/1999	10/18/2006		381				381		381	381			0	(381)
	The Italian Private Equity Fund	London	GBR	Residual Activity	07/27/1990	12/17/2009		16,681				16,681		16,681	16,681			0	(16,681)
	The Resolute Fund II, L.P.	New York	NY	Normal Distributions and/or adjustments	05/31/2007	03/31/2017	9,058					0		9,058	9,058			0	
	The Rohatyn Group Global Opportunity Partners, L.P.	New York	NY	Residual Activity	07/01/2008	12/21/2015		(238,066)				(238,066)		(238,066)	(238,066)			0	238,066
	The Second Charterhouse Buy-out Fund	Jersey, Channel Islands	GBR	Residual Activity	02/04/1987	10/01/2009		(7,537)				(7,537)		(7,537)	(7,537)			0	7,537
	Thomas H. Lee Equity Fund V, L.P.	Boston	MA	Residual Activity	08/14/2000	12/29/2015		(1,230,235)				(1,230,235)		(1,230,235)	(1,230,235)			0	1,230,235
	Tower Square Capital Partners III, L.P.	Springfield	MA	Normal Distributions and/or adjustments	09/29/2008	03/31/2017	31,987					0		31,987	31,987			0	
	TowerBrook Investors IV (Onshore), L.P.	George Town, Grand Cayman	CYM	Normal Distributions and/or adjustments	02/05/2013	03/31/2017	113,745					0		113,745	113,745			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
	Trident V, L.P.	Greenwich	CT	Normal Distributions and/or adjustments	02/26/2010	03/31/2017	409,407					0		409,407	409,407			0	
	Turiya Fund LP	Hong Kong	CHN	Normal Distributions and/or adjustments	02/25/2014	03/31/2017	1,032,293					0		1,032,293	1,032,293			0	
	TVG Asian Communications Fund II, L.P.	George Town, Grand Cayman	CYM	Residual Activity	05/31/2000	06/29/2007		(11,661)				(11,661)		(11,661)	(11,661)			0	11,661
	Voyager Capital Fund II-A, L.P.	Menlo Park	CA	Residual Activity	03/03/2000	04/30/2007		34,498				34,498		34,498	34,498			0	(34,498)
	Warburg Pincus Private Equity VIII, L.P.	New York	NY	Residual Activity	07/20/2001	03/31/2007		1,128,672				1,128,672		1,128,672	1,128,672			0	(1,128,672)
	Wayzata Opportunities Fund II, L.P.	Wayzata	MN	Normal Distributions and/or adjustments	10/31/2007	03/31/2017	176,640					0		176,640	176,640			0	
	Wayzata Opportunities Fund III, L.P.	Wayzata	MN	Normal Distributions and/or adjustments	09/11/2012	03/31/2017	27,742					0		27,742	27,742			0	
	Welsh, Carson, Anderson & Stowe XI, L.P.	New York	NY	Normal Distributions and/or adjustments	05/29/2008	03/31/2017	181,632					0		181,632	181,632			0	
	Weston Presidio Capital IV, L.P.	Boston	MA	Residual Activity	06/14/2000	04/30/2007		14,921				14,921		14,921	14,921			0	(14,921)
	Willis Stein & Partners III, L.P.	Chicago	IL	Residual Activity	09/20/2000	03/31/2007		85,661				85,661		85,661	85,661			0	(85,661)
	Winston Equity Partners II, L.P.	McLean	VA	Residual Activity	01/22/2002	06/29/2007		2,913				2,913		2,913	2,913			0	(2,913)
	World Equity Partners, L.P.	New York	NY	Residual Activity	01/01/1989	06/30/2006		32,072				32,072		32,072	32,072			0	(32,072)
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							101,133,539	1,882,007	0	0	0	1,882,007	9,192,942	112,208,488	112,208,488	0	0	0	(11,584,293)
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Brighthouse Renewables Holding, LLC	New York	NY	Normal Distributions and/or adjustments	02/05/2010	03/31/2017	2,000,388					0		2,000,388	2,000,388			0	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							2,000,388	0	0	0	0	0	0	2,000,388	2,000,388	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	p000472 - Westminster Fund III L.P.	Lake Forest	IL	Residual Activity	08/01/1999	03/31/2013						0						0	184,127
	p000624 - LBA Realty Fund, III - 14000	Irvine	CA	Normal Distributions and/or adjustments	10/31/2006	03/31/2017						0			165,837		165,837	165,837	
	p000651 - Morgan Stanley Real Estate Fund VI International T	New York	NY	Normal Distributions and/or adjustments	06/06/2007	03/31/2017	(7,963)					0		(7,963)	(7,963)			0	
	p000652 - Blackstone Real Estate Partners, VI L.P.	New York	NY	Normal Distributions and/or adjustments	06/27/2007	03/31/2017	2,917,881					0		2,917,881	2,917,881			0	
	p000654 - Workforce Housing Fund I 2007, L.P.	Bethesda	MD	Normal Distributions and/or adjustments	06/29/2007	03/31/2017	69,748					0		69,748	69,748			0	
	p000655 - Macfarlane Urban Real Estate Fund II, LP	San Francisco	CA	Normal Distributions and/or adjustments	06/30/2007	03/31/2017	6,860,910					0		6,860,910	6,860,910			0	
	p000790 - Blackstone Real Estate Partners VI LP (GLIC ROFR)	New York	NY	Normal Distributions and/or adjustments	06/30/2010	03/31/2017	3,445,354					0		3,445,354	3,445,354			0	
	p000904 - Carlyle Europe RE Prtnrs III - 14000	Washington	DC	Normal Distributions and/or adjustments	10/09/2007	03/31/2017	258,628					0		258,628	362,289		103,661	103,661	
	Orion European Real Estate Fund, C.V.	New York	NY	Residual Activity	03/08/2000	09/21/2006		(3,139,218)				(3,139,218)	(1)	(3,139,219)	(3,139,219)			0	3,139,218
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							13,544,558	(3,139,218)	0	0	0	(3,139,218)	(1)	10,405,339	10,674,837	0	269,498	269,498	3,323,345
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	p001128 - ML 1065 Hotel, LLC (De)	Atlanta	GA	Normal Distributions and/or adjustments	06/22/2015	03/31/2017	1,500,000					0		1,500,000	1,500,000			0	
	p001149 - MetLife Core Property Fund, LP - BLIC	Morristown	NJ	Normal Distributions and/or adjustments	11/01/2013	03/31/2017	27,404					0		27,404	27,404			0	
	p001179 - MCPP Owners, LLC	Morristown	NJ	Residual Activity	10/22/2015	09/01/2016						0			3,558,023		3,558,023	3,558,023	
	Tishman Speyer European Strategic Office Fund L.P.	New York	NY	Residual Activity	08/01/2003	09/21/2006		308,941				308,941	(1)	308,940	308,940			0	(308,941)
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							1,527,404	308,941	0	0	0	308,941	(1)	1,836,344	5,394,367	0	3,558,023	3,558,023	(308,941)
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																			
	p001156 - MetLife Commercial Mortgage Income Fund, LP	Morristown	NJ	Normal Distributions and/or adjustments	10/02/2015	03/31/2017	630,683					0		630,683	630,683			0	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated							630,683	0	0	0	0	0	0	630,683	630,683	0	0	0	0
Any Other Class of Asset - Affiliated																			
	Sino-US MetLife Insurance Co., Ltd.	Beijing	CHN	Metlife Insurance Company	10/22/2004	03/31/2017	226,644,465	(50,888,086)				(50,888,086)		175,756,380	285,812,864		110,056,484	110,056,484	

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
4399999. Total - Any Other Class of Asset - Affiliated							226,644,465	(50,888,086)	0	0	0	(50,888,086)	0	175,756,380	285,812,864	0	110,056,484	110,056,484	0
4499999. Subtotal - Unaffiliated							118,563,598	(1,257,211)	0	0	0	(1,257,211)	9,192,941	126,499,328	126,349,679	(419,147)	269,498	(149,649)	(8,260,948)
4599999. Subtotal - Affiliated							230,172,257	(50,579,145)	0	0	0	(50,579,145)	(1)	179,593,112	293,207,619	0	113,614,507	113,614,507	(308,941)
4699999. Totals							348,735,855	(51,836,356)	0	0	0	(51,836,356)	9,192,940	306,092,440	419,557,298	(419,147)	113,884,005	113,464,858	(8,569,889)

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
38378P E7 9	GOVERNMENT NATIONAL MORTGAGE A 3.000%		03/01/2017	Interest Capitalization		90,710	90,710		1
38379E 2J 0	GOVERNMENT NATIONAL MORTGAGE A 3.000%		03/01/2017	Interest Capitalization		39,411	39,411		1
38379J NL 1	GOVERNMENT NATIONAL MORTGAGE A 2.500%		03/01/2017	Interest Capitalization		28,535	28,535		1
38379W HL 9	GOVERNMENT NATIONAL MORTGAGE A 3.500%		03/01/2017	Interest Capitalization		25,575	25,575		1
38379Y AX 6	GOVERNMENT NATIONAL MORTGAGE A 3.500%		03/01/2017	Interest Capitalization		90,775	90,775		1
38380B EV 3	GOVERNMENT NATIONAL MORTGAGE A 3.000%		03/01/2017	Interest Capitalization		44,991	44,991		1
912828 R5 1	UNITED STATES TREASURY 0.875% 05/31/18		02/16/2017	JEFFERIES & COMPANY INC		4,992,002	5,000,000	9,495	1
912828 U7 3	UNITED STATES TREASURY 1.375% 12/15/19		01/06/2017	SOCIETE GENERALE		9,974,629	10,000,000	9,444	1
912828 U9 9	UNITED STATES TREASURY 1.250% 12/31/18		01/12/2017	SOCIETE GENERALE		7,011,225	7,000,000	3,142	1
912828 W3 0	UNITED STATES TREASURY 1.125% 02/28/19		03/27/2017	SOCIETE GENERALE		224,503,380	225,000,000	189,538	1
912828 W3 0	UNITED STATES TREASURY 1.125% 02/28/19		03/27/2017	SOCIETE GENERALE		189,614,443	190,000,000	162,636	1
912828 W3 0	UNITED STATES TREASURY 1.125% 02/28/19		03/27/2017	SOCIETE GENERALE		224,534,630	225,000,000	192,594	1
912828 W3 0	UNITED STATES TREASURY 1.125% 02/28/19		03/20/2017	SOCIETE GENERALE		59,803,245	60,000,000	38,519	1
912828 W5 5	UNITED STATES TREASURY 1.875% 02/28/22		03/24/2017	BANK OF AMERICA N.A		49,865,334	50,000,000	68,784	1
912828 W9 7	UNITED STATES TREASURY 1.250% 03/31/19		03/29/2017	BARCLAYS CAPITAL INC		179,901,923	180,000,000		1
0599999. Total - Bonds - U.S. Government						950,520,808	952,319,997	674,152	XXX
Bonds - All Other Government									
25714P CW 6	DOMINICAN REPUBLIC 6.850% 01/27/45	D	03/06/2017	BARCLAYS BANK PLC - LNBR		859,050	830,000	6,633	3FE
682051 AF 4	OMAN SULTANATE OF GOVERNMENT 6.500% 03	D	03/01/2017	HSBC SECURITIES		1,987,200	2,000,000		2FE
760942 BA 9	URUGUAY ORIENTAL REPUBLIC OF 5.100% 06	D	03/06/2017	HSBC SECURITIES		785,180	830,000	9,524	2FE
760942 BA 9	URUGUAY ORIENTAL REPUBLIC OF 5.100% 06	D	03/07/2017	HSBC SECURITIES		2,842,500	3,000,000	34,850	2FE
836205 AU 8	SOUTH AFRICA REPUBLIC OF 4.300% 10/12/	D	03/07/2017	CREDIT SUISSE SECURITIES USA L		8,134,500	8,500,000	150,261	2FE
900123 CL 2	TURKEY REPUBLIC OF 6.000% 03/25/27	D	01/18/2017	GOLDMAN SACHS & COMPANY		5,931,480	6,000,000		3FE
917288 BD 3	URUGUAY ORIENTAL REPUBLIC OF 4.375% 12	B	03/13/2017	J.P. MORGAN SEC INC		6,424,729	4,459,746	76,495	2FE
1099999. Total - Bonds - All Other Government						26,964,639	25,619,746	277,763	XXX
Bonds - U.S. States, Territories and Possessions									
452151 LF 8	ILLINOIS STATE OF 5.100% 06/01/33		03/28/2017	GOLDMAN SACHS & COMPANY		9,198,900	10,000,000	170,000	2FE
93974C RD 4	WASHINGTON STATE OF 5.040% 08/01/31		03/23/2017	JP MORGAN SECURITIES LTD LDN		5,726,650	5,000,000	39,900	1FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						14,925,550	15,000,000	209,900	XXX
Bonds - U.S. Special Revenue and Special Assessment									
167736 YU 5	CHICAGO IL WATER SYSTEM 6.742% 11/01/4		03/30/2017	MORGAN STANLEY & CO		6,207,400	5,000,000	143,268	1FE
3128MJ ZN 3	FEDERAL HOME LOAN MORTGAGE COR 3.500%		02/01/2017	KGS - ALPHA CAPITAL MARKETS		1,793,214	1,761,967	2,056	1
31335A HP 6	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/08/2017	GOLDMAN SACHS & COMPANY		7,157,583	7,026,387	8,197	1
3136A4 LJ 6	FANNIE MAE FNMA_12-19 3.500% 01/01/42		03/01/2017	Interest Capitalization		20,781	20,781		1
3136A7 CL 4	FANNIE MAE FNMA_12-68 3.500% 07/01/42		03/01/2017	Interest Capitalization		67,489	67,489		1
3136AB YU 1	FANNIE MAE FNMA_13-1 3.000% 02/01/43		03/01/2017	Interest Capitalization		46,201	46,201		1
3136AD S3 4	FANNIE MAE FNMA_13-41 3.500% 05/01/43		03/01/2017	Interest Capitalization		198,085	198,085		1
3136AL D6 5	FANNIE MAE FNMA_14 3.000% 12/01/44		03/01/2017	Interest Capitalization		23,497	23,497		1
3136AQ KE 9	FANNIE MAE FNMA_15-83 3.500% 11/01/45		03/01/2017	Interest Capitalization		171,910	171,910		1
3136AR E2 0	FANNIE MAE FNMA_16-18 3.000% 04/01/46		03/01/2017	Interest Capitalization		38,605	38,605		1
3136AS XB 7	FANNIE MAE FNMA_16-43 3.000% 07/01/46	C	03/01/2017	Interest Capitalization		36,742	36,742		1Z
3137A3 4X 4	FREDDIE MAC FHLMC_3763 4.000% 11/01/40		03/01/2017	Interest Capitalization		134,397	134,397		1
3137AJ PJ 7	FREDDIE MAC FHLMC_3972 4.000% 12/01/41		03/01/2017	Interest Capitalization		69,648	69,648		1
3137AL XC 8	FREDDIE MAC FHLMC_3996 3.500% 02/01/42		03/01/2017	Interest Capitalization		113,349	113,349		1
3137AR M2 9	FREDDIE MAC FHLMC_4057 3.500% 06/01/42		03/01/2017	Interest Capitalization		179,418	179,418		1
3137BF BH 3	FREDDIE MAC FHLMC_4413G 3.000% 11/01/4		03/01/2017	Interest Capitalization		42,817	42,817		1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
3137BF YN 5	FEDERAL HOME LOAN MORTGAGE COR 3.000%		03/01/2017	Interest Capitalization		39,816	39,816		1
3137BG GR 4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2017	Interest Capitalization		98,334	98,334		1
3137BG LE 7	FREDDIE MAC FHLMC_4435 3.500% 02/01/45		03/01/2017	Interest Capitalization		17,723	17,723		1
3137BG LJ 6	FREDDIE MAC FHR_4438 3.000% 02/01/45		03/01/2017	Interest Capitalization		39,717	39,717		1
3137BH C4 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2017	Interest Capitalization		52,040	52,040		1
3137BM 2Z 8	FREDDIE MAC FHLMC_4526 3.500% 11/01/45		03/01/2017	Interest Capitalization		73,690	73,690		1
3137BM CT 1	FREDDIE MAC FHLMC_4541 3.500% 12/01/45		03/01/2017	Interest Capitalization		29,462	29,462		1
3137BM T7 1	FREDDIE MAC FHLMC_4548 3.500% 01/01/46		03/01/2017	Interest Capitalization		160,420	160,420		1
3137BM TN 6	FREDDIE MAC FHLMC_4548 3.500% 01/01/46		03/01/2017	Interest Capitalization		47,128	47,128		1
3137BP 6P 9	FREDDIE MAC FHLMC_4573 3.000% 04/01/46		03/01/2017	Interest Capitalization		84,970	84,970		1
3137BP DZ 9	FREDDIE MAC 3.000% 05/01/46		03/01/2017	Interest Capitalization		2,922	2,922		1
3137BQ 6W 2	FREDDIE MAC FHLMC_4590 3.500% 06/01/46		03/01/2017	Interest Capitalization		94,914	94,914		1
3137BQ MG 9	FREDDIE MAC FHLMC_4594 3.000% 06/01/46		03/01/2017	Interest Capitalization		25,524	25,524		1
3137BQ PF 8	STRU VS-1796 3.000% 03/18/45		03/01/2017	Interest Capitalization		24,261	24,261		1
3137BS CC 5	FREDDIE MAC FHLMC_4619 3.000% 10/01/46		03/01/2017	Interest Capitalization		41,423	41,423		1
3137GA MD 6	FREDDIE MAC FHLMC3736 4.000% 10/01/40		03/01/2017	Interest Capitalization		492,323	492,323		1
3138EQ RZ 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		02/21/2017	JP MORGAN SECURITIES LTD LDN		69,711,212	65,981,937	87,975	1
3138ER JQ 4	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		02/15/2017	JP MORGAN SECURITIES LTD LDN		7,413,588	7,028,139	9,371	1
3138WF BX 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/02/2017	BANK OF AMERICA N.A.		9,666,911	9,465,039	11,043	1
3138WF HS 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/02/2017	BANK OF AMERICA N.A.		13,332,051	13,053,642	15,229	1
3138WH W5 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		02/14/2017	ROBERT W. BAIRD & CO.		50,933,981	48,250,071	64,333	1
3138WJ 5Y 0	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/07/2017	JP MORGAN SECURITIES LTD LDN		52,455,720	49,942,965	66,591	1
3138WJ MG 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		01/18/2017	JP MORGAN SECURITIES LTD LDN		25,495,661	24,859,604	53,172	1
3140F0 HX 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		01/18/2017	BANK OF AMERICA N.A.		24,715,215	24,788,807	45,446	1
3140FX CQ 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/09/2017	MORGAN STANLEY & CO.		9,482,359	9,156,861	11,192	1
677632 G8 8	OHIO STATE UNIVERSITY 3.798% 12/01/46		03/01/2017	BARCLAYS CAPITAL INC.		4,890,600	5,000,000	50,113	1FE
709224 SX 8	PENNSYLVANIA ST TURNPIKE COMMI 7.470%		01/05/2017	Tax Free Exchange		3,845,000	3,845,000	27,126	2Z
709224 TD 1	PENNSYLVANIA ST TURNPIKE COMMI 7.470%		01/05/2017	Tax Free Exchange		1,155,000	1,155,000	8,149	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						290,723,101	278,783,025	603,261	XXX
Bonds - Industrial and Miscellaneous									
00165C AC 8	AMC ENTERTAINMENT HOLDINGS INC 6.125%		03/13/2017	CITIGROUP GLOBAL MARKETS INC/		1,758,000	1,758,000		4FE
00488* AB 7	ACRISURE LLC TL-B L+475 11/03/2		03/13/2017	Various		234,143	236,508		4FE
00652M AC 6	ADANI PORTS AND SPECIAL ECONOM 3.950%	D	02/07/2017	GOLDMAN SACHS & COMPANY		3,223,041	3,218,000	6,779	2FE
023761 AA 7	AMERICAN AIRLINES 3.650% 08/15/30		01/04/2017	CREDIT SUISSE SECURITIES USA L		10,000,000	10,000,000		1FE
02401@ AD 1	AMERICAN ASSETS TRUST LP 4.290% 03/01/		03/01/2017	DIRECT		20,200,000	20,200,000		2FE
02406P AP 5	AMERICAN AXLE & MANUFACTURING 6.250% 0		03/09/2017	JP MORGAN SECURITIES LTD LDN		4,000,000	4,000,000		4FE
031162 CF 5	AMGEN INC 4.663% 06/15/51		01/10/2017	Tax Free Exchange		11,577,000	11,577,000	37,489	2FE
03765V AH 3	PRIME SECURITY SERVICES BORROW		12/28/2016	Tax Free Exchange		6,945,082	6,982,500		3FE
038522 AN 8	ARAMARK SERVICES INC 4.750% 06/01/26		02/15/2017	Tax Free Exchange		3,801,737	3,818,667	37,286	3FE
038522 AP 3	ARAMARK SERVICES INC 5.000% 04/01/25		03/09/2017	GOLDMAN SACHS & COMPANY		2,000,000	2,000,000		3FE
04964K AS 0	ATRIUM CDO CORP ATRM_9A 3.604% 05/28/3	D	03/30/2017	CREDIT SUISSE SECURITIES USA L		4,800,000	4,800,000		1Z
04964L AJ 8	ATRIUM CDO CORP ATRM_9A 7.504% 05/28/3	D	03/30/2017	CREDIT SUISSE SECURITIES USA L		2,300,000	2,300,000		3Z
05565Q DH 8	BP CAPITAL MARKETS PLC 3.723% 11/28/28	D	03/27/2017	CITIGROUP GLOBAL MARKETS INC/		10,113,200	10,000,000	126,168	1FE
06051G GC 7	BANK OF AMERICA CORP 4.183% 11/25/27		03/23/2017	BANK OF AMERICA N.A.		10,016,100	10,000,000	142,920	2FE
07333B AD 0	BAYVIEW OPPORTUNITY MASTER FUN 4.250%		03/22/2017	CITIGROUP GLOBAL MARKETS INC/		3,090,716	3,000,000		1FE
07333B AG 3	BAYVIEW OPPORTUNITY MASTER FUN 4.250%		03/22/2017	CITIGROUP GLOBAL MARKETS INC/		1,451,140	1,400,000		1FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
07333N AD 4	BAYVIEW OPPORTUNITY MASTER FUN 4.250%		03/22/2017	CITIGROUP GLOBAL MARKETS INC/		5,975,554	5,800,000		1FE
07333N AG 7	BAYVIEW OPPORTUNITY MASTER FUN 4.750%		03/22/2017	CITIGROUP GLOBAL MARKETS INC/		4,456,876	4,300,000		1FE
073879 G6 9	BEAR STEARNS ASSET BACKED SECU 1.987%		10/14/2016	CREDIT SUISSE SECURITIES USA L				732	1FM
08861J AB 5	BHARTI AIRTEL INTERNATIONAL NE 5.350%	D	03/27/2017	BARCLAYS BANK PLC		4,242,760	4,000,000	77,277	2FE
097023 BV 6	The Boeing Company 3.650% 03/01/47		02/14/2017	CITIGROUP GLOBAL MARKETS INC/		7,631,360	8,000,000		1FE
1248EP BT 9	CCO HOLDINGS LLC/CCO HOLDINGS 5.125% 0		03/30/2017	CITIGROUP GLOBAL MARKETS INC/		6,091,305	6,061,000	50,045	3FE
12513G BC 2	CDW LLC / CDW FINANCE CORP 5.000% 09/0		02/23/2017	JP MORGAN SECURITIES LTD LDN		350,000	350,000		3FE
12543D AY 6	CHS/COMMUNITY HEALTH SYSTEMS I 6.250%		03/16/2017	JP MORGAN SECURITIES LTD LDN		3,081,214	3,060,000	1,345	3FE
12543D AY 6	CHS/COMMUNITY HEALTH SYSTEMS I 6.250%		03/07/2017	JP MORGAN SECURITIES LTD LDN		1,420,000	1,420,000		3FE
12543D AY 6	CHS/COMMUNITY HEALTH SYSTEMS I 6.250%		03/07/2017	JP MORGAN SECURITIES LTD LDN		1,007,500	1,000,000		3FE
126670 HD 3	COUNTRYWIDE ASSET-BACKED CERTI 1.212%		02/03/2017	GOLDMAN SACHS & COMPANY		11,899,352	11,998,717	4,671	2FE
14162V AB 2	CARE CAPITAL PROPERTIES LP 5.125% 08/1		02/08/2017	Tax Free Exchange		10,000,000	10,000,000	290,417	2FE
15005# AA 7	CED UPTON COUNTY SOLAR LLC 4.450% 06/3		03/16/2017	CITIBANK N.A.		4,200,000	4,200,000		2Z
15132H AG 6	CENCOSUD SA 6.625% 02/12/45	D	03/06/2017	MORGAN STANLEY & CO.		859,050	830,000	4,124	2FE
15911N AA 3	CHANGE HEALTHCARE HOLDINGS LLC 5.750%		02/03/2017	GOLDMAN SACHS & COMPANY		1,611,000	1,611,000		4FE
16876B AA 0	CHILDRENS HOSP OF BOSTON 4.115% 01/01/		01/24/2017	GOLDMAN SACHS & COMPANY		5,000,000	5,000,000		1FE
20338H AB 9	COMMSCOPE TECHNOLOGIES FINANCE 5.000%		03/02/2017	BANK OF AMERICA N.A.		2,000,000	2,000,000		3FE
22112E AC 2	COSAN LUXEMBOURG SA 7.000% 01/20/27	C	03/27/2017	JEFFERIES & COMPANY INC		1,558,125	1,500,000	20,417	3FE
22282E AG 7	COVANTA HOLDING CORP 5.875% 07/01/25		03/02/2017	JP MORGAN SECURITIES LTD LDN		1,400,000	1,400,000		4FE
23317* AC 4	DULLES DISCOVERY 4 3.550% 09/05/33		03/06/2017	JP MORGAN SECURITIES LTD LDN		500,000	500,000		1FE
23317* AC 4	DULLES DISCOVERY 4 3.550% 09/05/33		03/05/2017	JP MORGAN SECURITIES LTD LDN		15,279	15,279		1FE
23317* AD 2	DULLES DISCOVERY 4 5.680% 09/05/33		03/06/2017	JP MORGAN SECURITIES LTD LDN		900,000	900,000		1FE
23317* AD 2	DULLES DISCOVERY 4 5.680% 09/05/33		03/05/2017	JP MORGAN SECURITIES LTD LDN		42,027	42,027		1FE
23386# AN 2	DAIRY FARMERS OF AMERICA 3.550% 01/06/		01/04/2017	DIRECT		2,900,000	2,900,000		2FE
27003B AA 3	EAGLE II ACQUISITION COMPANY L 6.000%		03/15/2017	JP MORGAN SECURITIES LTD LDN		1,000,000	1,000,000		4FE
28521V AF 9	ELECTRO RENT CORP TL L+500 01/2		02/16/2017	DEUTSCHE BANK SECURITIES INC		1,970,000	2,000,000		4FE
292480 AK 6	ENABLE MIDSTREAM PARTNERS LP 4.400% 03		03/06/2017	CITIGROUP GLOBAL MARKETS INC/		4,980,750	5,000,000		2FE
29273R BL 2	ENERGY TRANSFER PARTNERS LP 5.300% 04/		01/11/2017	CITIGROUP GLOBAL MARKETS INC/		3,979,320	4,000,000		2FE
29273R BL 2	ENERGY TRANSFER PARTNERS LP 5.300% 04/		03/10/2017	CITIGROUP GLOBAL MARKETS INC/		2,385,050	2,500,000	21,347	2FE
29273X AU 0	ENERGY TRANSFER EQUITY LP 02/01		02/02/2017	Tax Free Exchange		13,660,984	13,962,401		3FE
29358Q AC 3	ENSCO PLC 4.500% 10/01/24	D	01/25/2017	UBS SECURITIES LLC		639,813	725,000	10,784	3FE
29358Q AF 6	ENSCO PLC 8.000% 01/31/24	D	01/09/2017	Taxable Exchange		419,045	401,000		3FE
29358Q AG 4	ENSCO PLC 8.000% 01/31/24	D	03/21/2017	Tax Free Exchange		418,558	401,000	6,416	3FE
30255Q AA 9	FLNG LIQUEFACTION 2 LLC 12/31/2		03/23/2017	Various		787,967	787,967		2
30288* AB 6	FLNG LIQUEFACTION 2 LLC 4.790% 03/31/3		02/08/2017	GOLDMAN SACHS & COMPANY		13,300,000	13,300,000		2FE
315409 AK 8	FERRO CORP TL L+250 02/08/24		02/24/2017	DEUTSCHE BANK SECURITIES INC		399,000	400,000		3FE
345370 CR 9	FORD MOTOR COMPANY 4.346% 12/08/26		03/23/2017	WELLS FARGO & CO		10,168,900	10,000,000	132,795	2FE
35671D AU 9	FREEPORT-MCMORAN COPPER & GOLD 3.550%		03/09/2017	BANK OF AMERICA N.A.		2,670,000	3,000,000	3,846	3FE
35671D AZ 8	FREEPORT-MCMORAN COPPER & GOLD 3.875%		01/19/2017	BANK OF AMERICA N.A.		699,375	750,000	10,414	3FE
35671D AZ 8	FREEPORT-MCMORAN COPPER & GOLD 3.875%		03/06/2017	BANK OF AMERICA N.A.		1,376,250	1,500,000	28,094	3FE
35671D BL 8	FREEPORT-MCMORAN COPPER & GOLD 4.550%		02/02/2017	BANK OF AMERICA N.A.		343,100	365,000	3,829	3FE
35671D BL 8	FREEPORT-MCMORAN COPPER & GOLD 4.550%		01/27/2017	BANK OF AMERICA N.A.		598,488	635,000	6,180	3FE
36185P AB 1	GMAC COMMERCIAL MORTGAGE ASSET 6.319%		02/09/2017	Interest Capitalization		23	23		2AM
36228F 6M 3	GSAMP_04-AR1 2.182% 06/25/34		01/10/2017	BANK OF AMERICA N.A.		496,027	495,872	458	1FM
366651 AB 3	GARTNER INC 5.125% 04/01/25		03/16/2017	GOLDMAN SACHS & COMPANY		1,500,000	1,500,000		4FE
40421Y AB 8	HLF FINANCING SARL/HLF FINANCI TL L+550	C	02/21/2017	CREDIT SUISSE SECURITIES USA L		1,960,000	2,000,000		3FE

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
404280 BK 4	HSBC HOLDINGS PLC 4.041% 03/13/28	D	03/06/2017	HSBC SECURITIES		5,000,000	5,000,000		1FE
40464* AA 3	HA FEDERAL FUNDING IV TRUST 4.089% 12/		03/31/2017	DIRECT		934,179	934,179		1Z
46625H RY 8	JPMORGAN CHASE&CO 3.782% 02/01/28		01/25/2017	JP MORGAN SECURITIES LTD LDN		4,500,000	4,500,000		1FE
478160 CG 7	JOHNSON&JOHNSON 3.750% 03/03/47		02/28/2017	JP MORGAN SECURITIES LTD LDN		5,736,603	5,750,000		1FE
478375 AU 2	JOHNSON CONTROLS INTL PLC 4.500% 02/15	D	03/03/2017	ROBERT W. BAIRD & CO		5,083,500	5,000,000	19,375	2FE
49456B AH 4	KINDER MORGAN INC/DELAWARE 5.550% 06/0		03/10/2017	CREDIT SUISSE SECURITIES USA L		5,044,850	5,000,000	80,167	2FE
50219J AA 8	LSTAR Securities Inv Trust 2.784% 10/0		01/30/2017	BANK OF AMERICA N.A		1,632,193	1,632,703	126	1FE
527298 BM 4	LEVEL 3 FINANCING INC 5.250% 03/15/26		03/23/2017	Tax Free Exchange		3,200,000	3,200,000	73,733	3FE
54910K AA 9	LSTAR SECURITIES INVESTMENT TR 2.784%		01/25/2017	BANK OF AMERICA N.A		996,474	997,721	2,074	1FE
54910L AA 7	LSTAR SECURITIES INVESTMENT TR 2.784%		01/30/2017	BANK OF AMERICA N.A		920,434	920,722	71	1FE
62854A AN 4	MYLAN NV 3.950% 06/15/26	D	03/02/2017	BANK OF AMERICA N.A		4,488,358	4,600,000	41,387	2FE
62854A AN 4	MYLAN NV 3.950% 06/15/26	D	01/31/2017	BANK OF AMERICA N.A		2,978,176	3,000,000	15,142	2FE
62913T AL 6	NGL ENERGY PARTNERS LP 6.125% 03/01/25		02/16/2017	BANK OF AMERICA N.A		3,000,000	3,000,000		4FE
62913T AL 6	NGL ENERGY PARTNERS LP 6.125% 03/01/25		03/28/2017	BANK OF AMERICA N.A		482,500	500,000	3,318	4FE
629377 CA 8	NRG ENERGY INC 7.250% 05/15/26		02/14/2017	Tax Free Exchange		855,000	855,000	15,325	4FE
63938C AF 5	NAVIENT CORP 6.500% 06/15/22		03/02/2017	JP MORGAN SECURITIES LTD LDN		3,498,530	3,500,000		3FE
66989H AN 8	NOVARTIS CAPITAL CORP 3.100% 05/17/27		02/14/2017	JP MORGAN SECURITIES LTD LDN		4,459,905	4,500,000		1FE
67091T AA 3	OCP SA 5.625% 04/25/24	C	03/08/2017	J.P. MORGAN SEC INC		2,105,000	2,000,000	43,124	2FE
67091T AB 1	OCP SA 6.875% 04/25/44	C	03/07/2017	J.P. MORGAN SEC INC		2,130,000	2,000,000	51,563	2FE
67091T AC 9	OCP SA 4.500% 10/22/25	C	03/08/2017	J.P. MORGAN SEC INC		4,900,000	5,000,000	87,376	2FE
674215 AC 2	OASIS PETROLEUM INC 7.250% 02/01/19		03/16/2017	CITIGROUP GLOBAL MARKETS INC/		1,488,750	1,500,000	15,104	4FE
674215 AG 3	OASIS PETROLEUM INC 6.875% 03/15/22		03/09/2017	BARCLAYS CAPITAL INC		1,980,000	2,000,000	68,368	4FE
69394* AA 7	PPM FINCO LP 4.476% 03/31/54		02/01/2017	DIRECT		2,528,359	2,528,359		2FE
70014L AA 8	PARK AEROSPACE HOLDINGS LTD 5.250% 08/	D	01/20/2017	UBS SECURITIES LLC		656,000	656,000		3FE
70014L AB 6	PARK AEROSPACE HOLDINGS LTD 5.500% 02/	D	01/20/2017	UBS SECURITIES LLC		2,400,000	2,400,000		3FE
701885 AF 2	PARSLEY ENERGY LLC/ PARSLEY FI 5.250%		02/08/2017	CREDIT SUISSE SECURITIES USA L		695,000	695,000		4FE
70338P AC 4	PATTERN ENERGY GROUP INC 5.875% 02/01/		01/20/2017	MORGAN STANLEY & CO		1,050,000	1,050,000		3FE
70457L AA 2	PEABODY SECURITIES FINANCE COR 6.000%		02/08/2017	GOLDMAN SACHS & COMPANY		930,000	930,000		4FE
70757D AU 3	PENN NTL GAMING INC TL-B L+250		02/13/2017	BANK OF AMERICA N.A		1,990,000	2,000,000		3FE
71654Q CC 4	PETROLEOS MEXICANOS 6.750% 09/21/47	C	01/24/2017	Tax Free Exchange		902,934	892,000	20,572	2FE
71677H AG 0	PETSMART INC. PETSMART INC. 03/		01/05/2017	Tax Free Exchange		3,500,000	3,500,000		3FE
71677H AG 0	PETSMART INC. PETSMART INC. 03/		03/02/2017	Tax Free Exchange		2,493,655	2,493,655		3FE
737446 AL 8	POST HOLDINGS INC 5.500% 03/01/25		02/06/2017	BARCLAYS CAPITAL INC		805,000	805,000		4FE
74170* AQ 2	PRIME PROPERTY FUND 3.400% 01/05/32		01/05/2017	JP MORGAN SECURITIES LTD LDN		2,800,000	2,800,000		1FE
76173F AU 1	REYNOLDS GROUP HOLDINGS INC 02/	D	02/07/2017	Tax Free Exchange		2,868,750	2,875,961		4FE
781467 AA 3	RUMO LUXEMBOURG SARL 7.375% 02/09/24	D	02/02/2017	MORGAN STANLEY & CO		1,500,000	1,500,000		3FE
78454L AL 4	SM ENERGY CO 5.625% 06/01/25		01/12/2017	MORGAN STANLEY & CO		2,064,400	2,080,000	15,275	4FE
78454L AL 4	SM ENERGY CO 5.625% 06/01/25		01/05/2017	MORGAN STANLEY & CO		736,875	750,000	4,570	4FE
785592 AT 3	SABINE PASS LIQUEFACTION LLC 4.200% 03		03/01/2017	MORGAN STANLEY & CO		4,973,750	5,000,000		2FE
785592 AT 3	SABINE PASS LIQUEFACTION LLC 4.200% 03		02/28/2017	MORGAN STANLEY & CO		9,990,300	10,000,000		2FE
78571Y AX 8	SABRE GLBL INC 02/22/24		02/22/2017	Tax Free Exchange		4,964,370	4,964,370		3FE
82620K AF 0	SIEMENS FINANCIERINGSMAATSCHAP 4.400%	C	02/10/2017	JEFFERIES & COMPANY INC		2,652,075	2,500,000	23,833	1FE
82620K AT 0	SIEMENS FINANCIERINGSMAATSCHAP 4.200%	D	03/07/2017	JP MORGAN SECURITIES LTD LDN		4,234,913	4,250,000		1FE
832248 AZ 1	SMITHFIELD FOODS INC 4.250% 02/01/27		01/25/2017	BARCLAYS CAPITAL INC		2,496,975	2,500,000		3FE
83405P AA 9	SOFI CONSUMER LOAN PROGRAM TRU 3.280%		02/22/2017	GOLDMAN SACHS & COMPANY		4,991,657	5,000,000		1FE
84130@ AA 3	Southcross Holdings Borrowe LP		03/31/2017	Interest Capitalization		1,896	1,896		5Z
845467 AL 3	SOUTHWESTERN ENERGY COMPANY 6.700% 01/		03/01/2017	BANK OF AMERICA N.A		2,910,000	3,000,000	24,008	3FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
852061 AS 9	SPRINT COMMUNICATIONS INC 6.000% 11/15		03/09/2017	BANK OF AMERICA N.A.		2,738,594	2,725,000	48,850	4FE
852061 AS 9	SPRINT COMMUNICATIONS INC 6.000% 11/15		01/12/2017	BANK OF AMERICA N.A.		1,503,750	1,500,000	15,750	4FE
852061 AS 9	SPRINT COMMUNICATIONS INC 6.000% 11/15		03/09/2017	BANK OF AMERICA N.A.		3,000,000	3,000,000	59,500	4FE
85207U AH 8	SPRINT CORP 7.125% 06/15/24		01/06/2017	SUNTRUST ROBINSON HUMPHREY		1,048,750	1,000,000	5,146	4FE
853496 AC 1	STANDARD INDUSTRIES INC 5.000% 02/15/2		02/02/2017	BANK OF AMERICA N.A.		1,915,000	1,915,000		3FE
864486 AK 1	SUBURBAN PROPANE PRTNR LP 5.875% 03/01		02/07/2017	WELLS FARGO & CO		305,000	305,000		3FE
871503 AU 2	SYMANTEC CORP 5.000% 04/15/25		02/07/2017	BANK OF AMERICA N.A.		2,035,000	2,035,000		3FE
87264A AS 4	T-MOBILE USA INC 5.125% 04/15/25		03/13/2017	DEUTSCHE BANK SECURITIES INC		5,273,000	5,273,000		3FE
87264A AT 2	T-MOBILE USA INC 5.375% 04/15/27		03/13/2017	DEUTSCHE BANK SECURITIES INC		3,515,000	3,515,000		3FE
87938W AT 0	TELEFONICA EMISIONES SAU 4.103% 03/08/	C	03/01/2017	GOLDMAN SACHS & COMPANY		5,000,000	5,000,000		2FE
88156P AA 9	TERWIN MORTGAGE TRUST TMTS_06- 1.142%		02/06/2017	STORMHARBOUR SECURITIES LP		5,844,795	6,010,072	2,332	1FE
897050 AB 6	TRONOX FINANCE LLC 6.375% 08/15/20		03/28/2017	CREDIT SUISSE SECURITIES USA L		1,496,250	1,500,000	12,219	5FE
89838L AF 1	TRUSTEES OF BOSTON COLLEGE 3.993% 01/0		01/24/2017	BARCLAYS CAPITAL INC		6,500,000	6,500,000		1FE
90352J AC 7	UBS GROUP FUNDING SWITZERLAND 4.253% 0	C	03/16/2017	UBS SECURITIES LLC		5,000,000	5,000,000		1FE
910047 AH 2	UNITED CONTINENTAL HOLDINGS IN 5.000%		01/23/2017	BANK OF AMERICA N.A.		2,000,000	2,000,000		3FE
914906 AR 3	UNIVISION COMMUNICATIONS INC 5.125% 05		03/09/2017	BANK OF AMERICA N.A.		4,432,500	4,500,000	76,234	3FE
91911K AK 8	VALEANT PHARMACEUTICALS INTERN 7.000%	A	03/09/2017	BARCLAYS CAPITAL INC		1,900,000	1,900,000		3FE
92241T AK 8	VEDANTA RESOURCES PLC 6.375% 07/30/22	D	01/24/2017	J.P. MORGAN SEC INC		2,000,000	2,000,000		4FE
92660F AK 0	VIDEOTRON LTD 5.125% 04/15/27	A	03/31/2017	BANK OF AMERICA N.A.		3,000,000	3,000,000		3FE
94353@ AB 0	WAVEDIVISION HOLDINGS LLC 09/10		02/06/2017	GOLDMAN SACHS & COMPANY		2,004,816	1,994,842		3FE
94978# CZ 8	FIRST UNION RAIL CORP RR 5.480% 01/02/		01/01/2017	Interest Capitalization		745	745		1
95081Q AM 6	WESCO DISTRIBUTION INC 5.375% 06/15/24		01/31/2017	Tax Free Exchange		857,000	857,000	5,886	3FE
96926D AQ 3	WILLIAM LYON HOMES INC 5.875% 01/31/25		01/17/2017	CITIGROUP GLOBAL MARKETS INC/		1,085,412	1,094,000		4FE
000000 00 0	SQUARE HOLDING GERMANY GMBH TL L+500	B	03/14/2017	CREDIT AGRICOLE - LONDON		3,835,282	3,854,555		4FE
000000 00 0	HILTON WORLDWIDE FINANCE LLC HILTON WORL		03/16/2017	Tax Free Exchange		12,960	13,042		3FE
000000 00 0	NEXSTAR BROADCASTING INC TL-B L+300		01/31/2017	BANK OF AMERICA N.A.		21,065,386	21,118,182		3FE
000000 00 0	NEXSTAR BROADCASTING INC/MISSI TL-B L+30		01/31/2017	BANK OF AMERICA N.A.		1,877,114	1,881,818		3FE
000000 00 0	INVENTIV HEALTH INC TL L+375 09		02/09/2017	GOLDMAN SACHS & COMPANY		2,003,750	2,000,000		4FE
000000 00 0	FIRST DATA CORP FIRST DATA CORP		03/09/2017	CREDIT SUISSE SECURITIES USA L		2,017,500	2,000,000		3FE
000000 00 0	KRATON POLYMERS LLC 01/06/22		01/09/2017	Tax Free Exchange		4,817,212	4,833,368		4FE
000000 00 0	CASA SYSTEMS TL L+400 12/12/23		01/06/2017	JP MORGAN SECURITIES LTD LDN		1,980,000	2,000,000		4FE
000000 00 0	LIGHTSTONE HOLDCO LLC TL-B L+550		02/24/2017	DEUTSCHE BANK SECURITIES INC		1,789,565	1,826,087		3FE
000000 00 0	LIGHTSTONE HOLDCO LLC TL-C L+550		02/24/2017	DEUTSCHE BANK SECURITIES INC		170,435	173,913		3FE
000000 00 0	LAS VEGAS SANDS LAS VEGAS SANDS		12/30/2016	Tax Free Exchange		5,835,114	5,842,327		3FE
000000 00 0	EQUINIX INC 01/09/23		12/30/2016	Tax Free Exchange		1,582,693	1,579,034		3FE
000000 00 0	SYNCHRONOSS TECH TL L+275 01/13		01/27/2017	GOLDMAN SACHS & COMPANY		995,000	1,000,000		3FE
000000 00 0	BERRY PLASTICS CORP 10/01/22		01/19/2017	Tax Free Exchange		952,878	949,868		3FE
000000 00 0	AVOLON TLB BORROWER 1 LUXEMBOU TL-B L+27		03/30/2017	MORGAN STANLEY & CO		2,985,000	3,000,000		3FE
000000 00 0	PRESTIGE BRANDS INC TL-B L+275		01/27/2017	BARCLAYS CAPITAL INC		1,995,000	2,000,000		4FE
000000 00 0	COLUMBUS MCKINNON CORP TL L+300		02/06/2017	JP MORGAN SECURITIES LTD LDN		995,000	1,000,000		4FE
000000 00 0	TRIBUNE CO 01/18/24		01/27/2017	Tax Free Exchange		267,013	267,507		3FE
000000 00 0	SPRINT COMMUNICATIONS INC TL L+250		02/16/2017	JP MORGAN SECURITIES LTD LDN		4,000,000	4,000,000		3FE
000000 00 0	CIENA CORP 01/30/22		01/30/2017	Tax Free Exchange		3,435,928	3,451,394		3FE
000000 00 0	TELESAT CANADA 11/17/23	A	02/01/2017	Tax Free Exchange		1,972,678	1,995,000		3FE
000000 00 0	DELL INTERNATIONAL LLC 09/07/23		03/08/2017	Tax Free Exchange		8,949,288	8,977,500		2FE
000000 00 0	DASEKE INC TL L+550 02/03/24		03/07/2017	CREDIT SUISSE SECURITIES USA L		1,414,286	1,428,572		4FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
000000 00 0	DYNEGY INC 06/27/23		02/07/2017	Tax Free Exchange		5,942,491	6,000,000		3FE
000000 00 0	PRIME SECURITY SERVICES BORROW TL-B L+32		02/15/2017	Tax Free Exchange		1,000,000	1,000,000		3FE
000000 00 0	PRIME SECURITY SERVICES BORROW TL-B L+32		02/13/2017	Tax Free Exchange		6,945,669	6,982,500		3FE
000000 00 0	LIMETREE BAY TERMINALS LLC TL L+500		02/21/2017	BARCLAYS CAPITAL INC.		1,980,000	2,000,000		3FE
000000 00 0	SILVER STATE SOLAR POWER SOUTH		02/07/2017	Tax Free Exchange		24,852,203	25,000,000		2Z
000000 00 0	SELECT MEDICAL CORP TL B L+350		03/15/2017	JP MORGAN SECURITIES LTD LDN		3,980,000	4,000,000		3FE
000000 00 0	ARCH COAL INC. TL L+400 02/27/2		03/27/2017	CREDIT SUISSE SECURITIES USA L		1,194,000	1,200,000		4FE
000000 00 0	AURIS LUXEMBOURG III SARL 01/15	D	02/27/2017	Tax Free Exchange		974,696	982,538		4FE
000000 00 0	VERESEN MIDSTREAM LP 03/31/22	A	03/07/2017	Tax Free Exchange		9,855,410	9,949,368		3Z
000000 00 0	UNIVISION COMMUNICATIONS INC 03		03/21/2017	Tax Free Exchange		2,493,750	2,500,000		4FE
000000 00 0	UNIVISION COMMUNICATIONS INC 03		03/15/2017	Tax Free Exchange		2,715,833	2,732,625		4FE
000000 00 0	IMS HEALTH INCORPORATED 03/06/2		03/07/2017	Tax Free Exchange		702,405	715,529		3FE
000000 00 0	WESTERN DIGITAL CORP 04/29/23		03/14/2017	Tax Free Exchange		7,041,453	7,223,700		3FE
000000 00 0	SUMMIT MIDSTREAM PARTNERS HOLD TL L+600		03/24/2017	CREDIT SUISSE SECURITIES USA L		990,000	1,000,000		4FE
000000 00 0	RPI FINANCE TRUST TL L+200 03/1		03/29/2017	BANK OF AMERICA N.A.		6,982,500	7,000,000		2FE
000000 00 0	VERTIV CO 11/30/23		03/17/2017	Tax Free Exchange		4,696,870	4,838,361		4FE
000000 00 0	CTL Logistics 06/30/21	B	02/27/2017	Tax Free Exchange		3,372,644	17,579,592		4Z
000000 00 0	YUM! BRANDS INC. 06/16/23		03/21/2017	Tax Free Exchange		992,793	995,000		3FE
000000 00 0	LIGHTSTONE HOLDCO LLC LIGHTSTONE HOLDCO		03/22/2017	Tax Free Exchange		1,846,562	1,884,058		3FE
000000 00 0	LIGHTSTONE HOLDCO LLC LIGHTSTONE HOLDCO		03/22/2017	Tax Free Exchange		113,635	115,942		3FE
000000 00 0	LAS VEGAS SANDS LAS VEGAS SANDS		03/29/2017	Tax Free Exchange		5,836,018	5,842,327		3FE
C9413P AU 7	VALEANT PHARMACEUTICALS INTERN		03/21/2017	Tax Free Exchange		1,678,853	1,658,865		3FE
G1696# BK 1	BUNZL FINANCE PLC 3.560% 03/22/25	B	03/22/2016	DIRECT		(973,875)	(973,875)		2
G2479@ AD 1	COVENT GARDEN GROUP HOLDINGS L 2.370%	B	11/14/2016	BARCLAYS CAPITAL INC.		(400,680)	(400,680)		2Z
G3663# AB 7	FORTH PORTS LTD 2.620% 01/06/27	B	01/06/2017	BARCLAYS CAPITAL INC.		5,173,980	5,173,980		2Z
G4273* AN 5	HAMMERSON PLC 2.050% 01/11/31		01/11/2017	RBS SECURITIES INC.		4,501,455	4,501,455		2FE
G4378* AC 3	HEATHROW AIRPORT 2.970% 10/15/35	B	10/15/2015	BARCLAYS CAPITAL INC.		292,740	292,740		1
G5676# AA 9	LOWLAND INVESTMENT COMPANY PLC 3.150%		01/05/2017	JP MORGAN SECURITIES LTD LDN		6,954,640	6,954,640		1Z
G6177# AF 0	INCHCAPE PLC 3.100% 05/18/29		01/25/2017	BANK OF TOKYO MITSUBISHI		5,802,440	5,802,440		2Z
G8278* AA 9	BRISTOL AIRPORT LTD 3.680% 05/15/30	B	05/15/2015	DIRECT		44,912	44,912		2
G8287* AA 8	SOUTHERN WATER SERVICES FINANC 2.780%	B	09/01/2016	HSBC SECURITIES		(487,000)	(487,000)		1
G8408# AA 8	ST JAMESS ONCOLOGY FINANCING P 2.804%		03/31/2017	DIRECT		9,378,375	9,378,375		2Z
G8472# AF 8	STERIS PLC 2.300% 02/27/32		02/27/2017	JP MORGAN SECURITIES LTD LDN		5,094,000	5,094,000		2Z
G9105@ AE 6	PORTMAN ESTATE FUND 22 3.490% 03/05/33	B	03/07/2016	DIRECT		(470,155)	(470,155)		2FE
G9303# AB 0	THE UNIVERSITY COURT OF THE UN 3.010%	B	07/20/2016	LLOYDS SECURITIES		(870,580)	(870,580)		1Z
G9408# AA 6	WADHAM COLLEGE 2.880% 08/01/46	B	08/01/2016	DIRECT		(1,661,730)	(1,661,730)		1Z
K7784* AA 3	P/F EYSTUR-OG SANDOYARTUNLAR 2.730% 01		12/15/2016	DIRECT		(625,670)	(625,670)		2Z
L29678 AF 3	ENDO PHARMACEUTICAL INC 06/24/2		02/15/2017	DIRECT		2,998,125	3,000,000		3FE
L29678 AF 3	ENDO PHARMACEUTICAL INC 06/24/2		02/21/2017	DIRECT		1,997,500	2,000,000		3FE
P78625 DP 5	PETROLEOS MEXICANOS 2.750% 04/21/27	B	02/24/2017	BANK OF AMERICA N.A.		6,534,248	7,414,750	174,856	2FE
Q8562* AC 9	SONIC HEALTHCARE LTD 1.750% 11/17/26		11/17/2016	COMMONWEALTH BANK OF AUSTRALIA		(773,955)	(773,955)		2
Q9194* AK 5	TRANSURBAN QUEENSLAND FINANCE 5.173% 0		01/19/2017	BANK OF AMERICA N.A.		9,811,100	9,811,100		2FE
Y8850A AA 2	TNB GLOBAL VENTURES CAPITAL BH 3.244%	D	02/09/2017	BANK OF AMERICA N.A.		2,642,411	2,775,000	28,506	2FE
Y8850A AA 2	TNB GLOBAL VENTURES CAPITAL BH 3.244%	D	03/08/2017	BANK OF AMERICA N.A.		3,815,148	4,000,000	49,363	2FE
3899999. Total - Bonds - Industrial and Miscellaneous						659,325,480	676,461,505	2,106,986	XXX
8399997. Total - Bonds - Part 3						1,942,459,578	1,948,184,273	3,872,062	XXX

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
8399999. Total - Bonds						1,942,459,578	1,948,184,273	3,872,062	XXX
Preferred Stocks - Industrial and Miscellaneous									
000000 00 0	EXPRO INTERNATIONAL GROUP LTD	C	02/24/2017	DIRECT	839,958.000	839,958			P4VZ
8499999. Total - Preferred Stocks - Industrial and Miscellaneous						839,958	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						839,958	XXX	0	XXX
8999999. Total - Preferred Stocks						839,958	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
189464 10 0	CLOVIS ONCOLOGY INC		02/27/2017	PARTNERSHIP DISTRIBUTION	3,444.000	209,808	XXX		L
26908M 10 9	TREUVERKEHR TREUHAND- & REVIS	B	11/28/2016	PARTNERSHIP DISTRIBUTION	42,646.000	21,169	XXX		L
31680Q 10 4	58 COM INC	D	03/02/2017	PARTNERSHIP DISTRIBUTION	3,184.000	109,769	XXX		L
74736L 10 9	Q2 HOLDINGS INC		02/27/2017	PARTNERSHIP DISTRIBUTION	3,322.000	123,745	XXX		L
90138F 10 2	TWILIO INC		02/09/2017	PARTNERSHIP DISTRIBUTION	7,420.000	243,450	XXX		L
92763W 10 3	VIPSHOP HOLDINGS LTD	D	03/02/2017	PARTNERSHIP DISTRIBUTION	16,583.000	218,067	XXX		L
94419L 10 1	WAYFAIR INC		02/27/2017	PARTNERSHIP DISTRIBUTION	4,750.000	185,869	XXX		L
000000 00 0	EXPRO INTERNATIONAL GROUP HOLD	C	03/27/2017	ISSUING COMPANY	7,284,060.000	2,645,773	XXX		L
9099999. Total - Common Stocks - Industrial and Miscellaneous						3,757,650	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
10923L 2# 2	Brighthouse Reinsurance Company of Delaware		03/02/2017	Capital Contribution		100,000	XXX		L
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						100,000	XXX	0	XXX
Common Stocks - Mutual Funds									
45826J 10 5	INTELLIA THERAPEUTICS INC		03/03/2017	PARTNERSHIP DISTRIBUTION	19,811.000	251,203	XXX		L
48273J 10 7	K2 STUDENT LOAN TRUST		03/07/2017	PARTNERSHIP DISTRIBUTION	17,670.000	354,106	XXX		L
9299999. Total - Common Stocks - Mutual Funds						605,309	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						4,462,959	XXX	0	XXX
9799999. Total - Common Stocks						4,462,959	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						5,302,917	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						1,947,762,495	XXX	3,872,062	XXX

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

Statement as of March 31, 2017 of the **Brighthouse Life Insurance Company**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
233244 AH 5	US DEPT OF TRANSPORTATION 5.594% 12/07		03/07/2017.	Redemption 100.0000		174,702	174,702	163,485	176,594		(1,893)		(1,893)		174,702			0	1,632	12/07/2021.	1
31399B 8H 5	GINNIE MAE I 7.430% 01/08/23		03/01/2017.	Paydown		692	692	695	694		(3)		(3)		692			0	8	01/08/2023.	1
31599A F9 5	GINNIE MAE I 7.460% 05/01/21		03/01/2017.	Paydown		179	179	185	180				0		179			0	2	05/01/2021.	1
36179R S8 3	GOVERNMENT NATIONAL MORTGAGE A 3.000%		03/01/2017.	Paydown		625,613	625,613	635,290	634,508		(8,896)		(8,896)		625,613			0	2,889	11/20/2045.	1
36200J AM 2	GINNIE MAE I 6.000% 03/15/33		03/01/2017.	Paydown		10,783	10,783	11,153	11,048		(266)		(266)		10,783			0	108	03/15/2033.	1
36200Q K3 7	GINNIE MAE I 6.500% 03/15/32		03/01/2017.	Paydown		304	304	310	308		(4)		(4)		304			0	4	03/15/2032.	1
36200S TX 8	GINNIE MAE I 6.500% 10/15/31		03/01/2017.	Paydown		22,010	22,010	22,330	22,226		(214)		(214)		22,010			0	128	10/15/2031.	1
36201F UX 3	GINNIE MAE I GNMA I 7.000% 582098 7.00		03/01/2017.	Paydown		1,388	1,388	1,394	1,391		(3)		(3)		1,388			0	10	04/15/2032.	1
36201F XG 7	GINNIE MAE I 6.500% 06/15/32		03/01/2017.	Paydown		1,786	1,786	1,812	1,804		(18)		(18)		1,786			0	20	06/15/2032.	1
36201L TN 4	GINNIE MAE I 6.500% 04/15/32		03/01/2017.	Paydown		3,610	3,610	3,663	3,646		(36)		(36)		3,610			0	39	04/15/2032.	1
36202C 2H 5	GOVERNMENT NATIONAL MORTGAGE A 6.000%		03/01/2017.	Paydown		9,940	9,940	9,581	9,703		237		237		9,940			0	70	04/20/2028.	1
36202C 2W 2	GOVERNMENT NATIONAL MORTGAGE A 6.000%		03/01/2017.	Paydown		11,131	11,131	10,738	10,877		253		253		11,131			0	137	05/20/2028.	1
36202E 6E 4	GOVERNMENT NATIONAL MORTGAGE A GNMA II 5		03/01/2017.	Paydown		463,504	463,504	470,892	469,599		(6,095)		(6,095)		463,504			0	3,680	06/20/2039.	1
36202E S9 1	GOVERNMENT NATIONAL MORTGAGE A 5.500%		03/01/2017.	Paydown		7,489	7,489	7,580	7,562		(74)		(74)		7,489			0	66	05/20/2038.	1
36202E VP 1	GOVERNMENT NATIONAL MORTGAGE A 6.000%		03/01/2017.	Paydown		16,001	16,001	15,958	15,958		43		43		16,001			0	148	08/20/2038.	1
36202S BC 1	GINNIE MAE I 6.000% 01/15/33		03/01/2017.	Paydown		1,638	1,638	1,693	1,678		(40)		(40)		1,638			0	17	01/15/2033.	1
36203B J5 4	GINNIE MAE I 7.000% 12/15/22		03/01/2017.	Paydown		223	223	216	220		3		3		223			0	2	12/15/2022.	1
36203C KE 1	GINNIE MAE I 7.500% 11/15/23		03/01/2017.	Paydown		125	125	127	126				0		125			0	2	11/15/2023.	1
36203C LK 6	GINNIE MAE I 7.000% 01/15/24		03/01/2017.	Paydown		141	141	139	141		1		1		141			0	1	01/15/2024.	1
36203C NC 2	GINNIE MAE I 7.000% 09/15/23		03/01/2017.	Paydown		81	81	78	80				0		81			0		09/15/2023.	1
36203C SF 0	GINNIE MAE I 6.500% 05/15/23		03/01/2017.	Paydown		1,167	1,167	1,125	1,147		21		21		1,167			0	12	05/15/2023.	1
36203C VH 2	GINNIE MAE I 7.000% 11/15/23		03/01/2017.	Paydown		24	24	24	24				0		24			0		11/15/2023.	1
36203D FQ 8	GINNIE MAE I 7.000% 09/15/23		03/01/2017.	Paydown		9	9	9	9				0		9			0		09/15/2023.	1
36203D GU 8	GINNIE MAE I 7.000% 12/15/23		03/01/2017.	Paydown		39	39	37	39				0		39			0		12/15/2023.	1
36203E 6N 3	GINNIE MAE I 6.500% 08/15/23		03/01/2017.	Paydown		652	652	629	641		12		12		652			0	7	08/15/2023.	1
36203F YQ 2	GINNIE MAE I 6.500% 08/15/23		03/01/2017.	Paydown		87	87	84	84		3		3		87			0		08/15/2023.	1
36203G 5B 5	GINNIE MAE I 7.000% 08/15/23		03/01/2017.	Paydown		24	24	23	23				0		24			0		08/15/2023.	1
36203H G3 9	GINNIE MAE I 7.000% 07/15/23		03/01/2017.	Paydown		22	22	21	21				0		22			0		07/15/2023.	1
36203H RN 3	GINNIE MAE I 7.000% 09/15/23		03/01/2017.	Paydown		72	72	69	70				0		72			0		09/15/2023.	1
36203J XE 2	GINNIE MAE I 7.000% 08/15/23		03/01/2017.	Paydown		24	24	24	24				0		24			0		08/15/2023.	1
36203K HQ 0	GINNIE MAE I 7.000% 12/15/23		03/01/2017.	Paydown		53	53	50	53		1		1		53			0		12/15/2023.	1
36203K K6 0	GINNIE MAE I 7.000% 01/15/24		03/01/2017.	Paydown		24	24	23	23				0		24			0		01/15/2024.	1
36203L RC 8	GINNIE MAE I 7.000% 07/15/23		03/01/2017.	Paydown		324	324	314	320		5		5		324			0	2	07/15/2023.	1
36203M B9 0	GINNIE MAE I 7.000% 05/15/24		03/01/2017.	Paydown		26	26	26	26				0		26			0		05/15/2024.	1

SCHEDULE D - PART 4

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

1	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)
36203P AY 9	GINNIE MAE I 7.000% 12/15/23		03/01/2017	Paydown		188	188	185	186				0		188			0	2	12/15/2023	1
36203Q FH 9	GINNIE MAE I 7.000% 08/15/23		03/01/2017	Paydown		27	27	27	27				0		27			0		08/15/2023	1
36203Q JS 1	GINNIE MAE I 7.000% 05/15/24		03/01/2017	Paydown		129	129	127	128				0		129			0	1	05/15/2024	1
36203R MW 6	GINNIE MAE I 6.500% 05/15/23		03/01/2017	Paydown		486	486	468	477		9		9		486			0	6	05/15/2023	1
36203R YD 5	GINNIE MAE I 7.500% 05/15/23		03/01/2017	Paydown		51	51	51	51				0		51			0		05/15/2023	1
36203S 4K 0	GINNIE MAE I 7.000% 08/15/23		03/01/2017	Paydown		34	34	32	34				0		34			0		08/15/2023	1
36203S XB 8	GINNIE MAE I 7.000% 09/15/23		03/01/2017	Paydown		30	30	30	30				0		30			0		09/15/2023	1
36203T HT 5	GINNIE MAE I 7.000% 07/15/23		03/01/2017	Paydown		33	33	33	33				0		33			0		07/15/2023	1
36203T NB 7	GINNIE MAE I 7.000% 09/15/23		03/01/2017	Paydown		30	30	30	30				0		30			0		09/15/2023	1
36203U CN 0	GINNIE MAE I 7.500% 09/15/23		03/01/2017	Paydown		96	96	96	96				0		96			0	1	09/15/2023	1
36203U H6 2	GINNIE MAE I 7.000% 12/15/23		03/01/2017	Paydown		18	18	18	18				0		18			0		12/15/2023	1
36203V DE 7	GINNIE MAE I 7.000% 11/15/23		03/01/2017	Paydown		24	24	21	22				0		24			0		11/15/2023	1
36203V U3 2	GINNIE MAE I 7.000% 07/15/23		03/01/2017	Paydown		60	60	59	60				0		60			0		07/15/2023	1
36203V U5 7	GINNIE MAE I 7.000% 07/15/23		03/01/2017	Paydown		72	72	69	72				0		72			0		07/15/2023	1
36203V W9 7	GINNIE MAE I 7.000% 02/15/24		03/01/2017	Paydown		157	157	155	156		1		1		157			0	1	02/15/2024	1
36203W 2E 7	GINNIE MAE I 7.000% 02/15/22		03/01/2017	Paydown		208	208	200	205		3		3		208			0	2	02/15/2022	1
36203W 2J 6	GINNIE MAE I 7.000% 03/15/22		03/01/2017	Paydown		88	88	85	87		1		1		88			0	1	03/15/2022	1
36203W 3C 0	GINNIE MAE I 7.000% 08/15/23		03/01/2017	Paydown		25	25	25	25				0		25			0		08/15/2023	1
36203W PX 0	GINNIE MAE I 7.000% 06/15/24		03/01/2017	Paydown		68	68	67	68				0		68			0	1	06/15/2024	1
36203W QV 3	GINNIE MAE I 7.000% 09/15/23		03/01/2017	Paydown		12	12	12	12				0		12			0		09/15/2023	1
36203Y ER 1	GINNIE MAE I 7.000% 09/15/23		03/01/2017	Paydown		25	25	24	24				0		25			0		09/15/2023	1
36203Y JN 5	GINNIE MAE I 7.000% 08/15/23		03/01/2017	Paydown		69	69	68	69				0		69			0		08/15/2023	1
36204A PF 6	GINNIE MAE I 7.000% 08/15/23		03/01/2017	Paydown		71	71	70	71				0		71			0		08/15/2023	1
36204A PV 1	GINNIE MAE I 7.000% 08/15/23		03/01/2017	Paydown		21	21	21	21				0		21			0		08/15/2023	1
36204A UY 9	GINNIE MAE I 7.000% 09/15/23		03/01/2017	Paydown		27	27	26	27				0		27			0		09/15/2023	1
36204C MV 0	GINNIE MAE I 7.000% 11/15/23		03/01/2017	Paydown		78	78	75	78				0		78			0		11/15/2023	1
36204D LL 1	GINNIE MAE I 7.000% 02/15/24		03/01/2017	Paydown		17	17	17	17				0		17			0		02/15/2024	1
36204F VF 8	GINNIE MAE I 7.000% 10/15/23		03/01/2017	Paydown		6	6	4	6				0		6			0		10/15/2023	1
36204G GL 0	GINNIE MAE I 7.000% 10/15/23		03/01/2017	Paydown		9	9	9	9				0		9			0		10/15/2023	1
36204G GM 8	GINNIE MAE I 7.000% 10/15/23		03/01/2017	Paydown		9	9	9	9				0		9			0		10/15/2023	1
36204G ZK 1	GINNIE MAE I 7.000% 12/15/23		03/01/2017	Paydown		137	137	132	135		3		3		137			0	2	12/15/2023	1
36204H 6E 5	GINNIE MAE I 7.000% 10/15/23		03/01/2017	Paydown		21	21	20	20				0		21			0		10/15/2023	1
36204J N6 9	GINNIE MAE I 7.000% 02/15/24		03/01/2017	Paydown		18	18	18	18				0		18			0		02/15/2024	1
36204L VC 2	GINNIE MAE I 7.000% 04/15/22		03/01/2017	Paydown		160	160	154	158		3		3		160			0	2	04/15/2022	1
36204L X3 0	GINNIE MAE I 7.000% 11/15/23		03/01/2017	Paydown		15	15	15	15				0		15			0		11/15/2023	1
36204M MB 2	GINNIE MAE I 7.000% 12/15/23		03/01/2017	Paydown		24	24	21	21				0		24			0		12/15/2023	1
36204R N8 7	GINNIE MAE I 7.500% 09/15/25		03/01/2017	Paydown		227	227	222	223		3		3		227			0	4	09/15/2025	1
36204W QL 4	GINNIE MAE I 7.000% 01/15/24		03/01/2017	Paydown		3	3	3	3				0		3			0		01/15/2024	1
36204Y AY 9	GINNIE MAE I 7.000% 08/15/25		03/01/2017	Paydown		154	154	151	152				0		154			0	2	08/15/2025	1
36205A 5H 3	GINNIE MAE I 7.000% 05/15/24		03/01/2017	Paydown		6	6	6	6				0		6			0		05/15/2024	1
36205A NF 7	GINNIE MAE I 7.000% 09/15/25		03/01/2017	Paydown		588	588	579	582		6		6		588			0	6	09/15/2025	1
36205B HR 6	GINNIE MAE I 7.000% 05/15/24		03/01/2017	Paydown		72	72	72	72				0		72			0		05/15/2024	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36205C 6H 8	GINNIE MAE I 7.000% 09/15/25		03/01/2017.	Paydown		6	6	6	6				0		6			0		09/15/2025.	1
36205D AZ 1	GINNIE MAE I 7.000% 09/15/25		03/01/2017.	Paydown		9	9	9	9				0		9			0		09/15/2025.	1
36205F Z7 1	GINNIE MAE I 7.000% 09/15/25		03/01/2017.	Paydown		332	332	327	329		3		3		332			0	4	09/15/2025.	1
36205M FZ 6	GINNIE MAE I 7.000% 09/15/25		03/01/2017.	Paydown		1,098	1,098	1,083	1,089		9		9		1,098			0	13	09/15/2025.	1
36205P Y4 7	GINNIE MAE I 7.000% 09/15/25		03/01/2017.	Paydown		227	227	223	224		3		3		227			0	2	09/15/2025.	1
36205Q 4W 6	GINNIE MAE I 7.000% 07/15/25		03/01/2017.	Paydown		27	27	26	27				0		27			0		07/15/2025.	1
36205R AJ 6	GINNIE MAE I 7.000% 09/15/25		01/01/2017.	Paydown		11,005	11,005	10,857	10,917		88		88		11,005			0	64	09/15/2025.	1
36205R L4 7	GINNIE MAE I 7.000% 09/15/25		03/01/2017.	Paydown		208	208	206	207		3		3		208			0	2	09/15/2025.	1
36205R L6 2	GINNIE MAE I 7.000% 09/15/25		03/01/2017.	Paydown		22	22	21	21				0		22			0		09/15/2025.	1
36205R TF 4	GINNIE MAE I 7.000% 08/15/25		03/01/2017.	Paydown		75	75	74	74				0		75			0		08/15/2025.	1
36206A PL 1	GINNIE MAE I 7.500% 11/15/25		03/01/2017.	Paydown		84	84	83	84				0		84			0	1	11/15/2025.	1
36206B WG 2	GINNIE MAE I 7.000% 09/15/25		03/01/2017.	Paydown		45	45	44	45				0		45			0		09/15/2025.	1
36206E 3P 8	GINNIE MAE I 7.000% 09/15/25		03/01/2017.	Paydown		48	48	48	48				0		48			0		09/15/2025.	1
36206E CP 8	GINNIE MAE I 7.000% 09/15/25		03/01/2017.	Paydown		42	42	42	42				0		42			0		09/15/2025.	1
36206E FZ 3	GINNIE MAE I 7.000% 09/15/25		03/01/2017.	Paydown		347	347	342	344		3		3		347			0	4	09/15/2025.	1
36206F LU 4	GINNIE MAE I 7.000% 09/15/25		03/01/2017.	Paydown		33	33	33	33				0		33			0		09/15/2025.	1
36206F RC 8	GINNIE MAE I 7.000% 08/15/25		03/01/2017.	Paydown		132	132	132	132				0		132			0	2	08/15/2025.	1
36206F RJ 3	GINNIE MAE I 7.000% 08/15/25		03/01/2017.	Paydown		97	97	96	96				0		97			0	1	08/15/2025.	1
36206F SE 3	GINNIE MAE I 7.000% 09/15/25		03/01/2017.	Paydown		51	51	51	51				0		51			0		09/15/2025.	1
36206J FS 8	GINNIE MAE I 7.000% 08/15/25		03/01/2017.	Paydown		24	24	24	24				0		24			0		08/15/2025.	1
36206J YG 3	GINNIE MAE I 7.000% 08/15/25		03/01/2017.	Paydown		124	124	123	123				0		124			0	1	08/15/2025.	1
36206K BY 6	GINNIE MAE I 7.000% 09/15/25		03/01/2017.	Paydown		344	344	339	341		3		3		344			0	4	09/15/2025.	1
36206K GY 1	GINNIE MAE I 7.000% 08/15/25		03/01/2017.	Paydown		68	68	67	67				0		68			0		08/15/2025.	1
36206K HA 2	GINNIE MAE I 7.000% 09/15/25		03/01/2017.	Paydown		28	28	28	28				0		28			0		09/15/2025.	1
36206L AJ 8	GINNIE MAE I 7.000% 08/15/25		03/01/2017.	Paydown		33	33	33	33				0		33			0		08/15/2025.	1
36206L BY 4	GINNIE MAE I 7.000% 09/15/25		03/01/2017.	Paydown		268	268	265	266		3		3		268			0	4	09/15/2025.	1
36206L CQ 0	GINNIE MAE I 7.000% 09/15/25		03/01/2017.	Paydown		233	233	230	230		3		3		233			0	2	09/15/2025.	1
36206L DA 4	GINNIE MAE I 7.000% 09/15/25		03/01/2017.	Paydown		217	217	215	215		3		3		217			0	2	09/15/2025.	1
36206L PU 7	GINNIE MAE I 7.000% 08/15/25		03/01/2017.	Paydown		15	15	15	15				0		15			0		08/15/2025.	1
36206L SJ 9	GINNIE MAE I 7.000% 09/15/25		03/01/2017.	Paydown		56	56	56	56				0		56			0		09/15/2025.	1
36206M PP 6	GINNIE MAE I 7.000% 08/15/25		03/01/2017.	Paydown		72	72	72	72				0		72			0		08/15/2025.	1
36206M PQ 4	GINNIE MAE I 7.000% 09/15/25		03/01/2017.	Paydown		103	103	102	102				0		103			0	1	09/15/2025.	1
36206N C4 5	GINNIE MAE I 7.000% 09/15/25		03/01/2017.	Paydown		39	39	39	39				0		39			0		09/15/2025.	1
36206P AF 7	GINNIE MAE I 7.500% 12/15/25		03/01/2017.	Paydown		27	27	27	27				0		27			0		12/15/2025.	1
36206P PG 9	GINNIE MAE I 7.500% 01/15/26		03/01/2017.	Paydown		38	38	36	36				0		38			0		01/15/2026.	1
36206P WY 2	GINNIE MAE I 7.000% 09/15/25		03/01/2017.	Paydown		75	75	75	75				0		75			0		09/15/2025.	1
36206Q K2 3	GINNIE MAE I 7.500% 06/15/26		03/01/2017.	Paydown		1,241	1,241	1,210	1,223		17		17		1,241			0	16	06/15/2026.	1
36206R FW 1	GINNIE MAE I 7.000% 09/15/25		03/01/2017.	Paydown		8	8	8	8				0		8			0		09/15/2025.	1
36206S JX 3	GINNIE MAE I 7.000% 09/15/25		03/01/2017.	Paydown		11	11	11	11				0		11			0		09/15/2025.	1
36206S TU 8	GINNIE MAE I 7.500% 06/15/26		03/01/2017.	Paydown		3,601	3,601	3,515	3,551		50		50		3,601			0	67	06/15/2026.	1
36206U NA 3	GINNIE MAE I 7.500% 02/15/26		03/01/2017.	Paydown		382	382	377	379		3		3		382			0	5	02/15/2026.	1
36206U W6 2	GINNIE MAE I 7.500% 05/15/26		03/01/2017.	Paydown		30	30	30	30				0		30			0		05/15/2026.	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)
36206W Z4 0	GINNIE MAE I 7.500% 06/15/26		03/01/2017	Paydown		51	51	50	51				0		51			0		06/15/2026	1
36207A K3 5	GINNIE MAE I 7.500% 06/15/26		03/01/2017	Paydown		36	36	35	36				0		36			0		06/15/2026	1
36207L H3 5	GINNIE MAE I 7.000% 03/15/31		03/01/2017	Paydown		24	24	24	24				0		24			0		03/15/2031	1
36210R G6 1	GINNIE MAE I 6.000% 11/15/31		03/01/2017	Paydown		218	218	219	218				0		218			0	2	11/15/2031	1
36212V BT 5	GINNIE MAE I 7.000% 12/15/30		03/01/2017	Paydown		2,159	2,159	2,195	2,180		(21)		(21)		2,159			0	25	12/15/2030	1
36213C J5 0	GINNIE MAE I GNMA I 7.000% 550284 7.00		03/01/2017	Paydown		32	32	32	32				0		32			0		08/15/2031	1
36213E W6 9	GINNIE MAE I 6.500% 03/15/32		03/01/2017	Paydown		35,667	35,667	36,185	36,019		(352)		(352)		35,667			0	386	03/15/2032	1
36213F H5 5	GINNIE MAE I 6.000% 12/15/32		03/01/2017	Paydown		6,167	6,167	6,197	6,184		(18)		(18)		6,167			0	90	12/15/2032	1
36213F K9 3	GINNIE MAE I 6.000% 01/15/33		03/01/2017	Paydown		142,881	142,881	147,859	146,465		(3,583)		(3,583)		142,881			0	1,540	01/15/2033	1
362161 MC 2	GINNIE MAE I 7.000% 05/15/23		03/01/2017	Paydown		36	36	33	35				0		36			0		05/15/2023	1
362162 AB 5	GINNIE MAE I 9.000% 10/15/19		03/01/2017	Paydown		260	260	251	258		3		3		260			0	4	10/15/2019	1
362166 X3 9	GINNIE MAE I 8.500% 03/15/17		01/01/2017	Paydown		2	2	2	2				0		2			0		03/15/2017	1
362169 EN 0	GINNIE MAE I 10.500% 12/15/19		03/01/2017	Paydown		636	636	654	639		(3)		(3)		636			0	12	12/15/2019	1
36216L PW 1	GINNIE MAE I 9.500% 03/15/19		03/01/2017	Paydown		70	70	69	69				0		70			0	1	03/15/2019	1
362171 UN 8	GINNIE MAE I 8.000% 04/15/17		03/01/2017	Paydown		239	239	253	239				0		239			0	4	04/15/2017	1
362172 WY 0	GINNIE MAE I 8.000% 05/15/17		01/01/2017	Paydown		11	11	11	11				0		11			0		05/15/2017	1
362177 CT 2	GINNIE MAE I 8.000% 05/15/17		03/01/2017	Paydown		89	89	93	89				0		89			0	1	05/15/2017	1
36217L H5 8	GINNIE MAE I 9.500% 01/15/20		03/01/2017	Paydown		1,155	1,155	1,220	1,167		(12)		(12)		1,155			0	18	01/15/2020	1
36217R EZ 2	GINNIE MAE I 9.000% 10/15/19		03/01/2017	Paydown		252	252	246	250		3		3		252			0	4	10/15/2019	1
36217S BY 6	GINNIE MAE I 8.000% 03/15/17		02/01/2017	Paydown		182	182	174	181				0		182			0	2	03/15/2017	1
36217T KD 0	GINNIE MAE I 8.000% 04/15/17		02/01/2017	Paydown		141	141	136	141				0		141			0	2	04/15/2017	1
36217U RD 0	GINNIE MAE I 8.000% 05/15/17		03/01/2017	Paydown		146	146	151	146				0		146			0	2	05/15/2017	1
36218K 6H 5	GINNIE MAE I 9.000% 07/15/17		03/01/2017	Paydown		248	248	255	248				0		248			0	4	07/15/2017	1
36218M DZ 3	GINNIE MAE I 9.500% 11/15/19		03/01/2017	Paydown		110	110	110	110				0		110			0	2	11/15/2019	1
362195 PT 0	GINNIE MAE I 9.000% 02/15/20		03/01/2017	Paydown		1,038	1,038	1,032	1,034		3		3		1,038			0	16	02/15/2020	1
362198 DC 4	GINNIE MAE I 9.500% 05/15/19		03/01/2017	Paydown		43	43	42	42				0		43			0		05/15/2019	1
36219F 3J 4	GINNIE MAE I 10.500% 08/15/18		03/01/2017	Paydown		9	9	9	9				0		9			0		08/15/2018	1
36219G QA 6	GINNIE MAE I 9.000% 05/15/18		03/01/2017	Paydown		3,422	3,422	3,358	3,404		18		18		3,422			0	51	05/15/2018	1
36219P XR 1	GINNIE MAE I 9.000% 05/15/18		03/01/2017	Paydown		1,509	1,509	1,458	1,500		12		12		1,509			0	23	05/15/2018	1
36219S TF 6	GINNIE MAE I 9.500% 02/15/20		03/01/2017	Paydown		144	144	142	143				0		144			0	2	02/15/2020	1
36219V ST 0	GINNIE MAE I 10.500% 12/15/18		03/01/2017	Paydown		134	134	138	134				0		134			0	2	12/15/2018	1
36219W NB 2	GINNIE MAE I 10.500% 07/15/19		03/01/2017	Paydown		206	206	212	206				0		206			0	4	07/15/2019	1
36219W ZS 2	GINNIE MAE I 9.500% 01/15/19		03/01/2017	Paydown		645	645	621	640		6		6		645			0	10	01/15/2019	1
362200 GT 8	GINNIE MAE I 9.500% 07/15/20		03/01/2017	Paydown		6	6	6	6				0		6			0		07/15/2020	1
36220B 6N 8	GINNIE MAE I 10.500% 06/15/19		03/01/2017	Paydown		39	39	39	39				0		39			0		06/15/2019	1
36220E UR 6	GINNIE MAE I 9.500% 09/15/19		03/01/2017	Paydown		32	32	33	33				0		32			0		09/15/2019	1
36220F AB 0	GINNIE MAE I 9.500% 10/15/19		03/01/2017	Paydown		51	51	51	51				0		51			0		10/15/2019	1
36220F BM 5	GINNIE MAE I 10.500% 07/15/19		03/01/2017	Paydown		21	21	24	21				0		21			0		07/15/2019	1
36220H PV 6	GINNIE MAE I 9.500% 08/15/19		03/01/2017	Paydown		354	354	357	354				0		354			0	6	08/15/2019	1
36220H SJ 0	GINNIE MAE I 9.500% 08/15/19		03/01/2017	Paydown		43	43	46	44				0		43			0		08/15/2019	1

Statement as of March 31, 2017 of the **Brighthouse Life Insurance Company**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36220J QZ 2	GINNIE MAE I 9.000% 12/15/19		03/01/2017	Paydown		1,453	1,453	1,434	1,445		7		7		1,453			0	27	12/15/2019	1
36220J R8 1	GINNIE MAE I 9.000% 01/15/20		03/01/2017	Paydown		144	144	147	144				0		144			0	2	01/15/2020	1
36220L Z3 8	GINNIE MAE I 9.000% 09/15/19		03/01/2017	Paydown		823	823	807	817		6		6		823			0	12	09/15/2019	1
36220N AT 4	GINNIE MAE I 9.500% 12/15/19		03/01/2017	Paydown		24	24	24	24				0		24			0		12/15/2019	1
36220P D6 6	GINNIE MAE I 9.000% 02/15/20		03/01/2017	Paydown		369	369	366	366		3		3		369			0	6	02/15/2020	1
36220P GK 2	GINNIE MAE I 9.500% 04/15/20		03/01/2017	Paydown		6	6	6	6				0		6			0		04/15/2020	1
36220U A9 2	GINNIE MAE I 9.000% 04/15/20		03/01/2017	Paydown		43	43	42	42				0		43			0		04/15/2020	1
36220V C2 3	GINNIE MAE I 8.500% 04/15/20		03/01/2017	Paydown		193	193	181	190		3		3		193			0	2	04/15/2020	1
36220V LZ 0	GINNIE MAE I 9.000% 06/15/20		03/01/2017	Paydown		540	540	522	534		6		6		540			0	8	06/15/2020	1
36220V R9 2	GINNIE MAE I 9.500% 05/15/20		03/01/2017	Paydown		63	63	66	64				0		63			0	1	05/15/2020	1
36220Y 6P 3	GINNIE MAE I 9.500% 10/15/20		03/01/2017	Paydown		15	15	15	15				0		15			0		10/15/2020	1
36220Y YT 4	GINNIE MAE I 9.500% 09/15/20		03/01/2017	Paydown		87	87	92	88				0		87			0	1	09/15/2020	1
36223D 6X 9	GINNIE MAE I 8.500% 06/15/21		03/01/2017	Paydown		78	78	81	79				0		78			0	1	06/15/2021	1
36223G UA 5	GINNIE MAE I 9.500% 07/15/21		03/01/2017	Paydown		60	60	63	60				0		60			0		07/15/2021	1
36223H EH 6	GINNIE MAE I 8.500% 07/15/21		03/01/2017	Paydown		24	24	24	24				0		24			0		07/15/2021	1
36223J AH 6	GINNIE MAE I 9.500% 08/15/21		03/01/2017	Paydown		30	30	33	30				0		30			0		08/15/2021	1
36223J DR 1	GINNIE MAE I 9.500% 07/15/21		03/01/2017	Paydown		269	269	283	273		(3)		(3)		269			0	4	07/15/2021	1
36223M GE 0	GINNIE MAE I 8.500% 09/15/21		03/01/2017	Paydown		223	223	229	224		(3)		(3)		223			0	4	09/15/2021	1
36223M XL 5	GINNIE MAE I 8.500% 12/15/21		03/01/2017	Paydown		51	51	51	51				0		51			0		12/15/2021	1
36223N CH 5	GINNIE MAE I 8.500% 11/15/21		03/01/2017	Paydown		104	104	97	102		3		3		104			0	2	11/15/2021	1
36223Q RW 9	GINNIE MAE I 8.500% 11/15/21		03/01/2017	Paydown		441	441	411	429		12		12		441			0	6	11/15/2021	1
36223R ZU 2	GINNIE MAE I 8.500% 01/15/22		03/01/2017	Paydown		12	12	12	12				0		12			0		01/15/2022	1
36223S AD 5	GINNIE MAE I 8.500% 05/15/22		03/01/2017	Paydown		345	345	356	348		(3)		(3)		345			0	5	05/15/2022	1
36223U JK 5	GINNIE MAE I 8.500% 11/15/21		03/01/2017	Paydown		94	94	87	92		3		3		94			0	1	11/15/2021	1
36223W 4N 1	GINNIE MAE I 8.500% 02/15/22		03/01/2017	Paydown		605	605	623	611		(6)		(6)		605			0	8	02/15/2022	1
36223Y 5B 2	GINNIE MAE I 8.500% 04/15/22		03/01/2017	Paydown		445	445	459	450		(3)		(3)		445			0	6	04/15/2022	1
36223Y QM 5	GINNIE MAE I 7.000% 08/15/23		03/01/2017	Paydown		49	49	48	48				0		49			0		08/15/2023	1
36224A J2 8	GINNIE MAE I 8.500% 05/15/22		03/01/2017	Paydown		369	369	381	372		(3)		(3)		369			0	6	05/15/2022	1
36224C UP 0	GINNIE MAE I 8.500% 05/15/22		03/01/2017	Paydown		61	61	62	62				0		61			0	1	05/15/2022	1
36224D R6 4	GINNIE MAE I 9.500% 04/15/22		03/01/2017	Paydown		18	18	21	20				0		18			0		04/15/2022	1
36224D XG 5	GINNIE MAE I 7.000% 12/15/23		03/01/2017	Paydown		93	93	90	92		1		1		93			0		12/15/2023	1
36224H FS 0	GINNIE MAE I 8.500% 05/15/22		03/01/2017	Paydown		190	190	196	192		(3)		(3)		190			0	2	05/15/2022	1
36224H V6 0	GINNIE MAE I 9.500% 05/15/22		03/01/2017	Paydown		81	81	84	81				0		81			0	1	05/15/2022	1
36224L NW 3	GINNIE MAE I 7.000% 08/15/23		03/01/2017	Paydown		12	12	12	12				0		12			0		08/15/2023	1
36224L S3 2	GINNIE MAE I 7.000% 12/15/22		03/01/2017	Paydown		287	287	278	283		3		3		287			0	4	12/15/2022	1
36224M 7D 1	GINNIE MAE I 7.000% 06/15/23		03/01/2017	Paydown		64	64	63	63				0		64			0		06/15/2023	1
36224P 2M 9	GINNIE MAE I 7.500% 08/15/25		03/01/2017	Paydown		7	7	7	7				0		7			0		08/15/2025	1
36224P 6L 7	GINNIE MAE I 7.000% 01/15/23		03/01/2017	Paydown		86	86	83	84		1		1		86			0	1	01/15/2023	1
36224T MU 1	GINNIE MAE I 7.500% 03/15/23		03/01/2017	Paydown		230	230	232	230				0		230			0	2	03/15/2023	1
36224U J5 7	GINNIE MAE I 7.000% 07/15/23		03/01/2017	Paydown		9	9	9	9				0		9			0		07/15/2023	1
36224W RM 7	GINNIE MAE I 7.500% 05/15/23		03/01/2017	Paydown		112	112	113	112				0		112			0	2	05/15/2023	1
36224X PY 1	GINNIE MAE I 7.000% 02/15/23		03/01/2017	Paydown		31	31	30	31				0		31			0		02/15/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36224Y YS 2	GINNIE MAE I 7.500% 03/15/23		03/01/2017.	Paydown		30	30	31	30				0		30			0		03/15/2023.	1
36225A GM 6	GINNIE MAE I 7.000% 07/15/25		03/01/2017.	Paydown		234	234	231	233		3		3		234			0	3	07/15/2025.	1
36225B ND 6	GINNIE MAE I 6.500% 05/15/31		03/01/2017.	Paydown		79,351	79,351	80,704	80,352		(1,000)		(1,000)		79,351			0	837	05/15/2031.	1
36225C C9 5	GOVERNMENT NATIONAL MORTGAGE A 2.125%		03/01/2017.	Paydown		1,282	1,282	1,301	1,282				0		1,282			0	5	06/01/2027.	1
36225C DM 5	GOVERNMENT NATIONAL MORTGAGE A 2.125%		03/01/2017.	Paydown		200	200	203	200				0		200			0		07/01/2027.	1
36241K HR 2	GINNIE MAE I 6.000% 06/15/20		03/01/2017.	Paydown		122,270	122,270	123,340	122,445		(174)		(174)		122,270			0	1,188	06/15/2020.	1
36241K LQ 9	GINNIE MAE I 5.500% 01/15/37		03/01/2017.	Paydown		37,183	37,183	37,451	37,408		(226)		(226)		37,183			0	362	01/15/2037.	1
36292C BU 7	GINNIE MAE I 6.000% 07/15/35		03/01/2017.	Paydown		123,425	123,425	122,790	122,848		577		577		123,425			0	663	07/15/2035.	1
36292L EX 8	GINNIE MAE I 6.000% 06/15/36		03/01/2017.	Paydown		9,331	9,331	9,477	9,450		(120)		(120)		9,331			0	93	06/15/2036.	1
36296D YU 6	GINNIE MAE I 5.500% 05/15/38		03/01/2017.	Paydown		189,128	189,128	191,197	190,800		(1,671)		(1,671)		189,128			0	1,195	05/15/2038.	1
38373Q MZ 1	GNMA_03-37 5.500% 05/01/33		03/01/2017.	Paydown		440,153	440,153	430,317	434,911		5,242		5,242		440,153			0	3,901	05/01/2033.	1
38373T 3U 7	GOVERNMENT NATIONAL MORTGAGE A		03/31/2017.	Various									0					0	7,982	02/01/2032.	1
38373T 3U 7	GOVERNMENT NATIONAL MORTGAGE A 6.500%		02/01/2017.	Various		3,008,532	3,008,532	3,410,459	3,351,913		(343,381)		(343,381)		3,008,532			0	32,376	02/01/2032.	1
38374C CC 3	GOVERNMENT NATIONAL MORTGAGE A 5.500%		03/01/2017.	Paydown		678,849	678,849	627,712	661,546		17,303		17,303		678,849			0	5,691	09/01/2033.	1
38374C YN 5	GOVERNMENT NATIONAL MORTGAGE A 5.500%		03/01/2017.	Paydown		150,828	150,828	143,739	148,060		2,768		2,768		150,828			0	1,350	10/01/2033.	1
38374F X5 8	GNMA_04-21 5.000% 04/01/34		03/01/2017.	Paydown		446,904	446,904	420,231	431,693		15,212		15,212		446,904			0	3,310	04/01/2034.	1
38374M MC 0	GOVERNMENT NATIONAL MORTGAGE A 5.500%		03/01/2017.	Paydown		472,979	472,979	419,953	454,444		18,535		18,535		472,979			0	4,052	12/01/2035.	1
38375J XK 6	GOVERNMENT NATIONAL MORTGAGE A 5.500%		03/01/2017.	Paydown		1,166,797	1,166,797	1,164,883	1,164,883		1,914		1,914		1,166,797			0	9,958	04/01/2037.	1
38377U N2 0	GOVERNMENT NATION GNMA_11-62 3.000% 01		02/01/2017.	Paydown		419,636	419,636	429,602	419,640		(4)		(4)		419,636			0	1,227	01/01/2040.	1
38378E WQ 2	GOVERNMENT NATIONAL MORTGAGE A 5.500%		03/01/2017.	Various		714,001		826,249	848,486		(13,816)		(13,816)		834,671		(120,670)	(120,670)	1,657	04/01/2042.	1
38378E WQ 2	GOVERNMENT NATIONAL MORTGAGE A 5.500%		01/10/2017.	Various		(728,047)		(840,914)	(863,545)				0		(863,546)		135,499	135,499	(1,658)	04/01/2042.	1
38378F AP 5	GOVERNMENT NATIONAL MORTGAGE A 3.500%		03/08/2017.	Paydown				2,372	3,873		(3,873)		(3,873)					0		01/01/2043.	1
38378J L2 6	GNMA_13-34		03/31/2017.	Various									0					0	(2,591)	03/01/2043.	1
38378J L2 6	GNMA_13-34 4.500% 03/01/43		01/31/2017.	Various				137,633	139,809		(139,809)		(139,809)					0		03/01/2043.	1
38379Y GV 4	GOVERMENT NATIONAL MORTGAGE AS 3.000%		01/01/2017.	Paydown		53,988	53,988	53,490	53,988				0		53,988			0	135	06/01/2046.	1
83162C HG 1	SMALL BUSINESS ADMINISTRATION 7.100% 0		02/01/2017.	Paydown		11,111	11,111	11,111	11,111				0		11,111			0	394	02/01/2017.	1
83162C TX 1	SMALL BUSINESS ADMINISTRATION 4.090% 0		03/01/2017.	Paydown		87,713	87,713	87,713	87,713				0		87,713			0	1,885	03/01/2031.	1
911760 KE 5	VENDEE MORTGAGE TRUST VENDE_97 7.500%		03/01/2017.	Paydown		97,128	97,128	95,482	96,660		468		468		97,128			0	1,041	02/01/2027.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
91203* 9S 5	FHA PROJECT LOAN 7.620% 04/07/25		03/01/2017	Paydown		14,080	14,080	13,838	13,914		167		167		14,080			0	269	04/07/2025	1
912810 RM 2	UNITED STATES TREASURY 3.000% 05/15/45		02/13/2017	JP MORGAN SECURITIES LTD LDN		29,724,537	30,000,000	29,555,931	29,570,898		1,160		1,160		29,572,058		152,479	152,479	226,243	05/15/2045	1
912810 RN 0	UNITED STATES TREASURY 2.875% 08/15/45		01/01/2017	METLIFE 0HA 10276		1,149,038	1,194,000	1,176,373	1,176,841				0		1,176,840		(27,802)	(27,802)	12,966	08/15/2045	1
912810 RT 7	UNITED STATES TREASURY 2.250% 08/15/46		03/16/2017	DEUTSCHE BANK SECURITIES INC		8,249,976	10,000,000	9,946,875	9,947,273		295		295		9,947,568		(1,697,592)	(1,697,592)	131,146	08/15/2046	1
912810 RU 4	UNITED STATES TREASURY 2.875% 11/15/46		03/16/2017	GOLDMAN SACHS & COMPANY		47,367,068	50,000,000	48,351,683	48,354,681		7,255		7,255		48,361,937		(994,869)	(994,869)	484,461	11/15/2046	1
912828 2A 7	UNITED STATES TREASURY 1.500% 08/15/26		01/12/2017	Various		250,230,602	270,000,000	258,245,961	258,401,796		23,249		23,249		258,425,045		(8,194,443)	(8,194,443)	1,611,278	08/15/2026	1
912828 2A 7	UNITED STATES TREASURY 1.500% 08/15/26		02/02/2017	Various		42,248,015	46,000,000	45,378,509	45,391,028		5,272		5,272		45,396,301		(3,148,286)	(3,148,286)	321,848	08/15/2026	1
912828 A9 1	UNITED STATES TREASURY 0.750% 01/15/17		01/15/2017	Maturity		100,000,000	100,000,000	99,929,888	99,997,575		2,425		2,425		100,000,000			0	375,000	01/15/2017	1
912828 C6 5	UNITED STATES TREASURY 1.625% 03/31/19		03/27/2017	BNP PARIBAS		25,183,544	25,000,000	24,855,519	24,932,598		6,958		6,958		24,939,557		243,987	243,987	199,777	03/31/2019	1
912828 D5 6	UNITED STATES TREASURY 2.375% 08/15/24		01/17/2017	JEFFERIES & COMPANY INC		2,024,605	2,000,000	2,003,125	2,002,524		(14)		(14)		2,002,511		22,094	22,094	20,136	08/15/2024	1
912828 H9 4	UNITED STATES TREASURY 1.000% 02/15/18		01/30/2017	Various		8,009,398	8,000,000	8,002,203	8,002,179		(134)		(134)		8,002,045		7,353	7,353	36,169	02/15/2018	1
912828 J2 7	UNITED STATES TREASURY 2.000% 02/15/25		01/01/2017	METLIFE 0HA 10276		1,460,156	1,500,000	1,461,800	1,467,651				0		1,467,651		(7,495)	(7,495)	11,332	02/15/2025	1
912828 M5 6	UNITED STATES TREASURY 2.250% 11/15/25		01/17/2017	NOMURA SECURITIES INTERNATIONA		4,979,285	5,000,000	4,992,590	4,993,346		32		32		4,993,378		(14,093)	(14,093)	19,890	11/15/2025	1
912828 P4 6	UNITED STATES TREASURY 1.625% 02/15/26		01/01/2017	METLIFE 0HA 10276		32,703,125	35,000,000	34,513,365	34,547,719				0		34,547,719		(1,844,594)	(1,844,594)	214,827	02/15/2026	1
912828 PX 2	UNITED STATES TREASURY 3.625% 2/15/2021		01/17/2017	NOMURA SECURITIES INTERNATIONA		10,331,981	9,600,000	9,614,288	9,606,518		(68)		(68)		9,606,451		725,530	725,530	147,522	02/15/2021	1
912828 R3 6	UNITED STATES TREASURY 1.625% 05/15/26		01/17/2017	Various		13,176,336	14,000,000	13,972,299	13,974,228		41		41		13,974,269		(797,933)	(797,933)	39,458	05/15/2026	1
912828 T2 6	UNITED STATES TREASURY 1.375% 09/30/23		01/17/2017	BANK OF MONTREAL		5,723,892	6,000,000	5,921,264	5,923,686		502		502		5,924,188		(200,296)	(200,296)	24,931	09/30/2023	1
912828 T3 4	UNITED STATES TREASURY 1.125% 09/30/21		01/01/2017	METLIFE 0HA 10276		2,893,594	3,000,000	2,977,389	2,978,386				0		2,978,386		(84,792)	(84,792)	8,623	09/30/2021	1
912828 T7 5	UNITED STATES TREASURY 0.952% 10/31/18		03/27/2017	MIZUHO SECURITIES USA INC		100,128,437	100,000,000	99,987,905	99,988,925		1,397		1,397		99,990,322		138,115	138,115	289,003	10/31/2018	1
912828 TS 9	UNITED STATES TREASURY 0.625% 09/30/17		03/07/2017	MIZUHO SECURITIES USA INC		99,827,925	100,000,000	100,019,731	100,012,818		(3,115)		(3,115)		100,009,703		(181,778)	(181,778)	273,008	09/30/2017	1
912828 U2 4	UNITED STATES TREASURY 2.000% 11/15/26		02/24/2017	Various		99,369,871	102,500,000	101,514,113	101,524,567		13,041		13,041		101,537,608		(2,167,737)	(2,167,737)	583,426	11/15/2026	1
912828 U4 0	UNITED STATES TREASURY 1.000% 11/30/18		01/10/2017	JP MORGAN SECURITIES LTD LDN		39,874,920	40,000,000	39,931,330	39,934,324		936		936		39,935,260		(60,340)	(60,340)	46,154	11/30/2018	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
912828 UJ 7	UNITED STATES TREASURY 0.875% 01/31/18		03/02/2017.	Various		9,993,925	10,000,000	9,989,062	9,989,566		1,206		1,206		9,990,772		3,153	3,153	47,497	01/31/2018.	1
912828 WJ 5	UNITED STATES TREASURY 2.500% 05/15/24		01/17/2017.	MORGAN STANLEY & CO.		3,067,844	3,000,000	2,967,078	2,974,664		147		147		2,974,810		93,034	93,034	13,260	05/15/2024.	1
912828 XB 1	UNITED STATES TREASURY 2.125% 05/15/25		01/17/2017.	Various		6,915,767	7,000,000	6,906,565	6,919,093		329		329		6,919,422		(3,655)	(3,655)	25,300	05/15/2025.	1
0599999.	Total - Bonds - U.S. Government					953,816,080	987,990,285	971,811,566	972,242,832	0	(401,634)	0	(401,634)	0	971,841,211	0	(18,025,131)	(18,025,131)	5,250,118	XXX	XXX
Bonds - All Other Government																					
105756 BU 3	BRAZIL FEDERATIVE REPUBLIC OF 2.625% 0	D	02/02/2017.	DEUTSCHE BANK AG LONDON		1,555,500	1,700,000	1,398,750	1,438,245		3,780		3,780		1,442,025		113,475	113,475	26,279	01/05/2023.	3FE
455780 BM 7	INDONESIA REPUBLIC OF 4.625% 4/15/2043	D	03/07/2017.	DEUTSCHE BANK AG LONDON		1,980,000	2,000,000	1,960,240	1,962,693		135		135		1,962,827		17,173	17,173	37,257	04/15/2043.	2FE
455780 BT 2	INDONESIA REPUBLIC OF 4.125% 01/15/25	D	03/07/2017.	STANDARD CHARTERED BANK		305,250	300,000	306,000	305,655		(113)		(113)		305,541		(291)	(291)	8,078	01/15/2025.	2FE
718286 AQ 0	PHILIPPINES REPUBLIC OF 9.375% 01/18/1	D	01/18/2017.	Maturity		8,687,000	8,687,000	9,092,790	8,689,366		(2,366)		(2,366)		8,687,000			0	407,202	01/18/2017.	2FE
760942 AR 3	URUGUAY ORIENTAL REPUBLIC OF Internation	D	03/07/2017.	TPCG FINANCIAL SERVICES SA		1,420,300	1,400,000	1,400,000	1,400,000				0		1,400,000		20,300	20,300	40,649	05/17/2017.	2FE
817477 AB 8	SERBIA REPUBLIC OF 7.250% 09/28/21	D	01/19/2017.	BARCLAYS CAPITAL INC.		1,130,000	1,000,000	1,116,250	1,113,932		(1,367)		(1,367)		1,112,565		17,435	17,435	23,361	09/28/2021.	3FE
817477 AD 4	SERBIA REPUBLIC OF 4.875% 02/25/20	D	01/19/2017.	DEUTSCHE BANK AG LONDON		5,143,750	5,000,000	5,087,500	5,085,416		(1,229)		(1,229)		5,084,187		59,563	59,563	100,885	02/25/2020.	3FE
91086Q BB 3	MEXICO UNITED MEXICAN STATES 4.75% 3/8/2	D	03/07/2017.	CITIGROUP GLOBAL MARKETS INC/		2,865,000	3,000,000	2,970,000	2,970,152		216		216		2,970,369		(105,369)	(105,369)	72,042	03/08/2044.	2FE
P7906@ AA 9	PORT AUTHORITY OF TRINIDAD AND 5.540%	D	03/23/2017.	Redemption 100.0000		831,250	831,250	831,250	831,250				0		831,250			0	23,025	03/23/2017.	2
1099999.	Total - Bonds - All Other Government					23,918,050	23,918,250	24,162,780	23,796,709	0	(944)	0	(944)	0	23,795,764	0	122,286	122,286	738,778	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
31283H 2Q 7	FEDERAL HOME LOAN MORTGAGE COR 6.500%		03/01/2017.	Paydown		405	405	402	402				0		405			0	4	12/01/2031.	1
31283H 2S 3	FEDERAL HOME LOAN MORTGAGE COR FHLMC 7.0		03/01/2017.	Paydown		14,435	14,435	14,421	14,418		17		17		14,435			0	178	04/01/2032.	1
31283H 2T 1	FEDERAL HOME LOAN MORTGAGE COR FHLMC 7.5		03/01/2017.	Paydown		2,524	2,524	2,540	2,534		(11)		(11)		2,524			0	36	08/01/2031.	1
31283H 7D 1	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2017.	Paydown		177,230	177,230	191,119	190,815		(13,584)		(13,584)		177,230			0	1,022	05/01/2034.	1
31283H FP 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2017.	Paydown		607	607	640	632		(25)		(25)		607			0	6	10/01/2029.	1
31283H GE 9	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2017.	Paydown		491	491	516	510		(20)		(20)		491			0	5	12/01/2029.	1
31283H VE 2	FEDERAL HOME LOAN MORTGAGE COR 6.000%		03/01/2017.	Paydown		4,783	4,783	4,797	4,792		(9)		(9)		4,783			0	41	03/01/2033.	1
31283H VL 6	FEDERAL HOME LOAN MORTGAGE COR 6.000%		03/01/2017.	Paydown		804	804	806	805				0		804			0	8	02/01/2033.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31287T AQ 8	FEDERAL HOME LOAN MORTGAGE COR 7.000%		03/01/2017.	Paydown		381	381	402	397		(15)		(15)		381			0	5	05/01/2032.	1
31287U DB 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2017.	Paydown		47	47	48	48		(3)		(3)		47			0		06/01/2032.	1
31287U DP 4	FEDERAL HOME LOAN MORTGAGE COR 6.500%		03/01/2017.	Paydown		1,112	1,112	1,109	1,109		3		3		1,112			0	12	06/01/2032.	1
31288D K5 7	FEDERAL HOME LOAN MORTGAGE COR 5.000%		03/01/2017.	Paydown		3,581	3,581	3,504	3,522		60		60		3,581			0	30	12/01/2032.	1
3128F2 AF 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2017.	Paydown		18	18	18	18				0		18			0		08/01/2025.	1
3128F2 WL 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2017.	Paydown		60	60	61	60				0		60			0		09/01/2025.	1
3128FD H8 7	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2017.	Paydown		24	24	24	24				0		24			0		06/01/2026.	1
3128FG LS 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2017.	Paydown		39	39	39	39				0		39			0		10/01/2026.	1
3128FH YX 4	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2017.	Paydown		57	57	61	60		(3)		(3)		57			0		11/01/2026.	1
3128FK SC 0	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2017.	Paydown		118	118	118	118				0		118			0	1	01/01/2027.	1
3128FX YS 0	FEDERAL HOME LOAN MORTGAGE COR 7.000%		03/01/2017.	Paydown		60	60	60	60				0		60			0		03/01/2028.	1
3128GU 6N 7	FEDERAL HOME LOAN MORTGAGE COR 5.000%		03/01/2017.	Paydown		1,758	1,758	1,766	1,758				0		1,758			0	12	08/01/2017.	1
3128JR HD 1	FEDERAL HOME LOAN MORTGAGE COR 3.275%		03/01/2017.	Paydown		6,071	6,071	6,104	6,071				0		6,071			0	34	08/01/2033.	1
3128KD 4N 2	FEDERAL HOME LOAN MORTGAGE COR 6.500%		03/01/2017.	Paydown		169,338	169,338	172,698	172,246		(2,908)		(2,908)		169,338			0	1,829	08/01/2036.	1
3128KD YD 1	FEDERAL HOME LOAN MORTGAGE COR 6.500%		03/01/2017.	Paydown		209,866	209,866	214,030	213,471		(3,605)		(3,605)		209,866			0	3,341	08/01/2036.	1
3128KE PJ 6	FEDERAL HOME LOAN MORTGAGE COR 6.500%		03/01/2017.	Paydown		20,437	20,437	20,742	20,677		(239)		(239)		20,437			0	118	09/01/2036.	1
3128LB 2V 9	FEDERAL HOME LOAN MORTGAGE COR 6.000%		03/01/2017.	Paydown		1,284	1,284	1,341	1,335		(52)		(52)		1,284			0	12	06/01/2038.	1
3128M1 AB 5	FEDERAL HOME LOAN MORTGAGE COR FHLMC 5.0		03/01/2017.	Paydown		156,602	156,602	152,604	154,780		1,820		1,820		156,602			0	1,326	08/01/2020.	1
3128M4 CP 6	FEDERAL HOME LOAN MORTGAGE COR 5.500%		03/01/2017.	Paydown		37,639	37,639	36,947	37,019		619		619		37,639			0	311	12/01/2036.	1
3128M5 AJ 9	FEDERAL HOME LOAN MORTGAGE COR 5.500%		03/01/2017.	Paydown		8,321	8,321	8,434	8,415		(93)		(93)		8,321			0	75	09/01/2037.	1
3128M5 RY 8	FEDERAL HOME LOAN MORTGAGE COR FHLMC 5.5		03/01/2017.	Paydown		133,885	133,885	135,359	135,066		(1,183)		(1,183)		133,885			0	1,086	01/01/2038.	1
3128M6 LW 6	FEDERAL HOME LOAN MORTGAGE COR 5.500%		03/01/2017.	Paydown		109,463	109,463	106,370	106,811		2,654		2,654		109,463			0	858	08/01/2038.	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)
3128M6 QA 9	FEDERAL HOME LOAN MORTGAGE COR 6.000%		03/01/2017.	Paydown		132,174	132,174	132,412	132,324		(150)		(150)		132,174			0	1,298	06/01/2038.	1
3128M6 QF 8	FEDERAL HOME LOAN MORTGAGE COR 5.500%		03/01/2017.	Paydown		104,689	104,689	102,546	102,848		1,841		1,841		104,689			0	656	08/01/2038.	1
3128M7 QY 5	FEDERAL HOME LOAN MORTGAGE COR 5.000%		03/01/2017.	Paydown		33,124	33,124	33,523	33,453		(329)		(329)		33,124			0	271	06/01/2039.	1
3128M8 B6 0	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2017.	Paydown		108,998	108,998	113,546	113,346		(4,347)		(4,347)		108,998			0	605	10/01/2040.	1
3128M9 SH 6	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2017.	Paydown		108,561	108,561	113,921	113,462		(4,900)		(4,900)		108,561			0	524	06/01/2043.	1
3128M9 U2 6	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2017.	Paydown		47,020	47,020	50,307	50,248		(3,228)		(3,228)		47,020			0	325	10/01/2043.	1
3128MD ML 4	FEDERAL HOME LOAN MORTGAGE COR 2.500%		03/01/2017.	Paydown		740,273	740,273	746,982	748,563		(8,291)		(8,291)		740,273			0	3,281	02/01/2028.	1
3128MJ CS 7	FEDERAL HOME LOAN MORTGAGE COR 5.500%		03/01/2017.	Paydown		116,925	116,925	117,674	117,477		(551)		(551)		116,925			0	937	09/01/2035.	1
3128MJ TK 6	FEDERAL HOME LOAN MORTGAGE COR 3.000%		03/01/2017.	Paydown		246,815	246,815	250,748	250,572		(3,758)		(3,758)		246,815			0	1,190	10/01/2043.	1
3128MJ X8 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2017.	Paydown		476,904	476,904	500,451	499,367		(22,463)		(22,463)		476,904			0	2,445	04/01/2046.	1
3128MJ XR 6	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2017.	Paydown		626,189	626,189	654,441	652,379		(26,190)		(26,190)		626,189			0	3,105	01/01/2046.	1
3128MJ YC 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/09/2017.	Various		11,659,931	11,576,876	12,115,271	12,089,015		(117,089)		(117,089)		11,971,925		(311,994)	(311,994)	101,771	05/01/2046.	1
3128MJ ZN 3	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2017.	Paydown		5,670	5,670	5,771			(101)		(101)		5,670			0	17	01/01/2047.	1
3128MM TX 1	FEDERAL HOME LOAN MORTGAGE COR 3.000%		03/01/2017.	Paydown		202,779	202,779	210,733	209,731		(6,952)		(6,952)		202,779			0	962	08/01/2030.	1
3128NC B8 6	FEDERAL HOME LOAN MORTGAGE COR 3.114%		03/01/2017.	Paydown		6,399	6,399	6,422	6,399				0		6,399			0	26	02/01/2035.	1
3128NG ER 2	FEDERAL HOME LOAN MORTGAGE COR 2.913%		03/01/2017.	Paydown		7,369	7,369	7,415	7,369				0		7,369			0	38	09/01/2036.	1
3128NH 2A 0	FEDERAL HOME LOAN MORTGAGE COR 3.196%		03/01/2017.	Paydown		11,340	11,340	11,408	11,340				0		11,340			0	65	06/01/2037.	1
3128P7 QG 1	FEDERAL HOME LOAN MORTGAGE COR 4.500%		03/01/2017.	Paydown		780,341	780,341	803,630	798,277		(17,936)		(17,936)		780,341			0	5,070	01/01/2031.	1
3128PS HR 1	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2017.	Paydown		694,154	694,154	716,171	708,362		(14,208)		(14,208)		694,154			0	3,735	09/01/2025.	1
3128QS 4A 1	FEDERAL HOME LOAN MORTGAGE COR 3.365%		03/01/2017.	Paydown		2,450	2,450	2,453	2,450				0		2,450			0	12	02/01/2037.	1
312903 L5 4	FREDDIE MAC FHLMC_159 4.500% 08/16/21		03/15/2017.	Paydown		1,027	1,027	790	977		51		51		1,027			0	8	08/16/2021.	1
312903 VF 1	FREDDIE MAC FHLMC_139 7.000% 03/16/21		03/15/2017.	Paydown		3,606	3,606	3,471	3,572		35		35		3,606			0	42	03/16/2021.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
312906 DD 9	FHLMC_1099 7.950% 06/01/21		03/01/2017.	Paydown		592	592	621	596		(3)		(3)		592			0	8	06/01/2021.	1
312912 AP 3	FREDDIE MAC FHLMC_1367 6.500% 09/01/22		03/01/2017.	Paydown		6,752	6,752	6,207	6,614		139		139		6,752			0	78	09/01/2022.	1
312914 VY 7	FREDDIE MAC FHLMC_1474 7.000% 02/01/23		03/01/2017.	Paydown		2,581	2,581	2,452	2,539		42		42		2,581			0	30	02/01/2023.	1
31292G 5P 7	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2017.	Paydown		200	200	210	207		(8)		(8)		200			0	3	07/01/2029.	1
31292G 5R 3	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2017.	Paydown		956	956	1,007	994		(39)		(39)		956			0	12	08/01/2029.	1
31292G 5W 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2017.	Paydown		80	80	85	82		(4)		(4)		80			0	1	09/01/2029.	1
31292G 6L 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2017.	Paydown		2,473	2,473	2,608	2,576		(102)		(102)		2,473			0	34	10/01/2029.	1
31292G 6W 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2017.	Paydown		121	121	129	127		(6)		(6)		121			0	2	09/01/2029.	1
31292G 7H 3	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2017.	Paydown		180	180	190	187		(7)		(7)		180			0	2	12/01/2029.	1
31292G QB 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2017.	Paydown		297	297	301	300		(3)		(3)		297			0	4	03/01/2026.	1
31292G TF 3	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2017.	Paydown		707	707	710	707				0		707			0	8	09/01/2027.	1
31292H 4K 7	FEDERAL HOME LOAN MORTGAGE COR 6.000%		03/01/2017.	Paydown		36,901	36,901	37,178	37,124		(223)		(223)		36,901			0	372	12/01/2033.	1
31292H JU 9	FEDERAL HOME LOAN MORTGAGE COR 7.000%		03/01/2017.	Paydown		3,708	3,708	3,912	3,870		(161)		(161)		3,708			0	56	05/01/2031.	1
31292H QR 8	FEDERAL HOME LOAN MORTGAGE COR 6.500%		03/01/2017.	Paydown		2,380	2,380	2,377	2,377		3		3		2,380			0	28	06/01/2032.	1
31292H QZ 0	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2017.	Paydown		7,847	7,847	8,217	8,119		(272)		(272)		7,847			0	97	05/01/2032.	1
31292H ZL 1	FEDERAL HOME LOAN MORTGAGE COR 4.500%		03/01/2017.	Paydown		482	482	457	463		20		20		482			0	3	10/01/2033.	1
31292K 3Z 8	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2017.	Paydown		1,117,645	1,117,645	1,146,984	1,142,499		(24,854)		(24,854)		1,117,645			0	5,834	09/01/2040.	1
31292L FS 9	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2017.	Paydown		354,676	354,676	365,371	364,052		(9,378)		(9,378)		354,676			0	2,071	03/01/2042.	1
31292L GD 1	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2017.	Various		11,559,405	11,297,724	11,551,925	11,519,166		(7,018)		(7,018)		11,512,148		47,257	47,257	110,893	04/01/2042.	1
31292L GE 9	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2017.	Various		4,368,155	4,265,451	4,361,424	4,349,129		(4,162)		(4,162)		4,344,967		23,188	23,188	41,378	04/01/2042.	1
31292S CF 5	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2017.	Paydown		33,213	33,213	35,300	35,213		(2,000)		(2,000)		33,213			0	190	12/01/2044.	1
312938 HR 7	FEDERAL HOME LOAN MORTGAGE COR 5.000%		03/01/2017.	Paydown		895,999	895,999	930,298	925,041		(29,043)		(29,043)		895,999			0	6,153	12/01/2039.	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)
31293V EZ 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2017	Paydown		7,414	7,414	7,815	7,711		(297)		(297)		7,414			0	46	08/01/2029	1
31293W PC 8	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2017	Paydown		9	9	9	9				0		9			0		10/01/2029	1
31293Y C3 8	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2017	Paydown		6	6	6	6				0		6			0		10/01/2029	1
31293Y GV 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2017	Paydown		122	122	128	127		(6)		(6)		122			0	2	11/01/2029	1
31293Y KK 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2017	Paydown		3	3	3	3				0		3			0		11/01/2029	1
31293Y Q8 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2017	Paydown		123	123	129	128		(6)		(6)		123			0	2	12/01/2029	1
312942 CM 5	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2017	Paydown		499,216	499,216	512,671	510,693		(11,478)		(11,478)		499,216			0	2,409	09/01/2040	1
312942 CU 7	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2017	Paydown		245,858	245,858	252,484	251,506		(5,649)		(5,649)		245,858			0	1,642	09/01/2040	1
312942 F4 2	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2017	Paydown		101,158	101,158	103,814	103,405		(2,246)		(2,246)		101,158			0	671	09/01/2040	1
312942 KE 4	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2017	Paydown		283,166	283,166	290,601	289,459		(6,291)		(6,291)		283,166			0	2,538	09/01/2040	1
312944 PJ 4	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2017	Paydown		567,950	567,950	599,808	598,235		(30,284)		(30,284)		567,950			0	3,281	12/01/2040	1
312945 DS 4	FEDERAL HOME LOAN MORTGAGE COR 4.000%		03/01/2017	Paydown		1,935,785	1,935,785	1,910,982	1,913,847		21,939		21,939		1,935,785			0	11,210	01/01/2041	1
312945 F2 9	FEDERAL HOME LOAN MORTGAGE COR 4.500%		03/01/2017	Paydown		521,655	521,655	533,066	531,375		(9,721)		(9,721)		521,655			0	3,124	01/01/2041	1
31296Q BF 6	FEDERAL HOME LOAN MORTGAGE COR 4.500%		03/01/2017	Paydown		555	555	526	533		24		24		555			0	5	11/01/2033	1
31296T NR 1	FEDERAL HOME LOAN MORTGAGE COR 6.000%		03/01/2017	Paydown		10,282	10,282	10,534	10,472		(188)		(188)		10,282			0	56	02/01/2034	1
31296T UP 7	FEDERAL HOME LOAN MORTGAGE COR 4.500%		03/01/2017	Paydown		2,183	2,183	2,071	2,095		88		88		2,183			0	13	02/01/2034	1
31296W EY 9	FEDERAL HOME LOAN MORTGAGE COR 4.500%		03/01/2017	Paydown		131,659	131,659	124,880	126,343		5,316		5,316		131,659			0	1,206	03/01/2034	1
31296W RW 9	FEDERAL HOME LOAN MORTGAGE COR 5.000%		03/01/2017	Paydown		275	275	271	271		3		3		275			0	2	04/01/2034	1
31298N PJ 8	FEDERAL HOME LOAN MORTGAGE COR 6.500%		03/01/2017	Paydown		66	66	66	66				0		66			0		06/01/2031	1
31298P 5N 6	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2017	Paydown		4,663	4,663	4,883	4,838		(175)		(175)		4,663			0	53	06/01/2031	1
31300M VP 5	FEDERAL HOME LOAN MORTGAGE COR 2.786%		03/01/2017	Paydown		713,082	713,082	737,510	736,065		(22,983)		(22,983)		713,082			0	3,259	01/01/2045	1
31326K B3 0	FEDERAL HOME LOAN MORTGAGE COR 2.798%		03/01/2017	Paydown		606,487	606,487	620,984	621,026		(14,541)		(14,541)		606,487			0	2,980	10/01/2045	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31326K HW 0	FEDERAL HOME LOAN MORTGAGE COR 2.639%		03/01/2017.	Paydown		461,964	461,964	474,940	474,246		(12,281)		(12,281)		461,964			0	2,052	10/01/2045.	1
3132GR 6V 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2017.	Various		503,842	503,842	518,957	517,088		(13,247)		(13,247)		503,842			0	53,935	03/01/2042.	1
3132GR 6V 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		02/14/2017.	Various		17,950,774	17,510,281	18,035,589	17,970,622		(3,193)		(3,193)		17,967,430		(16,656)	(16,656)	122,572	03/01/2042.	1
3132J6 5D 2	FEDERAL HOME LOAN MORTGAGE COR 3.000%		03/01/2017.	Paydown		84,179	84,179	86,573	86,549		(2,371)		(2,371)		84,179			0	395	02/01/2043.	1
3132L7 CW 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2017.	Paydown		912,903	912,903	943,606	941,392		(28,488)		(28,488)		912,903			0	4,517	09/01/2045.	1
3132L7 YL 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2017.	Paydown		223,404	223,404	235,865	235,331		(11,928)		(11,928)		223,404			0	1,205	06/01/2046.	1
3132QP E7 5	FEDERAL HOME LOAN MORTGAGE COR 3.000%		03/01/2017.	Paydown		22,059	22,059	22,576	22,565		(506)		(506)		22,059			0	111	04/01/2045.	1
3132QP MF 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2017.	Paydown		81,564	81,564	85,413	85,096		(3,532)		(3,532)		81,564			0	661	05/01/2045.	1
3132QS B6 4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2017.	Paydown		127,210	127,210	131,822	131,464		(4,254)		(4,254)		127,210			0	752	08/01/2045.	1
3132QT HS 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2017.	Paydown		59,709	59,709	62,237	62,011		(2,302)		(2,302)		59,709			0	265	10/01/2045.	1
3132QW M6 3	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2017.	Paydown		457,718	457,718	480,317	478,900		(21,183)		(21,183)		457,718			0	2,635	03/01/2046.	1
3132QW MS 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2017.	Paydown		179,815	179,815	188,863	188,284		(8,469)		(8,469)		179,815			0	1,133	03/01/2046.	1
3132QW TZ 2	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2017.	Paydown		143,243	143,243	149,957	149,594		(6,351)		(6,351)		143,243			0	1,142	03/01/2046.	1
3132WF VK 2	FEDERAL HOME LOAN MORTGAGE COR 3.000%		01/01/2017.	METLIFE 0HA 10276		5,927,953	5,956,544	6,212,489	6,207,261				0		6,207,262		(279,309)	(279,309)	14,891	08/01/2046.	1
31335A BF 4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2017.	Paydown		574,557	574,557	596,641	595,042		(20,485)		(20,485)		574,557			0	2,873	01/01/2044.	1
31335A EB 0	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2017.	Various		1,064,787	1,064,787	1,091,739	1,089,324		(24,537)		(24,537)		1,064,787			0	79,332	06/01/2045.	1
31335A EB 0	FEDERAL HOME LOAN MORTGAGE COR 3.500%		02/14/2017.	Various		25,194,314	24,587,315	25,209,681	25,153,885		(4,426)		(4,426)		25,149,460		44,854	44,854	172,111	06/01/2045.	1
31335A H7 6	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2017.	Paydown		761,529	761,529	792,586	790,596		(29,065)		(29,065)		761,529			0	3,653	01/01/2045.	1
31335A HP 6	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2017.	Paydown		426,841	426,841	447,182	445,720		(18,879)		(18,879)		426,841			0	2,315	10/01/2045.	1
31335G LZ 6	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2017.	Paydown		134	134	134	134				0		134			0	2	09/01/2025.	1
31335G M5 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2017.	Paydown		303	303	309	306		(3)		(3)		303			0	4	02/01/2026.	1

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31335H TT 0	FEDERAL HOME LOAN MORTGAGE COR 6.000%		03/01/2017.	Paydown		213	213	219	216		(3)		(3)		213			0	2	07/01/2022.	1
31335H UZ 4	FEDERAL HOME LOAN MORTGAGE COR 6.000%		03/01/2017.	Paydown		9,110	9,110	9,452	9,286		(177)		(177)		9,110			0	99	12/01/2022.	1
31335H VD 2	FEDERAL HOME LOAN MORTGAGE COR 6.000%		03/01/2017.	Paydown		8,118	8,118	8,423	8,274		(156)		(156)		8,118			0	81	01/01/2023.	1
31336W C9 8	FEDERAL HOME LOAN MORTGAGE COR 4.500%		03/01/2017.	Paydown		27,359	27,359	26,317	26,899		460		460		27,359			0	192	10/01/2020.	1
31339D 4Q 8	FREDDIE MAC FHLMC_02-2411 6.500% 02/01		03/01/2017.	Paydown		49,653	49,653	50,975	49,841		(188)		(188)		49,653			0	536	02/01/2032.	1
31339D GP 7	FHLMC_2422 6.500% 02/01/32		03/01/2017.	Paydown		14,186	14,186	13,893	14,038		146		146		14,186			0	159	02/01/2032.	1
31339D MW 5	FREDDIE MAC FHLMC_2420 6.500% 02/01/32		03/01/2017.	Paydown		44,050	44,050	44,256	44,108		(57)		(57)		44,050			0	475	02/01/2032.	1
3133TE FV 1	FREDDIE MAC FHLMC_2065 6.500% 06/01/28		03/01/2017.	Paydown		9,491	9,491	8,572	9,316		175		175		9,491			0	99	06/01/2028.	1
3133TJ DP 5	FHLMC_2126 6.000% 02/01/29		03/01/2017.	Paydown		14,536	14,536	14,526	14,526		8		8		14,536			0	139	02/01/2029.	1
3133TJ WM 1	FREDDIE MAC FHLMC_2135 6.000% 03/01/29		03/01/2017.	Paydown		12,934	12,934	12,890	12,899		34		34		12,934			0	125	03/01/2029.	1
3133TM 7G 5	FREDDIE MAC FHLMC_21-82 7.500% 09/01/2		03/01/2017.	Paydown		117,670	117,670	120,780	117,922		(253)		(253)		117,670			0	1,473	09/01/2029.	1
3133TN JY 1	FREDDIE MAC FHLMC_2223 8.000% 03/01/30		03/01/2017.	Paydown		20,496	20,496	20,022	20,361		134		134		20,496			0	289	03/01/2030.	1
3133TN U7 7	FREDDIE MAC FHLMC_2228 7.500% 04/01/30		03/01/2017.	Paydown		7,110	7,110	7,390	7,221		(110)		(110)		7,110			0	66	04/01/2030.	1
3133TP EM 7	FREDDIE MAC FHLMC_2242 7.500% 07/01/30		03/01/2017.	Paydown		15,663	15,663	16,251	15,744		(81)		(81)		15,663			0	199	07/01/2030.	1
3133TP SX 8	FREDDIE MAC FHLMC_2256 7.500% 09/01/30		03/01/2017.	Paydown		3,935	3,935	4,090	3,966		(31)		(31)		3,935			0	47	09/01/2030.	1
3133TQ VX 2	FREDDIE MAC FHLMC_2278 7.000% 01/01/31		03/01/2017.	Paydown		12,562	12,562	12,438	12,510		50		50		12,562			0	137	01/01/2031.	1
3133TR 4H 5	FHLMC_2274 6.500% 01/01/31		03/01/2017.	Paydown		135,443	135,443	129,466	134,048		1,395		1,395		135,443			0	1,732	01/01/2031.	1
3133TU VD 7	FREDDIE MAC FHLMC_2357 6.500% 09/01/31		03/01/2017.	Paydown		10,488	10,488	10,224	10,347		143		143		10,488			0	108	09/01/2031.	1
3133TU YS 1	FREDDIE MAC FHLMC_2353 6.000% 09/01/31		03/01/2017.	Paydown		122,865	122,865	111,878	120,467		2,399		2,399		122,865			0	793	09/01/2031.	1
3133TV 6U 5	FEDERAL HOME LOAN MORTGAGE COR 6.500%		03/01/2017.	Paydown		35,105	35,105	33,743	34,754		350		350		35,105			0	352	09/01/2031.	1
3133TV R5 7	FREDDIE MAC FHLMC_2436 6.000% 04/01/32		03/01/2017.	Paydown		739	739	739	739				0		739			0	7	04/01/2032.	1
313401 F7 1	FEDERAL HOME LOAN MORTGAGE COR 9.500%		03/01/2017.	Paydown		9	9	9	9				0		9			0		07/01/2018.	1
313401 XQ 9	FEDERAL HOME LOAN MORTGAGE COR 8.000%		03/01/2017.	Paydown		67	67	66	67				0		67			0		04/01/2017.	1
313401 Y8 8	FEDERAL HOME LOAN MORTGAGE COR 9.500%		03/01/2017.	Paydown		89	89	87	87				0		89			0	1	04/01/2020.	1

Statement as of March 31, 2017 of the **Brighthouse Life Insurance Company**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
313401 YN 5	FEDERAL HOME LOAN MORTGAGE COR 9.500%		03/01/2017.	Paydown		21	21	18	20				0		21			0		09/01/2017.	1
313446 WF 9	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2017.	Paydown		57	57	51	55				0		57			0		07/01/2017.	1
31344T AV 8	FEDERAL HOME LOAN MORTGAGE COR 7.500%		02/01/2017.	Paydown		64	64	59	64				0		64			0		03/01/2017.	1
31345K NQ 3	FEDERAL HOME LOAN MORTGAGE COR 7.500%		03/01/2017.	Paydown		111	111	102	110		3		3		111			0	1	07/01/2017.	1
31347A J4 7	FEDERAL HOME LOAN MORTGAGE COR 2.560%		03/01/2017.	Paydown		1,070,895	1,070,895	1,105,532	1,107,054		(36,158)		(36,158)		1,070,895			0	4,330	04/01/2046.	1
31347A MD 3	FEDERAL HOME LOAN MORTGAGE COR 2.381%		03/01/2017.	Paydown		138,139	138,139	142,154	141,995		(3,855)		(3,855)		138,139			0	505	08/01/2046.	1
31347P B7 5	FEDERAL HOME LOAN MORTGAGE COR 8.500%		03/01/2017.	Paydown		272	272	277	272				0		272			0	4	07/01/2017.	1
31358P PL 5	FANNIE MAE FNMA_G92-48 7.500% 08/01/22		03/01/2017.	Paydown		2,739	2,739	2,879	2,756		(15)		(15)		2,739			0	37	08/01/2022.	1
31359H WH 3	FANNIE MAE FNMA_94-79 7.000% 04/01/24		03/01/2017.	Paydown		9,867	9,867	10,132	9,867				0		9,867			0	90	04/01/2024.	1
31359S E7 1	FANNIE MAE FNMA_01-12 7.000% 05/01/31		03/01/2017.	Paydown		49,003	49,003	48,007	48,625		376		376		49,003			0	618	05/01/2031.	1
31359S Z8 6	FANNIE MAE FNMA_01-26 6.000% 06/01/31		03/01/2017.	Paydown		14,817	14,817	13,646	14,533		284		284		14,817			0	162	06/01/2031.	1
31366S DQ 1	FEDERAL NATIONAL MORTGAGE ASSO 8.000%		03/01/2017.	Paydown		15	15	15	15				0		15			0		04/01/2022.	1
31368H KV 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		748	748	779	771		(24)		(24)		748			0	9	09/01/2030.	1
31368H M2 6	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		03/01/2017.	Paydown		28,750	28,750	27,507	27,690		1,060		1,060		28,750			0	233	11/01/2036.	1
3136A0 LW 5	FANNIE MAE FNMA_11-70 3.000% 06/01/30		03/01/2017.	Paydown		103,115	103,115	104,790	103,652		(538)		(538)		103,115			0	425	06/01/2030.	1
3136A6 ZP 2	FANNIE MAE FNMA_12-66 3.000% 06/01/27		03/01/2017.	Paydown				86,511	83,376		(83,376)		(83,376)					0	4,124	06/01/2027.	1
3136A9 TK 4	FANNIE MAE FNMA_12-128 3.000% 10/01/32		03/01/2017.	Paydown				19,323	18,972		(18,972)		(18,972)					0	929	10/01/2032.	1
3136AA PN 9	FANNIE MAE FNMA_12-132 3.000% 12/01/32		03/01/2017.	Paydown				134,771	131,920		(131,920)		(131,920)					0	3,967	12/01/2032.	1
3136AB MK 6	FANNIE MAE FNMA_12-14 3.000% 01/01/33		03/01/2017.	Paydown				59,644	58,284		(58,284)		(58,284)					0	1,950	01/01/2033.	1
3136AB RR 6	FANNIE MAE FNMA_13-9 3.500% 01/01/43		03/01/2017.	Paydown				25,600	25,049		(25,049)		(25,049)					0	851	01/01/2043.	1
3136AB YU 1	FANNIE MAE FNMA_13-1 3.000% 02/01/43		01/01/2017.	Paydown		68,208	68,208	66,145	66,297		1,911		1,911		68,208			0	171	02/01/2043.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3136AC P8 8	FANNIE MAE FNMA_14-15 3.500% 03/01/42		03/01/2017.	Paydown				21,929	21,197		(21,197)		(21,197)					0	992	03/01/2042.	1
3136AC YX 3	FANNIE MAE FNMA_13-18J 4.000% 11/01/41		03/01/2017.	Paydown				148,821	143,439		(143,439)		(143,439)					0	5,905	11/01/2041.	1
3136AD 7A 1	FANNIE MAE FNMA_13-49 3.000% 05/01/33		03/01/2017.	Paydown				27,339	26,691		(26,691)		(26,691)					0	1,001	05/01/2033.	1
3136AE RY 5	FANNIE MAE FNMA_13-55 3.000% 12/01/32		03/01/2017.	Paydown				100,906	97,546		(97,546)		(97,546)					0	4,112	12/01/2032.	1
3136AN UG 0	FANNIE MAE REMICS FNMA_15-28A 4.000% 0		01/01/2017.	Various		(37,142)		(1)			(43,752)		(43,752)		(43,752)		6,610	6,610	(80)	08/01/2044.	1
3136AN WQ 6	FANNIE MAE FNMA 4.500% 05/01/45		03/01/2017.	Various									0					0		05/01/2045.	1
3136AN WQ 6	FANNIE MAE FNMA 4.500% 05/01/45		11/01/2016.	Various		(42,409)		(46,118)	(47,172)		(46,947)		(46,947)		(94,118)		51,709	51,709	(18)	05/01/2045.	1
3136AP ZR 6	FANNIE MAE FNMA_15-57 3.500% 08/01/35		03/01/2017.	Paydown				204,700	200,826		(200,826)		(200,826)					0	5,905	08/01/2035.	1
3136AQ LS 7	FANNIE MAE FNMA_15-79 3.000% 01/01/41		03/06/2017.	Various		19,156,323	18,870,171	19,191,553	19,191,553		(11,799)		(11,799)		19,179,755		(23,432)	(23,432)	151,680	01/01/2041.	1
3136AR 6T 0	FANNIE MAE FNMA_16-33 3.000% 06/01/46		01/01/2017.	Paydown		279,534	279,534	276,043	279,534				0		279,534			0	699	06/01/2046.	1
3136AT FN 9	FANNIE MAE FNMA_16-54 3.000% 08/01/46		03/01/2017.	Paydown		140,703	140,703	139,648	139,686		1,017		1,017		140,703			0	492	08/01/2046.	1
31371G 5D 8	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2017.	Paydown		1,038	1,038	1,025	1,026		9		9		1,038			0	10	08/01/2028.	1
31371G PJ 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2017.	Paydown		17	17	16	16				0		17			0		03/01/2018.	1
31371G SS 0	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2017.	Paydown		1,819	1,819	1,803	1,809		10		10		1,819			0	20	05/01/2018.	1
31371H BK 3	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2017.	Paydown		587	587	577	580		8		8		587			0	6	10/01/2028.	1
31371H K2 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2017.	Paydown		665	665	670	667		(3)		(3)		665			0	7	02/01/2029.	1
31371H YB 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		10	10	10	10				0		10			0		10/01/2029.	1
31371J BE 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		6	6	6	6				0		6			0		02/01/2030.	1
31371J FY 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		21	21	21	21				0		21			0		04/01/2030.	1
31371J NN 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		61	61	63	63		(3)		(3)		61			0		08/01/2030.	1
31371J PV 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		267	267	278	275		(8)		(8)		267			0	4	09/01/2030.	1
31371J SC 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		10	10	10	10				0		10			0		11/01/2030.	1
31371J UH 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		39	39	42	42		(1)		(1)		39			0		01/01/2031.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31371K FP 1	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		03/01/2017	Paydown		3	3	3	3				0		3			0		10/01/2031	1
31371K GP 0	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2017	Paydown		2,153	2,153	2,193	2,181		(28)		(28)		2,153			0	23	11/01/2031	1
31371K LU 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2017	Paydown		286	286	287	286				0		286			0	3	03/01/2032	1
31371K RC 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017	Paydown		55	55	59	59		(1)		(1)		55			0		06/01/2032	1
31371K SD 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017	Paydown		46	46	49	47				0		46			0		07/01/2032	1
31371K W8 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017	Paydown		125	125	130	128		(3)		(3)		125			0	2	11/01/2032	1
31371L HK 8	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2017	Paydown		1,727	1,727	1,640	1,660		66		66		1,727			0	9	12/01/2033	1
31371L PS 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2017	Paydown		4,369	4,369	4,140	4,291		78		78		4,369			0	28	05/01/2019	1
31371M 4P 9	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2017	Paydown		57,787	57,787	56,975	57,081		706		706		57,787			0	501	12/01/2036	1
31371M 6M 4	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2017	Paydown		371,262	371,262	364,533	365,367		5,896		5,896		371,262			0	3,730	01/01/2037	1
31371N AN 5	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2017	Paydown		101,032	101,032	99,839	99,992		1,042		1,042		101,032			0	1,036	02/01/2037	1
31371N CJ 2	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2017	Paydown		6,543	6,543	6,487	6,493		50		50		6,543			0	50	04/01/2037	1
31371N CY 9	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2017	Paydown		326,115	326,115	320,956	321,646		4,469		4,469		326,115			0	2,515	04/01/2037	1
31371N P5 8	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2017	Paydown		76,725	76,725	77,055	76,960		(235)		(235)		76,725			0	673	01/01/2038	1
31371N SX 4	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2017	Paydown		101,923	101,923	102,368	102,232		(310)		(310)		101,923			0	896	03/01/2038	1
31373D G6 6	FEDERAL NATIONAL MORTGAGE ASSO 8.000%		03/01/2017	Paydown		274	274	278	275		(3)		(3)		274			0	4	10/01/2024	1
31374L JP 2	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		03/01/2017	Paydown		98	98	97	97				0		98			0	1	08/01/2025	1
31374P Q9 1	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		03/01/2017	Paydown		109	109	109	109				0		109			0	1	08/01/2025	1
31374S FT 3	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		03/01/2017	Paydown		198	198	196	196		3		3		198			0	2	09/01/2025	1
31374S H7 9	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		03/01/2017	Paydown		94	94	93	93				0		94			0	1	11/01/2025	1
31374S Y7 0	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2017	Paydown		113	113	111	112				0		113			0	1	03/01/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31374W VH 2	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		03/01/2017.	Paydown		153	153	150	151				0		153			0	2	10/01/2025.	1
31378D RA 0	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		03/01/2017.	Paydown		121	121	123	123				0		121			0		08/01/2027.	1
31378K YM 0	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		03/01/2017.	Paydown		137	137	140	140		(3)		(3)		137			0	2	10/01/2027.	1
31378N HH 4	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2017.	Paydown		112	112	111	111				0		112			0	1	04/01/2018.	1
31378Q DA 6	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		03/01/2017.	Paydown		2,841	2,841	2,895	2,874		(33)		(33)		2,841			0	34	01/01/2028.	1
31378Q DC 2	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2017.	Paydown		1,262	1,262	1,226	1,236		27		27		1,262			0	12	02/01/2028.	1
31379C RX 1	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2017.	Paydown		327	327	325	326		3		3		327			0	4	02/01/2028.	1
31379F J9 6	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2017.	Paydown		502	502	496	498		3		3		502			0	6	03/01/2028.	1
31379F K2 9	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2017.	Paydown		1,920	1,920	1,909	1,910		11		11		1,920			0	21	04/01/2028.	1
31379G DH 2	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2017.	Paydown		1,133	1,133	1,123	1,126		6		6		1,133			0	12	03/01/2018.	1
31379H 2V 1	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2017.	Paydown		692	692	686	689		3		3		692			0	8	03/01/2018.	1
31379K FT 5	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2017.	Paydown		313	313	310	311		3		3		313			0	4	04/01/2018.	1
31379K RA 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2017.	Paydown		798	798	788	789		8		8		798			0	8	04/01/2028.	1
31379K RZ 8	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2017.	Paydown		18	18	18	18				0		18			0		04/01/2028.	1
31379N 3F 2	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2017.	Paydown		2,200	2,200	2,167	2,174		25		25		2,200			0	24	04/01/2028.	1
31379N FY 8	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2017.	Paydown		3	3	3	3				0		3			0		04/01/2018.	1
31379N H8 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2017.	Paydown		42	42	42	42				0		42			0		04/01/2018.	1
31379P N5 7	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2017.	Paydown		1,548	1,548	1,533	1,539		9		9		1,548			0	17	04/01/2018.	1
3137AR FX 9	FREDDIE MAC FHLMC_4062 4.000% 02/01/41		03/01/2017.	Paydown				103,548	98,770		(98,770)		(98,770)					0	4,077	02/01/2041.	1
3137AR J4 9	FREDDIE MAC FHLMC_4057 3.000% 06/01/27		03/01/2017.	Paydown				142,691	137,431		(137,431)		(137,431)					0	6,616	06/01/2027.	1
3137AU TS 8	FREDDIE MAC FHLMC_4117 3.500% 02/01/42		03/01/2017.	Paydown				207,503	200,423		(200,423)		(200,423)					0	7,298	02/01/2042.	1
3137B0 SA 3	FREDDIE MAC FHR_4186 3.000% 03/01/33		03/01/2017.	Paydown				76,807	73,061		(73,061)		(73,061)					0	2,916	03/01/2033.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
3137BH F2 8	FEDERAL HOME LOAN MORTGAGE COR 3.000%		01/01/2017	METLIFE 0HA 10276		940,331	1,000,000	1,009,531	1,008,962				0		1,008,962		(68,631)	(68,631)	5,000	07/01/2041	1
3137BH RH 2	FEDERAL HOME LOAN MORTGAGE COR 3.000%		01/01/2017	METLIFE 0HA 10276		973,678	1,000,000	1,006,328	1,005,973				0		1,005,973		(32,295)	(32,295)	5,000	11/01/2035	1
3137BK R8 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/01/2017	Paydown				51,148	49,736		(49,736)		(49,736)					0	1,825	07/01/2030	1
3137BM 2Z 8	FREDDIE MAC FHLMC_4526 3.500% 11/01/45		01/01/2017	METLIFE 0HA 10276		949,377	1,038,587	1,083,037	1,081,971		73		73		1,082,044		(132,667)	(132,667)	3,029	11/01/2045	1
3137BM M8 6	FREDDIC MAC FHLMC_4546 3.500% 01/01/31		03/01/2017	Paydown				87,594	83,204		(83,204)		(83,204)					0	3,361	01/01/2031	1
3137BP DZ 9	FREDDIE MAC 3.000% 05/01/46		02/01/2017	Paydown		1,980,237	1,980,237	1,955,484	1,957,401		22,836		22,836		1,980,237			0	5,245	05/01/2046	1
3137BQ MG 9	FREDDIE MAC FHLMC_4594 3.000% 06/01/46		01/01/2017	Paydown		393,065	393,065	388,899	389,107		3,958		3,958		393,065			0	983	06/01/2046	1
3137BR WC 5	FREDDIE MAC FHLMC_16-4614 3.000% 09/01		03/01/2017	Paydown		321,314	321,314	318,904	318,961		2,353		2,353		321,314			0	1,428	09/01/2046	1
31383M G4 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017	Paydown		588	588	577	578		9		9		588			0	7	07/01/2029	1
31383R 5K 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017	Paydown		193	193	188	190		3		3		193			0	2	08/01/2029	1
31383S A2 6	FEDERAL NATIONAL MORTGAGE ASSO 8.000%		03/01/2017	Paydown		332	332	345	342		(9)		(9)		332			0	4	08/01/2029	1
31383U L6 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017	Paydown		123	123	128	127		(3)		(3)		123			0	2	09/01/2029	1
31384D G3 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017	Paydown		18	18	18	18				0		18			0		11/01/2029	1
31384D JF 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017	Paydown		96	96	101	99		(3)		(3)		96			0	1	11/01/2029	1
31384H 2N 2	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017	Paydown		18	18	21	21				0		18			0		01/01/2030	1
31384M HV 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017	Paydown		18	18	18	18				0		18			0		01/01/2030	1
31384Q QU 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017	Paydown		57	57	59	58		(1)		(1)		57			0		03/01/2030	1
31384S E2 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017	Paydown		27	27	27	27				0		27			0		02/01/2030	1
31384U PF 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017	Paydown		37	37	39	39				0		37			0		05/01/2030	1
31384V 4T 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017	Paydown		6	6	6	6				0		6			0		09/01/2030	1
31384V L7 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017	Paydown		5,157	5,157	5,369	5,320		(163)		(163)		5,157			0	64	12/01/2029	1
31384V NK 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017	Paydown		2,108	2,108	2,195	2,175		(67)		(67)		2,108			0	26	01/01/2030	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31384V UY 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		5,935	5,935	6,179	6,125		(190)		(190)		5,935			0	64	05/01/2030.	1
31384V YW 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		36	36	36	36				0		36			0		08/01/2030.	1
31384W G3 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		11,155	11,155	12,690	12,080		(925)		(925)		11,155			0	139	03/01/2021.	1
31384W NM 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		250	250	261	259		(8)		(8)		250			0	3	06/01/2031.	1
31384X SV 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		75	75	78	78		(3)		(3)		75			0		04/01/2030.	1
31385C 2R 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2017.	Paydown		230	230	235	235		(3)		(3)		230			0	2	11/01/2030.	1
31385D 5D 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		253	253	264	262		(9)		(9)		253			0	2	07/01/2030.	1
31385E BJ 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		3	3	3	3				0		3			0		06/01/2030.	1
31385E BK 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		01/01/2017.	Paydown		215	215	224	222		(7)		(7)		215			0	1	07/01/2030.	1
31385E EK 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		104	104	108	108		(3)		(3)		104			0	1	06/01/2030.	1
31385F V6 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		72	72	74	73		(3)		(3)		72			0		06/01/2030.	1
31385J DM 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		216	216	224	223		(7)		(7)		216			0	3	05/01/2032.	1
31385N 7B 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		433	433	451	447		(15)		(15)		433			0	6	10/01/2030.	1
31385N ED 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		33	33	33	33				0		33			0		08/01/2030.	1
31385N ZA 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		45	45	45	45				0		45			0		08/01/2030.	1
31385T F4 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		365	365	381	377		(11)		(11)		365			0	2	10/01/2030.	1
31385T ZP 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		209	209	218	215		(6)		(6)		209			0	2	09/01/2030.	1
31385U JD 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		65	65	68	66		(3)		(3)		65			0		10/01/2030.	1
31385U QN 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		75	75	78	78		(3)		(3)		75			0		09/01/2030.	1
31385V 6G 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		9	9	9	9				0		9			0		10/01/2030.	1
31386B P6 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		12	12	12	12				0		12			0		11/01/2030.	1
31386B PC 2	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		42	42	43	42				0		42			0		11/01/2030.	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31386C B7 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		74	74	77	76		(3)		(3)		74			0		12/01/2030.	1
31386C KC 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		6	6	6	6				0		6			0		11/01/2030.	1
31386C KK 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		36	36	39	38				0		36			0		11/01/2030.	1
31386D TN 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown									0					0		12/01/2030.	1
31386D U9 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		18	18	18	18				0		18			0		11/01/2030.	1
31386E VX 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		21	21	21	21				0		21			0		12/01/2030.	1
31386F BK 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		18	18	19	19		(1)		(1)		18			0		12/01/2030.	1
31386F H7 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		3	3	5	3				0		3			0		12/01/2030.	1
31386F M3 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		45	45	47	46				0		45			0		12/01/2030.	1
31386H 4A 6	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		03/01/2017.	Paydown		74	74	77	76		(3)		(3)		74			0	1	11/01/2030.	1
31386H GK 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		102	102	106	105		(3)		(3)		102			0	1	12/01/2030.	1
31386L 6V 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		125	125	130	129		(3)		(3)		125			0	2	12/01/2030.	1
31386Q FM 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		428	428	445	441		(13)		(13)		428			0	8	03/01/2031.	1
31386S MC 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		9	9	9	9				0		9			0		07/01/2031.	1
31386W RK 6	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		03/01/2017.	Paydown		12	12	12	12				0		12			0		11/01/2030.	1
31387E FB 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		167	167	174	172		(6)		(6)		167			0	2	07/01/2031.	1
31387J EL 6	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		03/01/2017.	Paydown		414	414	419	416		(3)		(3)		414			0	5	05/01/2031.	1
31387Q NR 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		27	27	27	27				0		27			0		07/01/2031.	1
31387R BJ 6	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		03/01/2017.	Paydown		324	324	338	335		(11)		(11)		324			0	2	08/01/2031.	1
31387V S7 5	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		03/01/2017.	Paydown		36	36	39	39				0		36			0		05/01/2031.	1
31387W 2L 0	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2017.	Paydown		6,972	6,972	7,140	7,091		(117)		(117)		6,972			0	76	09/01/2031.	1
31387W 2P 1	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2017.	Paydown		1,316	1,316	1,342	1,333		(18)		(18)		1,316			0	14	10/01/2031.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
31387X RW 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		1,639	1,639	1,706	1,692		(53)		(53)		1,639			0	11	09/01/2031.	1
31388N C3 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		15	15	16	15				0		15			0		10/01/2031.	1
31389A 6F 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		01/01/2017.	Paydown		5,355	5,355	5,576	5,524		(170)		(170)		5,355			0	33	12/01/2031.	1
31389A CM 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		9	9	9	9				0		9			0		01/01/2032.	1
31389K EF 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		178	178	185	184		(6)		(6)		178			0	2	02/01/2032.	1
31389Q PB 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		57	57	58	57		(3)		(3)		57			0		03/01/2032.	1
31389S US 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		15	15	15	15				0		15			0		03/01/2032.	1
31389T CY 6	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2017.	Paydown		1,163	1,163	1,163	1,163				0		1,163			0	10	04/01/2017.	1
31389X QJ 5	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		01/01/2017.	Paydown		4,504	4,504	4,503	4,503		1		1		4,504			0	21	04/01/2017.	1
31389Y VK 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		6	6	6	6				0		6			0		03/01/2032.	1
3138A4 X7 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2017.	Paydown		939,688	939,688	953,488	951,287		(11,600)		(11,600)		939,688			0	6,094	01/01/2041.	1
3138A4 Y3 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		448,306	448,306	471,072	467,461		(19,155)		(19,155)		448,306			0	2,661	01/01/2026.	1
3138E0 RK 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2017.	Paydown		1,174,487	1,174,487	1,213,943	1,212,019		(37,533)		(37,533)		1,174,487			0	6,762	12/01/2041.	1
3138EK AQ 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		233,325	233,325	241,455	241,318		(7,993)		(7,993)		233,325			0	887	11/01/2042.	1
3138EK H6 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		179,852	179,852	187,889	187,746		(7,894)		(7,894)		179,852			0	1,442	12/01/2042.	1
3138EL JN 4	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2017.	Paydown		588,493	588,493	603,758	602,165		(13,673)		(13,673)		588,493			0	4,150	06/01/2042.	1
3138EM 3G 4	FEDERAL NATIONAL MORTGAGE ASSO 3.118%		03/01/2017.	Paydown		220,045	220,045	233,797	231,528		(11,483)		(11,483)		220,045			0	1,090	07/01/2035.	1
3138EM QY 0	FEDERAL NATIONAL MORTGAGE ASSO 2.927%		03/01/2017.	Paydown		82,994	82,994	86,353	85,218		(2,224)		(2,224)		82,994			0	389	02/01/2042.	1
3138EN Q2 8	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		01/01/2017.	METLIFE 0HA 10276		7,262,393	7,281,558	7,340,721	7,333,908				0		7,333,908		(71,515)	(71,515)	18,204	07/01/2043.	1
3138EP PP 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		674,660	674,660	704,597	702,588		(27,929)		(27,929)		674,660			0	3,693	05/01/2044.	1
3138EP ZL 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		323,172	323,172	333,372	332,479		(9,307)		(9,307)		323,172			0	1,663	06/01/2045.	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138EQ KP 6	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		1,847,120	1,847,120	1,914,088	1,910,073		(62,950)		(62,950)		1,847,120			0	9,081	10/01/2045.	1
3138EQ N4 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		658,111	658,111	681,865	680,386		(22,276)		(22,276)		658,111			0	3,425	11/01/2045.	1
3138EQ NN 8	FEDERAL NATIONAL MORTGAGE ASSO 2.660%		03/01/2017.	Paydown		301,525	301,525	309,628	309,218		(7,693)		(7,693)		301,525			0	970	08/01/2045.	1
3138EQ NX 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2017.	Paydown		275,162	275,162	285,202	284,092		(8,930)		(8,930)		275,162			0	1,028	10/01/2030.	1
3138EQ W5 7	FEDERAL NATIONAL MORTGAGE ASSO 2.674%		03/01/2017.	Paydown		115,045	115,045	118,245	118,114		(3,069)		(3,069)		115,045			0	528	08/01/2045.	1
3138EQ WR 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2017.	Paydown		202,033	202,033	202,507	202,455		(421)		(421)		202,033			0	951	01/01/2046.	1
3138ER P8 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2017.	Paydown		135,341	135,341	134,897	134,897		445		445		135,341			0	855	10/01/2046.	1
3138LT L6 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		281,175	281,175	293,741	293,504		(12,328)		(12,328)		281,175			0	1,617	06/01/2042.	1
3138LU Q9 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2017.	Paydown		521,078	521,078	544,688	538,132		(17,055)		(17,055)		521,078			0	2,598	05/01/2027.	1
3138LU S2 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		133,283	133,283	137,780	137,693		(4,411)		(4,411)		133,283			0	690	06/01/2042.	1
3138M6 A4 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2017.	Paydown		280,903	280,903	288,979	287,663		(6,760)		(6,760)		280,903			0	1,259	10/01/2027.	1
3138M8 WQ 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Various		9,545,417	9,274,473	9,639,656	9,629,166		(2,705)		(2,705)		9,626,461		(81,044)	(81,044)	27,136	09/01/2042.	1
3138NX RW 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		251,528	251,528	262,768	262,576		(11,048)		(11,048)		251,528			0	991	01/01/2043.	1
3138W9 KR 0	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2017.	Paydown		108,830	108,830	110,361	110,297		(1,466)		(1,466)		108,830			0	500	08/01/2043.	1
3138WB B6 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2017.	Paydown		174,537	174,537	182,527	182,339		(7,802)		(7,802)		174,537			0	805	03/01/2029.	1
3138WC CL 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		32,764	32,764	33,951	33,918		(1,154)		(1,154)		32,764			0	248	07/01/2044.	1
3138WD 3S 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		537,620	537,620	557,321	555,838		(18,219)		(18,219)		537,620			0	2,841	02/01/2045.	1
3138WE 3W 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		480,059	480,059	497,086	496,112		(16,053)		(16,053)		480,059			0	2,707	07/01/2045.	1
3138WE KK 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		187,848	187,848	195,069	194,429		(6,580)		(6,580)		187,848			0	948	04/01/2045.	1
3138WE KT 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		194,485	194,485	201,612	201,049		(6,562)		(6,562)		194,485			0	1,056	04/01/2045.	1
3138WE QJ 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2017.	Paydown		970,993	970,993	1,011,804	1,006,316		(35,323)		(35,323)		970,993			0	4,457	05/01/2030.	1
3138WE XE 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		113,811	113,811	117,848	117,622		(3,810)		(3,810)		113,811			0	697	06/01/2045.	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138WE ZJ 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		122,745	122,745	125,757	125,499		(2,753)		(2,753)		122,745			0	622	06/01/2045.	1
3138WF 2U 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Various		18,444,581	17,932,107	18,528,911	18,489,962		(13,183)		(13,183)		18,476,778		(32,197)	(32,197)	53,327	11/01/2045.	1
3138WF 2Z 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		889,151	889,151	925,829	923,741		(34,590)		(34,590)		889,151			0	4,628	11/01/2045.	1
3138WG 3W 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		2,511,056	2,511,056	2,630,658	2,624,008		(112,952)		(112,952)		2,511,056			0	12,189	05/01/2046.	1
3138WG 5R 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2017.	Paydown		418,084	418,084	429,581	429,155		(11,071)		(11,071)		418,084			0	1,949	05/01/2046.	1
3138WG BM 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Various		66,638,947	64,891,875	66,962,596	66,822,344		(48,966)		(48,966)		66,773,378		(134,431)	(134,431)	639,044	12/01/2045.	1
3138WG LA 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		1,154,431	1,154,431	1,211,250	1,207,626		(53,195)		(53,195)		1,154,431			0	6,003	02/01/2046.	1
3138WG MC 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		365,370	365,370	381,584	380,594		(15,225)		(15,225)		365,370			0	1,845	02/01/2046.	1
3138WH EX 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2017.	Paydown		322,637	322,637	330,551	330,244		(7,607)		(7,607)		322,637			0	1,924	06/01/2046.	1
3138WJ MG 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		196,429	196,429	201,454			(5,026)		(5,026)		196,429			0	725	12/01/2046.	1
3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2017.	Paydown		1,542,729	1,542,729	1,554,332	1,554,125		(11,394)		(11,394)		1,542,729			0	7,504	05/01/2043.	1
3138WQ AZ 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2017.	Paydown		220,602	220,602	226,857	226,769		(6,166)		(6,166)		220,602			0	1,009	05/01/2043.	1
3138WX 4U 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		15,470	15,470	15,728	15,700		(232)		(232)		15,470			0	90	06/01/2043.	1
3138WZ U2 6	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		40,497	40,497	41,965	41,939		(1,443)		(1,443)		40,497			0	169	08/01/2043.	1
3138X3 XH 0	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2017.	Paydown		264,412	264,412	264,785	264,768		(356)		(356)		264,412			0	1,235	09/01/2043.	1
3138XR QF 9	FEDERAL NATIONAL MORTGAGE ASSO 3.069%		03/01/2017.	Paydown		387,275	387,275	398,544	387,275				0		387,275			0	2,254	07/01/2044.	1
3138XU QR 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2017.	Paydown		159,435	159,435	165,109	164,133		(4,698)		(4,698)		159,435			0	620	05/01/2029.	1
3138XY CD 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		3,702,089	3,702,089	3,842,075	3,835,833		(133,744)		(133,744)		3,702,089			0	17,907	02/01/2042.	1
3138Y7 GA 4	FEDERAL NATIONAL MORTGAGE ASSO 2.826%		03/01/2017.	Paydown		424,313	424,313	438,701	438,209		(13,895)		(13,895)		424,313			0	1,936	01/01/2045.	1
3138YK WB 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2017.	Paydown		12,620	12,620	12,762	12,749		(129)		(129)		12,620			0	63	05/01/2045.	1
3138YK X5 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		122,622	122,622	126,507	126,169		(3,547)		(3,547)		122,622			0	921	06/01/2045.	1
3138YU GF 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		203,872	203,872	211,389	210,781		(6,910)		(6,910)		203,872			0	892	09/01/2045.	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138YX FR 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2017.	Paydown		33,363	33,363	33,503	33,489		(126)		(126)		33,363			0	171	08/01/2045.	1
3138YY DN 0	FEDERAL NATIONAL MORTGAGE ASSO 2.488%		03/01/2017.	Paydown		509,015	509,015	521,858	521,211		(12,197)		(12,197)		509,015			0	1,237	11/01/2045.	1
31390B 6Y 9	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2017.	Paydown		6,927	6,927	6,926	6,926		2		2		6,927			0	61	05/01/2017.	1
31390B TY 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		700	700	729	722		(21)		(21)		700			0	8	06/01/2032.	1
31390D AJ 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		445	445	463	459		(14)		(14)		445			0	6	05/01/2032.	1
31390P MS 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		72	72	75	73		(3)		(3)		72			0		08/01/2032.	1
31390R NA 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		60	60	63	63		(3)		(3)		60			0		08/01/2032.	1
31390W UC 4	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2017.	Paydown		44,801	44,801	42,560	43,054		1,745		1,745		44,801			0	499	10/01/2033.	1
31391B QX 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		03/01/2017.	Paydown		1,010	1,010	1,052	1,039		(30)		(30)		1,010			0	12	09/01/2032.	1
31391H U2 8	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2017.	Paydown		185	185	186	186				0		185			0	2	10/01/2032.	1
313921 B5 6	FNMA_01-59 7.000% 11/01/31		03/01/2017.	Paydown		14,464	14,464	14,416	14,416		49		49		14,464			0	174	11/01/2031.	1
313921 S4 1	FNMA_01-61 6.000% 11/01/31		03/01/2017.	Paydown		140,962	140,962	127,455	137,793		3,169		3,169		140,962			0	1,247	11/01/2031.	1
31392B PT 7	FANNIE MAE FNMA_01-81 6.500% 01/01/32		03/01/2017.	Paydown		15,073	15,073	15,079	15,073				0		15,073			0	163	01/01/2032.	1
31392D RM 6	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2017.	Paydown		29,869	29,869	26,897	29,158		710		710		29,869			0	253	07/01/2032.	1
31392E T8 3	FANNIE MAE FNMA_02-66 6.500% 08/01/42		03/01/2017.	Paydown		98,235	98,235	113,154	111,972		(13,737)		(13,737)		98,235			0	904	08/01/2042.	1
31392G FN 0	FANNIE MAE FNMA_02-T18 6.500% 08/01/42		03/01/2017.	Paydown		167,118	167,118	195,853	192,770		(25,652)		(25,652)		167,118			0	1,759	08/01/2042.	1
31392G FP 5	FANNIE MAE FNMA_02-T18 6.500% 08/01/42		03/01/2017.	Paydown		69,322	69,322	73,005	72,527		(3,205)		(3,205)		69,322			0	853	08/01/2042.	1
31392J JU 4	FNMA_03-19 5.500% 03/01/33		03/01/2017.	Paydown		584,792	584,792	652,968	642,921		(58,130)		(58,130)		584,792			0	4,319	03/01/2033.	1
31392K AA 4	FREDDIE MAC FHLMC_2454 6.500% 05/01/32		03/01/2017.	Paydown		127,788	127,788	128,767	128,097		(309)		(309)		127,788			0	1,323	05/01/2032.	1
31392R E3 1	FREDDIE MAC FHLMC_2469 6.000% 07/01/32		03/01/2017.	Paydown		58,985	58,985	53,322	57,631		1,355		1,355		58,985			0	525	07/01/2032.	1
31392W 7B 0	FSPC_T-51 6.500% 09/01/43		02/01/2017.	Paydown		63,770	63,770	73,858	73,681		(9,911)		(9,911)		63,770			0	518	09/01/2043.	1
31392X ZP 6	FHLMC_2528 5.500% 11/01/32		03/01/2017.	Paydown		223,744	223,744	250,278	246,395		(22,650)		(22,650)		223,744			0	2,157	11/01/2032.	1
31393G DM 3	FREDDIE MAC FHLMC_2545 5.500% 12/01/32		03/01/2017.	Paydown		375,829	375,829	367,373	372,570		3,259		3,259		375,829			0	3,209	12/01/2032.	1
31393L NP 4	FHLMC_2564 5.500% 02/01/33		03/01/2017.	Paydown		286,270	286,270	280,277	282,219		4,053		4,053		286,270			0	2,525	02/01/2033.	1

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31393W BD 0	FHLMC_2640 5.000% 07/01/33		03/01/2017.	Paydown		145,333	145,333	135,159	140,500		4,834		4,834		145,333			0	1,206	07/01/2033.	1
31394B AL 8	FNMA_04-86 4.500% 11/01/34		03/01/2017.	Paydown		449,018	449,018	363,909	418,985		30,032		30,032		449,018			0	2,648	11/01/2034.	1
31394C SP 8	FANNIE MAE FNMA_05-18 5.000% 03/01/25		03/01/2017.	Paydown		96,310	96,310	94,655	95,564		746		746		96,310			0	809	03/01/2025.	1
31394D A6 7	FANNIE MAE FNMA_05-48 5.500% 06/01/34		03/01/2017.	Paydown		594,706	594,706	615,897	612,306		(17,600)		(17,600)		594,706			0	4,790	06/01/2034.	1
31394D E4 8	FANNIE MAE FNMA_05-53 5.500% 06/01/35		03/01/2017.	Paydown		1,675,684	1,675,684	1,625,937	1,650,674		25,010		25,010		1,675,684			0	13,164	06/01/2035.	1
31394H R7 8	FHLMC_2656 5.500% 08/01/33		03/01/2017.	Paydown		20,063	20,063	20,049	20,049		12		12		20,063			0	185	08/01/2033.	1
31394L JJ 2	FHLMC_2691 5.500% 09/01/33		03/01/2017.	Paydown		1,120,503	1,120,503	1,059,650	1,098,103		22,400		22,400		1,120,503			0	8,531	09/01/2033.	1
31394M MV 9	FHLMC_2716 5.500% 12/01/33		03/01/2017.	Paydown		33,179	33,179	32,298	32,719		460		460		33,179			0	307	12/01/2033.	1
31394R TP 4	FREDDIE MAC FHLMC_2766 5.000% 03/01/34		03/01/2017.	Paydown		1,068,900	1,068,900	977,647	1,036,883		32,016		32,016		1,068,900			0	8,216	03/01/2034.	1
31394V E8 9	FANNIE MAE FNMA_06-2 6.000% 02/01/36		03/01/2017.	Paydown		770,391	770,391	780,547	771,439		(1,047)		(1,047)		770,391			0	6,404	02/01/2036.	1
31394V LV 0	FNR_05-123 5.500% 01/01/36		03/01/2017.	Paydown		628,712	628,712	609,702	618,707		10,005		10,005		628,712			0	4,693	01/01/2036.	1
31395B BS 1	FANNIE MAE FNMA_06-9 5.500% 03/01/36		03/01/2017.	Paydown		1,262,131	1,262,131	1,233,831	1,247,491		14,641		14,641		1,262,131			0	11,411	03/01/2036.	1
31395B EZ 2	FANNIE MAE FNMA_06-14		03/31/2017.	Various									0					0	(175,635)	03/01/2036.	1
31395B EZ 2	FANNIE MAE FNMA_06-14 5.500% 03/01/36		01/01/2017.	Various		142,222	142,222	160,555	160,136		(17,914)		(17,914)		142,222			0	16,790	03/01/2036.	1
31395B KD 4	FANNIE MAE FNMA_06-3 5.500% 03/01/36		03/01/2017.	Paydown		288,949	288,949	322,605	322,521		(33,573)		(33,573)		288,949			0	2,744	03/01/2036.	1
31395E ZJ 9	FHLMC_2835 5.500% 08/01/34		03/01/2017.	Paydown		230,357	230,357	219,450	226,947		3,411		3,411		230,357			0	1,904	08/01/2034.	1
31395G JR 4	FREDDIE MAC FHLMC_2861 5.500% 09/01/34		03/01/2017.	Paydown		209,059	209,059	198,908	205,899		3,161		3,161		209,059			0	1,366	09/01/2034.	1
31395N FS 1	FANNIE MAE FNMA_06-45 5.500% 06/01/36		03/01/2017.	Paydown		286,626	286,626	287,376	286,626				0		286,626			0	2,579	06/01/2036.	1
31395P PE 6	FREDDIE MAC FHLMC_2948 5.500% 03/01/35		03/01/2017.	Paydown		756,408	756,408	734,454	745,712		10,695		10,695		756,408			0	7,203	03/01/2035.	1
31395R 2E 7	FREDDIE MAC FHLMC_2949 5.500% 03/01/35		03/01/2017.	Paydown		452,486	452,486	440,343	446,675		5,811		5,811		452,486			0	4,384	03/01/2035.	1
31395T FM 1	FREDDIE MAC FHLMC-2961 5.500% 04/01/35		03/01/2017.	Paydown		698,383	698,383	678,496	689,307		9,076		9,076		698,383			0	6,418	04/01/2035.	1
31395U 4N 8	FREDDIE MAC FHLMC_2972 FHR 2972 WG 5.5		03/01/2017.	Paydown		507,170	507,170	496,611	501,697		5,473		5,473		507,170			0	5,728	05/01/2035.	1
31395U A7 6	FHLMC_2981 5.500% 05/01/35		03/01/2017.	Paydown		418,181	418,181	406,175	412,568		5,613		5,613		418,181			0	3,568	05/01/2035.	1
31395U K3 4	FREDDIE MAC FHLMC_2978 5.500% 05/01/35		03/01/2017.	Paydown		1,373,551	1,373,551	1,397,718	1,414,796		(41,246)		(41,246)		1,373,551			0	9,333	05/01/2035.	1
31395V SN 0	FREDDIE MAC FHLMC_2986 5.500% 06/01/35		03/01/2017.	Paydown		295,881	295,881	287,757	291,795		4,087		4,087		295,881			0	2,983	06/01/2035.	1
31395W W4 5	FREDDIE MAC FHLMC_3012 5.500% 08/01/35		03/01/2017.	Paydown		185,205	185,205	180,634	182,913		2,293		2,293		185,205			0	1,373	08/01/2035.	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)
31395X N4 3	FREDDIE MAC 5.000% 08/01/35		03/01/2017.	Paydown		888,226	888,226	856,444	870,833		17,392		17,392		888,226			0	5,870	08/01/2035.	1
31396C 3Y 4	FREDDIE MAC REFERENCE REMIC -T 5.500%		03/01/2017.	Paydown		2,710,702	2,710,702	2,584,475	2,667,434		43,267		43,267		2,710,702			0	24,172	10/01/2035.	1
31396C LG 3	FREDDIE MAC FHLMC_3054 5.500% 10/01/35		03/01/2017.	Paydown		692,035	692,035	673,382	683,369		8,667		8,667		692,035			0	6,326	10/01/2035.	1
31396E 2W 5	FREDDIE MAC FHLMC_3053 5.500% 12/01/34		03/01/2017.	Paydown		784,979	784,979	792,124	784,979				0		784,979			0	6,752	12/01/2034.	1
31396E 6A 9	FHLMC_3044 5.500% 03/01/35		03/01/2017.	Paydown		294,544	294,544	290,701	293,514		1,028		1,028		294,544			0	2,164	03/01/2035.	1
31396E WR 3	FREDDIE MAC FHLMC_3061 5.500% 11/01/35		03/01/2017.	Paydown		590,443	590,443	571,162	582,284		8,159		8,159		590,443			0	5,625	11/01/2035.	1
31396E Z5 8	FHLMC_3062 5.500% 11/01/35		03/01/2017.	Paydown		1,068,933	1,068,933	1,031,438	1,054,272		14,661		14,661		1,068,933			0	9,808	11/01/2035.	1
31396F GZ 0	FHLMC_3073 5.500% 11/01/35		03/01/2017.	Paydown		1,652,081	1,652,081	1,602,325	1,630,914		21,167		21,167		1,652,081			0	16,696	11/01/2035.	1
31396G 7E 5	FREDDIE MAC FHLMC_3094 5.500% 12/01/35		03/01/2017.	Paydown		500,266	500,266	481,662	491,431		8,835		8,835		500,266			0	3,867	12/01/2035.	1
31396G BL 4	FREDDIE MAC FHLMC_3087 5.500% 12/01/25		03/01/2017.	Paydown		207,074	207,074	201,404	204,911		2,163		2,163		207,074			0	1,741	12/01/2025.	1
31396H AL 3	FREDDIE MAC FHLMC_5 5.500% 02/01/36		03/01/2017.	Paydown		2,254,005	2,254,005	2,127,138	2,214,326		39,678		39,678		2,254,005			0	20,197	02/01/2036.	1
31396P B2 6	FNMA_07-14 5.500% 03/01/37		03/01/2017.	Paydown		606,384	606,384	563,938	586,430		19,954		19,954		606,384			0	5,222	03/01/2037.	1
31396V F8 6	FANNIE MAE FNMA_07-45 6.000% 05/01/47		03/01/2017.	Paydown		708,953	708,953	691,561	699,723		9,229		9,229		708,953			0	7,232	05/01/2047.	1
31396X HK 3	FANNIE MAE FNMA_07-77 5.500% 08/01/37		03/01/2017.	Paydown		848,323	848,323	849,748	848,323				0		848,323			0	7,181	08/01/2037.	1
31397C 3V 9	FREDDIE MAC FHLMC_3228 5.500% 10/01/36		03/01/2017.	Paydown		41,079	41,079	39,549	40,253		824		824		41,079			0	321	10/01/2036.	1
31397F MQ 2	FREDDIE MAC FHLMC_3296 5.500% 03/01/37		03/01/2017.	Paydown		112,566	112,566	103,969	107,448		5,119		5,119		112,566			0	1,073	03/01/2037.	1
31397J GG 3	FREDDIE MAC FHLMC_3330 5.500% 06/01/37		03/01/2017.	Paydown		287,625	287,625	266,636	277,994		9,631		9,631		287,625			0	2,750	06/01/2037.	1
31397W 7A 7	FREDDIE MAC FHLMC_3456 5.000% 06/01/38		03/01/2017.	Paydown		439,566	439,566	390,390	406,156		33,410		33,410		439,566			0	4,420	06/01/2038.	1
31398G QR 3	FANNIE MAE FNMA_09-111 4.500% 01/01/40		03/01/2017.	Paydown		730,595	730,595	631,052	697,336		33,259		33,259		730,595			0	4,309	01/01/2040.	1
31398V LQ 7	FREDDIE MAC FHLMC_3656 5.000% 01/01/38		03/01/2017.	Paydown		847,347	847,347	817,988	833,910		13,438		13,438		847,347			0	7,167	01/01/2038.	1
31400H AV 5	FEDERAL NATIONAL MORTGAGE ASSO 3.249%		03/01/2017.	Paydown		111,244	111,244	110,966	111,244				0		111,244			0	263	01/01/2033.	1
31401G JU 9	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		03/01/2017.	Paydown		146	146	148	146				0		146			0	1	06/01/2018.	1
31401L 6T 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2017.	Paydown		650	650	617	624		25		25		650			0	5	07/01/2033.	1
31401N 2T 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2017.	Paydown		15,576	15,576	14,798	14,968		609		609		15,576			0	110	08/01/2033.	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)
31401N PJ 2	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2017	Paydown		15	15	15	15				0		15			0		08/01/2033	1
31401X KW 6	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2017	Paydown		644	644	580	595		48		48		644			0	5	07/01/2033	1
31401Y JW 6	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2017	Paydown		885	885	840	849		35		35		885			0	6	07/01/2033	1
31402C 5C 2	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		03/01/2017	Paydown		28,406	28,406	28,885	28,450		(45)		(45)		28,406			0	235	09/01/2018	1
31402C 5L 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 6.50		03/01/2017	Paydown		1,235	1,235	1,197	1,205		31		31		1,235			0	13	12/01/2031	1
31402C 5N 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 7.50		03/01/2017	Paydown		471	471	472	472		(1)		(1)		471			0	4	11/01/2031	1
31402C 5P 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 8.00		03/01/2017	Paydown		14,654	14,654	14,949	14,881		(226)		(226)		14,654			0	224	03/01/2032	1
31402C PL 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		03/01/2017	Paydown		168,421	168,421	162,942	163,632		4,790		4,790		168,421			0	1,380	11/01/2033	1
31402E R8 3	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2017	Paydown		3,267	3,267	3,105	3,139		129		129		3,267			0	24	08/01/2033	1
31402H BG 5	FEDERAL NATIONAL MORTGAGE ASSO 3.020%		03/01/2017	Paydown		4,594	4,594	4,556	4,594				0		4,594			0	23	12/01/2033	1
31402H WH 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2017	Paydown		248	248	235	238		9		9		248			0	2	07/01/2033	1
31402J 3U 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2017	Paydown		395	395	356	365		30		30		395			0	4	08/01/2033	1
31402J 6A 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2017	Paydown		11,541	11,541	10,964	11,084		458		458		11,541			0	65	08/01/2033	1
31402J M4 6	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2017	Paydown		412	412	391	396		15		15		412			0	4	08/01/2033	1
31402J RE 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2017	Paydown		20,728	20,728	18,989	19,387		1,341		1,341		20,728			0	156	08/01/2033	1
31402L K8 4	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2017	Paydown		530	530	503	509		21		21		530			0	4	08/01/2033	1
31402M LS 7	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2017	Paydown		342	342	325	330		14		14		342			0	2	08/01/2033	1
31402Q GD 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2017	Paydown		462	462	438	455		7		7		462			0	3	09/01/2018	1
31402Q SE 2	FEDERAL NATIONAL MORTGAGE ASSO 2.930%		03/01/2017	Paydown		4,375	4,375	4,327	4,375				0		4,375			0	20	04/01/2034	1
31402Q TE 1	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2017	Paydown		133,592	133,592	132,945	132,963		629		629		133,592			0	1,236	11/01/2034	1
31402Q YZ 8	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2017	Paydown		438,930	438,930	430,576	431,489		7,440		7,440		438,930			0	3,886	02/01/2035	1
31402R AQ 2	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		03/01/2017	Paydown		405,563	405,563	416,463	414,055		(8,493)		(8,493)		405,563			0	4,259	12/01/2032	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 Designation or Market Indicator (a)
31402R DF 3	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2017.	Paydown		27,338	27,338	27,549	27,495		(156)		(156)		27,338			0	262	04/01/2035.	1
31402T FJ 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2017.	Paydown		1,243	1,243	1,180	1,194		49		49		1,243			0	9	08/01/2033.	1
31402W YJ 1	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2017.	Paydown		595	595	565	571		23		23		595			0	5	09/01/2033.	1
31403C WF 4	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2017.	Paydown		16,014	16,014	14,856	15,075		939		939		16,014			0	93	09/01/2035.	1
31403D BD 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		03/01/2017.	Paydown		108,694	108,694	113,058	112,636		(3,944)		(3,944)		108,694			0	872	03/01/2036.	1
31403D QW 2	FEDERAL NATIONAL MORTGAGE ASSO 2.835%		03/01/2017.	Paydown		90,937	90,937	91,292	90,937				0		90,937			0	244	05/01/2036.	1
31403E TD 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2017.	Paydown		908	908	863	872		36		36		908			0	6	10/01/2033.	1
31403F YH 1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2017.	Paydown		2,875	2,875	2,724	2,822		52		52		2,875			0	18	06/01/2019.	1
31403H HT 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2017.	Paydown		104	104	98	101		3		3		104			0		10/01/2033.	1
31403Q 4D 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2017.	Paydown		539	539	512	518		21		21		539			0	4	11/01/2033.	1
31404K LW 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		03/01/2017.	Paydown		5,155	5,155	4,953	4,989		166		166		5,155			0	42	04/01/2034.	1
31404M 5L 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2017.	Paydown		5,735	5,735	5,435	5,631		105		105		5,735			0	39	06/01/2019.	1
31404P QM 6	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		03/01/2017.	Paydown		3,614	3,614	3,567	3,576		39		39		3,614			0	30	04/01/2034.	1
31404S NR 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2017.	Paydown		1,480	1,480	1,401	1,453		26		26		1,480			0	10	05/01/2019.	1
31404X K7 8	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2017.	Paydown		1,652	1,652	1,597	1,607		45		45		1,652			0	12	11/01/2034.	1
31405B GT 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2017.	Paydown		580	580	550	570		11		11		580			0	4	06/01/2019.	1
31405C UV 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2017.	Paydown		2,518	2,518	2,386	2,473		45		45		2,518			0	18	06/01/2019.	1
31405Q UU 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2017.	Paydown		24,662	24,662	23,319	23,573		1,089		1,089		24,662			0	118	12/01/2034.	1
31406D GW 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2017.	Paydown		6	6	5	6				0		6			0		01/01/2035.	1
31406J NB 5	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		03/01/2017.	Paydown		118,556	118,556	118,009	118,106		450		450		118,556			0	1,112	03/01/2020.	1
31406L 3S 5	FEDERAL NATIONAL MORTGAGE ASSO 2.811%		03/01/2017.	Paydown		18,091	18,091	18,161	18,091				0		18,091			0	85	10/01/2036.	1
31406M XV 3	FEDERAL NATIONAL MORTGAGE ASSO 3.222%		03/01/2017.	Paydown		337	337	335	337				0		337			0	2	01/01/2035.	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)
31406V CU 8	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2017.	Paydown		862	862	810	822		42		42		862			0	6	04/01/2035.	1
31406W R3 0	FEDERAL NATIONAL MORTGAGE ASSO 3.579%		03/01/2017.	Paydown		13,192	13,192	13,230	13,192				0		13,192			0	65	03/01/2035.	1
31406W R8 9	FEDERAL NATIONAL MORTGAGE ASSO 3.088%		03/01/2017.	Paydown		18,182	18,182	18,322	18,182				0		18,182			0	94	07/01/2035.	1
31407N QC 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2017.	Paydown		24,912	24,912	23,662	23,893		1,020		1,020		24,912			0	155	08/01/2035.	1
31409G N2 8	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2017.	Paydown		17,848	17,848	17,879	17,862		(15)		(15)		17,848			0	116	10/01/2036.	1
31409J KP 4	FEDERAL NATIONAL MORTGAGE ASSO 2.977%		03/01/2017.	Paydown		35,695	35,695	35,910	35,695				0		35,695			0	220	05/01/2036.	1
31409V J6 1	FEDERAL NATIONAL MORTGAGE ASSO 2.716%		03/01/2017.	Paydown		16,867	16,867	16,947	16,867				0		16,867			0	74	11/01/2036.	1
31409X EC 9	FEDERAL NATIONAL MORTGAGE ASSO 2.909%		03/01/2017.	Paydown		5,579	5,579	5,560	5,579				0		5,579			0	25	03/01/2037.	1
3140E0 ZU 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		579,361	579,361	602,898	601,141		(21,778)		(21,778)		579,361			0	2,190	09/01/2045.	1
3140E0 ZV 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		408,518	408,518	427,285	425,917		(17,398)		(17,398)		408,518			0	2,068	09/01/2045.	1
3140E1 AW 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		459,152	459,152	477,684	475,846		(16,694)		(16,694)		459,152			0	2,215	09/01/2045.	1
3140E8 YM 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		229,574	229,574	238,936	238,272		(8,698)		(8,698)		229,574			0	945	11/01/2045.	1
3140E8 YT 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		41,574	41,574	43,269	43,148		(1,575)		(1,575)		41,574			0	236	11/01/2045.	1
3140EU GT 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Various		8,271,277	8,083,664	8,457,534	8,432,885		(36,478)		(36,478)		8,396,408		(125,131)	(125,131)	25,415	02/01/2046.	1
3140EX ED 1	FEDERAL NATIONAL MORTGAGE ASSO 2.541%		03/01/2017.	Paydown		481,180	481,180	495,031	494,302		(13,123)		(13,123)		481,180			0	1,367	05/01/2046.	1
3140F0 G5 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2017.	Paydown		83,491	83,491	86,061	86,042		(2,550)		(2,550)		83,491			0	397	10/01/2046.	1
3140F0 HX 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2017.	Paydown		188,071	188,071	187,512			559		559		188,071			0	690	10/01/2046.	1
3140F1 Y8 9	FEDERAL NATIONAL MORTGAGE ASSO 2.500%		03/01/2017.	Paydown		84,800	84,800	87,967	87,845		(3,045)		(3,045)		84,800			0	278	06/01/2031.	1
3140FF E3 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		01/01/2017.	METLIFE 0HA 10276		6,813,415	6,842,007	7,131,724	7,125,753				0		7,125,753		(312,338)	(312,338)	17,105	09/01/2046.	1
31410A UG 9	FEDERAL NATIONAL MORTGAGE ASSO 2.864%		03/01/2017.	Paydown		256,294	256,294	257,375	256,294				0		256,294			0	643	05/01/2036.	1
31410F RV 9	FEDERAL NATIONAL MORTGAGE ASSO 2.795%		03/01/2017.	Paydown		17,412	17,412	17,455	17,724		(312)		(312)		17,412			0	58	04/01/2034.	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31410F ST 3	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2017	Paydown		61,086	61,086	60,399	60,435		651		651		61,086			0	506	12/01/2036	1
31410F V4 4	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2017	Paydown		1,405	1,405	1,408	1,407		(2)		(2)		1,405			0	14	01/01/2037	1
31410K JY 1	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2017	Paydown		41,793	41,793	41,976	41,952		(159)		(159)		41,793			0	422	05/01/2038	1
31410L K3 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2017	Paydown		120,982	120,982	126,314	126,044		(5,062)		(5,062)		120,982			0	748	12/01/2042	1
31411C ZE 4	FEDERAL NATIONAL MORTGAGE ASSO 2.890%		03/01/2017	Paydown		1,019	1,019	1,025	1,019				0		1,019			0	5	10/01/2036	1
31411D G6 0	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2017	Paydown		130,881	130,881	129,041	129,284		1,597		1,597		130,881			0	619	11/01/2036	1
31411G 6G 2	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2017	Paydown		105,419	105,419	105,543	105,443		(24)		(24)		105,419			0	1,053	01/01/2037	1
31412B M6 6	FEDERAL NATIONAL MORTGAGE ASSO 2.898%		03/01/2017	Paydown		17,092	17,092	17,056	17,092				0		17,092			0	82	04/01/2035	1
31416B YG 7	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		03/01/2017	Paydown		156,478	156,478	162,456	161,334		(4,856)		(4,856)		156,478			0	1,645	01/01/2039	1
31416Q EZ 4	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2017	Paydown		1,439,976	1,439,976	1,481,038	1,474,801		(34,825)		(34,825)		1,439,976			0	7,407	09/01/2040	1
31416X RN 2	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2017	Paydown		295,300	295,300	304,159	302,064		(6,765)		(6,765)		295,300			0	1,718	02/01/2031	1
31417A H8 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2017	Paydown		190,360	190,360	195,327	195,063		(4,704)		(4,704)		190,360			0	1,206	11/01/2041	1
31417E HN 4	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2017	Various		6,247,540	6,263,834	6,287,324	6,286,095		(264)		(264)		6,285,831		(38,291)	(38,291)	15,754	12/01/2042	1
31417F 3E 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2017	Paydown		157,590	157,590	158,870	158,845		(1,255)		(1,255)		157,590			0	724	04/01/2043	1
31417G H3 3	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2017	Paydown		338,451	338,451	340,725	340,680		(2,230)		(2,230)		338,451			0	1,727	05/01/2043	1
31417G RY 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017	Paydown		1,025,527	1,025,527	1,071,356	1,070,575		(45,048)		(45,048)		1,025,527			0	5,628	05/01/2043	1
31417G XM 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2017	Paydown		48,890	48,890	52,312	52,261		(3,373)		(3,373)		48,890			0	314	06/01/2043	1
31417Y UM 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2017	Paydown		627,499	627,499	642,990	639,204		(11,706)		(11,706)		627,499			0	3,780	12/01/2030	1
31417Y VJ 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2017	Paydown		842,173	842,173	847,018	845,475		(3,301)		(3,301)		842,173			0	5,227	01/01/2031	1
31417Y WV 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		03/01/2017	Paydown		505,676	505,676	520,846	517,259		(11,584)		(11,584)		505,676			0	3,495	02/01/2031	1
31417Y XR 3	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2017	Paydown		164,077	164,077	165,717	164,776		(699)		(699)		164,077			0	801	03/01/2021	1
31418A KW 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		03/01/2017	Paydown		25,648	25,648	26,106	26,097		(448)		(448)		25,648			0	114	10/01/2042	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31418B T5 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2017.	Paydown		22,797	22,797	24,366	24,238		(1,442)		(1,442)		22,797			0	128	08/01/2045.	1
31418M 3L 4	FEDERAL NATIONAL MORTGAGE ASSO 3.251%		03/01/2017.	Paydown		68,939	68,939	73,635	68,939				0		68,939			0	313	09/01/2033.	1
31418M XJ 6	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		03/01/2017.	Paydown		43,268	43,268	45,864	45,408		(2,141)		(2,141)		43,268			0	382	09/01/2036.	1
31418S 2E 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2017.	Paydown		418,908	418,908	430,755	428,887		(9,978)		(9,978)		418,908			0	2,264	09/01/2040.	1
31418T DY 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		03/01/2017.	Paydown		833,426	833,426	858,298	854,130		(20,705)		(20,705)		833,426			0	5,906	06/01/2040.	1
31418W DA 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		833,669	833,669	860,763	851,058		(17,389)		(17,389)		833,669			0	4,731	09/01/2025.	1
31419B 4T 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2017.	Paydown		2,544,937	2,544,937	2,617,706	2,606,657		(61,721)		(61,721)		2,544,937			0	13,596	09/01/2040.	1
31419D MM 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/01/2017.	Paydown		21,953	21,953	22,609	22,373		(420)		(420)		21,953			0	128	09/01/2025.	1
478045 AA 5	JOHN SEVIER COMBINED CYCLE GEN 4.626 01/		01/15/2017.	Redemption 100.0000		38,445	38,445	38,445	38,445				0		38,445			0	889	01/15/2042.	1FE
48503T AA 5	KANSAS CITY MO INDL DEV AUTH 5.242% 12		03/10/2017.	Redemption 100.0000		221,088	221,088	221,088	221,088				0		221,088			0	1,934	12/10/2032.	1
592247 L4 0	METROPOLITAN PIER & EXPOSITION 0.000%		03/16/2017.	BANK OF AMERICA N.A.		15,420,701	45,020,000	9,329,945	15,026,854		171,751		171,751		15,198,605		222,096	222,096		06/15/2038.	1FE
64908Q AA 9	NEW VALLEY GENERATION V 4.929% 01/15/2		01/15/2017.	Redemption 100.0000		3,029,490	3,029,490	2,980,545	3,014,973		14,518		14,518		3,029,490			0	74,662	01/15/2021.	1
64967B AA 0	NYC NY IDA YANKEE STADIUM 5.900% 03/01		03/01/2017.	Redemption 100.0000		50,000	50,000	50,704	50,644		(644)		(644)		50,000			0	1,475	03/01/2046.	1FE
709223 UB 5	PENNSYLVANIA ST TURNPIKE COMMI 7.470%		01/05/2017.	Tax Free Exchange		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	35,275	06/01/2025.	1FE
773021 AC 4	ROCKDALE CNTY GA DEV AUTH 8.250% 01/01		01/01/2017.	Redemption 100.0000		215,000	215,000	215,000	215,000				0		215,000			0	8,869	01/01/2028.	3
78443H AJ 2	SLM STUDENT LOAN TRUST SLMA_06 SLMA 2006		01/25/2017.	Paydown		87,796	87,796	73,232	73,312		14,484		14,484		87,796			0	249	01/25/2041.	1FE
78443V AJ 1	SLM STUDENT LOAN TRUST 2007-1 SLMA 2007-		01/25/2017.	Paydown		456,670	456,670	382,778	391,485		65,185		65,185		456,670			0	1,286	01/27/2042.	1FE
842475 F7 5	SOUTHERN CALIF PUB PWR AUTH 5.943% 7/1/2		01/26/2017.	Call 129.4365		20,412,136	15,770,000	15,746,282	15,749,532		4,662,604		4,662,604		20,412,136			0	533,689	07/01/2040.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					367,272,930	388,078,300	361,001,112	366,391,097	0	1,751,294	0	1,751,294	0	368,537,147	0	(1,264,217)	(1,264,217)	2,851,470	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00084D AE 0	ABN AMRO BANK NV 4.25% 02/02/2017 4.25	D	02/02/2017.	Maturity		2,500,000	2,500,000	2,702,550	2,504,265		(4,265)		(4,265)		2,500,000			0	53,125	02/02/2017.	1FE
00110A AD 6	AEP TEXAS CENTRAL TRANSITION F 5.170%		01/01/2017.	Paydown		4,113,656	4,113,656	4,132,617	4,114,876		(1,220)		(1,220)		4,113,656			0	106,338	01/01/2018.	1FE
00191X AC 0	APS RESECURITIZATION TRUST APS 1.584%		03/01/2017.	Paydown		299,617	299,617	278,269	284,829		14,788		14,788		299,617			0	589	06/03/2049.	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
00192F AA 2	APS RESECURITIZATION TRUST APS 0.931%		03/25/2017.	Paydown		554,491	554,491	534,390	535,613		18,876		18,876		554,491			0	312	10/29/2046.	1FE
00212X BW 0	ASG RESECURITIZATION TRUST ASG 1.068%		03/27/2017.	Paydown		125,137	125,137	121,754	123,299		1,838		1,838		125,137			0	237	12/25/2045.	1FM
004375 AV 3	ACCR_04-1 1.582% 04/25/34		03/25/2017.	Paydown		204,164	204,164	189,617	194,645		9,518		9,518		204,164			0	506	04/25/2034.	1FM
004375 DD 0	ACCREDITED MORTGAGE LOAN TRUST 1.582%		03/27/2017.	Paydown		1,041,873	1,041,873	1,029,826	1,041,038		835		835		1,041,873			0	2,294	07/25/2035.	1FM
004421 PR 8	ACE SECURITIES CORP ACE_05-HE4 1.762%		03/27/2017.	Paydown		465,707	465,707	463,844	465,707				0		465,707			0	1,116	07/25/2035.	1FM
004421 RF 2	ACE SECURITIES CORP. ACE_05-HE 1.717%		03/27/2017.	Paydown		176,966	176,966	175,644	176,904		63		63		176,966			0	331	08/25/2035.	1FM
00652M AB 8	ADANI PORTS AND SPECIAL ECONOM 3.500%	D	02/03/2017.	GOLDMAN SACHS & COMPANY		2,910,469	2,900,000	2,886,196	2,889,881		275		275		2,890,156		20,313	20,313	53,288	07/29/2020.	2FE
00652M AB 8	ADANI PORTS AND SPECIAL ECONOM 3.500%	D	02/07/2017.	GOLDMAN SACHS & COMPANY		319,988	318,000	316,486	316,890		32		32		316,923		3,065	3,065	5,905	07/29/2020.	2FE
007036 CC 8	ADJUSTABLE RATE MORTGAGE TRUST 2.142%		03/25/2017.	Paydown		126,531	126,531	116,408	118,863		7,668		7,668		126,531			0	610	02/25/2035.	1FM
00836# AA 4	AFFILIATED LOAN PROGRAM FOR ST ALPS 2010		03/27/2017.	Redemption 100.0000		31,755	31,755	31,755	31,755				0		31,755			0	189	08/27/2035.	1
00836* AA 8	AFFILIATED LOAN PROGRAM FOR ST ALPS 2010		03/27/2017.	Redemption 100.0000		374,599	374,599	374,599	374,599				0		374,599			0	1,472	08/27/2035.	1
008686 AA 5	AHOLD FINANCE USA INC 7.820% 01/02/20		01/02/2017.	Redemption 100.0000		117,047	117,047	130,214	120,256		(3,209)		(3,209)		117,047			0	4,577	01/02/2020.	3AM
02005A EJ 3	ALLY MASTER OWNER TRUST 1.312% 06/17/1		03/28/2017.	BARCLAYS CAPITAL INC.		5,002,790	5,000,000	4,984,609	4,997,228		1,543		1,543		4,998,771		4,019	4,019	16,867	06/17/2019.	1FE
02007C AC 6	ALLY AUTO RECEIVABLES TRUST AL 1.412%		03/28/2017.	Various		3,369,092	3,367,684	3,368,475	3,368,839		(712)		(712)		3,368,126		966	966	10,017	08/15/2018.	1FE
021468 AD 5	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%		02/01/2017.	Paydown		141,482	145,417	87,927	87,792		53,689		53,689		141,482			0	1,102	06/01/2036.	1FM
021468 AD 5	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%		03/01/2017.	Paydown		30,884	38,210	22,871	23,068		7,816		7,816		30,884			0	573	06/01/2036.	1FM
02147P AY 0	CWALT_06-29T1 6.000% 10/01/36		03/01/2017.	Paydown		60,039	57,934	43,679	43,630		16,408		16,408		60,039			0	337	10/01/2036.	1FM
02147X AD 9	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%		02/01/2017.	Paydown		274,760	344,668	259,570	258,672		16,088		16,088		274,760			0	2,710	11/01/2036.	1FM
02147X AD 9	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%		03/01/2017.	Paydown		72,071	91,241	68,506	68,476		3,594		3,594		72,071			0	1,368	11/01/2036.	1FM
02149H AV 2	COUNTRYWIDE ALTERNATIVE LOAN T 5.750%		02/01/2017.	Paydown		147,045	170,321	133,809	134,287		12,758		12,758		147,045			0	1,106	03/01/2037.	1FM
02149H AV 2	COUNTRYWIDE ALTERNATIVE LOAN T 5.750%		03/01/2017.	Paydown		95,268	101,132	79,279	79,736		15,532		15,532		95,268			0	1,453	03/01/2037.	1FM
02150E AD 5	COUNTRY WIDE ALTERNATIVE LOAN 6.000% 0		02/01/2017.	Paydown		601,114	629,951	522,505	521,600		79,515		79,515		601,114			0	4,590	04/01/2037.	2FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
02150E AD 5	COUNTRY WIDE ALTERNATIVE LOAN 6.000% 0		03/01/2017.	Paydown		198,642	228,392	188,714	189,108		9,534		9,534		198,642			0	3,426	04/01/2037.	2FM
02150L AL 1	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%		02/01/2017.	Various		114,876	186,192	49,311	49,051		65,826		65,826		114,876			0	1,448	06/01/2037.	1FM
02150L AL 1	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%		03/27/2017.	Various		396,087	641,976	514,992	517,263		(121,175)		(121,175)		396,087			0	4,993	06/01/2037.	3FM
02150L AL 1	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%		03/23/2017.	Various		5,649,597	7,091,654	1,833,723	1,868,253		17,459		17,459		1,885,712		3,763,885	3,763,885	138,117	06/01/2037.	1FM
02150L AL 1	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%		03/23/2017.	Various		19,479,460	24,451,582	19,576,487	19,701,512		(175,248)		(175,248)		19,526,264		(46,804)	(46,804)	476,220	06/01/2037.	3FM
02151D AC 8	COUNTRYWIDE ALTERNATIVE LOAN T 1.272%		03/27/2017.	Paydown		639,868	639,868	554,445	563,881		75,986		75,986		639,868			0	1,331	09/25/2047.	1FM
02151E AA 0	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%		02/01/2017.	Paydown		123,886	124,338	98,714	98,547		25,340		25,340		123,886			0	916	09/01/2037.	1FM
02151E AA 0	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%		03/01/2017.	Paydown		83,188	88,065	69,544	69,799		13,390		13,390		83,188			0	1,321	09/01/2037.	1FM
02364W AX 3	AMERICA MOVIL SAB DE CV 5.000% 10/16/1	D	02/23/2017.	BARCLAYS BANK PLC - LNBR		7,500,500	7,000,000	7,679,826	7,539,437		(29,952)		(29,952)		7,509,486		(8,986)	(8,986)	128,333	10/16/2019.	1FE
02376R AB 8	AMERICAN AIRLINES GROUP INC 4.625% 03/		01/24/2017.	BANK OF AMERICA N.A.		2,020,000	2,000,000	2,000,000	2,000,000				0		2,000,000		20,000	20,000	37,514	03/01/2020.	3FE
02376T AC 2	AMERICAN AIRLINES 2013-2 CLASS 5.600%		01/15/2017.	Redemption 100.0000		109,067	109,067	109,067	109,067				0		109,067			0	3,054	07/15/2020.	3FE
02376U AA 3	AMERICAN AIRLINES 3.575% 01/15/28.		01/05/2017.	Various		10,012,906	9,975,498	10,698,722	10,679,602		(1,314)		(1,314)		10,678,288		(665,382)	(665,382)	173,358	01/15/2028.	1FE
02406P AM 2	AMERICAN AXLE & MANUFACTURING 6.250% 0		03/09/2017.	JP MORGAN SECURITIES LTD LDN		4,110,000	4,000,000	4,008,750	4,003,808		(321)		(321)		4,003,487		106,513	106,513	124,306	03/15/2021.	4FE
02582J EZ 9	AMERICAN EXPRESS CREDIT ACCOUN 2.172%		02/27/2017.	GOLDMAN SACHS & COMPANY		3,558,775	3,520,000	3,583,800	3,560,407		(5,966)		(5,966)		3,554,441		4,334	4,334	15,066	09/15/2020.	1FE
0258M0 DD 8	AMERICAN EXPRESS CREDIT CORP 2.375% 03		03/24/2017.	Maturity		8,000,000	8,000,000	7,978,320	7,998,962		1,038		1,038		8,000,000			0	95,000	03/24/2017.	1FE
0258M0 DX 4	AMERICAN EXPRESS CREDIT CORP 2.600% 09		01/01/2017.	METLIFE 0HA 10276		3,025,538	3,000,000	2,997,630	2,998,218				0		2,998,218		27,320	27,320	23,183	09/14/2020.	1FE
02660T FJ 7	AHM_05-2 5.408% 09/01/35		02/01/2017.	Paydown		353,940	353,940	264,149	264,224		89,714		89,714		353,940			0	1,934	09/01/2035.	1FM
02660T FJ 7	AHM_05-2 5.408% 09/01/35		03/01/2017.	Paydown		96,244	96,244	71,465	71,849		24,396		24,396		96,244			0	1,030	09/01/2035.	1FM
02660T FK 4	AHM_05-2 5.383% 09/01/35		02/01/2017.	Various		153,075	153,075	123,752	123,804		29,270		29,270		153,075			0	837	09/01/2035.	1FM
02660T FK 4	AHM_05-2 5.383% 09/01/35		03/23/2017.	Various		6,132,210	7,559,415	6,085,204	6,113,933		(20,500)		(20,500)		6,093,433		38,777	38,777	111,287	09/01/2035.	1FM
02665W AZ 4	AMERICAN HONDA FINANCE CORPORA 2.450%		01/01/2017.	METLIFE 0HA 10276		3,016,184	3,000,000	2,998,050	2,998,525				0		2,998,525		17,659	17,659	19,804	09/24/2020.	1FE
02666Q D7 5	AMERICAN HONDA FINANCE CORPORA AMERICAN		01/01/2017.	METLIFE 0HA 10276		550,489	500,000	500,000	500,000				0		500,000		50,489	50,489	9,531	10/01/2018.	1FE
029912 AY 8	AMERICAN TOWER CORP 7.250% 05/15/19		02/10/2017.	DIRECT		1,232,939	1,100,000	1,081,069	1,094,133		253		253		1,094,386		138,553	138,553	18,829	05/15/2019.	2FE
03066D AC 0	AMERICREDIT AUTOMOBILE RECEIVA 1.547%		03/08/2017.	Various		7,598,408	7,598,408	7,598,408	7,598,408				0		7,598,408			0	17,609	10/08/2019.	1FE
03066D AC 0	AMERICREDIT AUTOMOBILE RECEIVA 1.547%		03/28/2017.	Various		10,968,902	10,943,253	10,943,253	10,943,253				0		10,943,254		25,648	25,648	48,916	10/08/2019.	1FE

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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)
03072S E3 5	AMSI_05-R5 1.672% 07/25/35		03/27/2017.	Paydown		158,874	158,874	152,916	157,136		1,738		1,738		158,874			0	527	07/25/2035.	1FM
03072S P4 1	AMERIQUEST MORTGAGE SECURITES 1.332% 1		03/27/2017.	Paydown		414,581	414,581	404,734	412,283		2,298		2,298		414,581			0	983	11/25/2035.	1FM
03072S WD 3	QUEST TRUST QUEST_04-X3 3.232% 09/25/3		03/25/2017.	Paydown		248,645	248,645	245,381	248,383		261		261		248,645			0	1,687	09/25/2034.	1FM
03072S XD 2	AMSI_04-R12 1.837% 01/25/35		03/27/2017.	Paydown		316,516	316,516	284,073	303,885		12,631		12,631		316,516			0	874	01/25/2035.	1FM
03077J AB 6	AMERIGAS FINANCE LLC/AMERIGAS 7% 05/20/2		03/28/2017.	BANK OF AMERICA N.A.		520,250	500,000	500,000	500,000				0		500,000		20,250	20,250	12,736	05/20/2022.	3FE
030981 AH 7	AMERIGAS PARTNERS L.P. 5.625% 05/20/24		02/16/2017.	JP MORGAN SECURITIES LTD LDN		2,070,000	2,000,000	2,000,000	2,000,000				0		2,000,000		70,000	70,000	28,750	05/20/2024.	3FE
030981 AJ 3	AMERIGAS PARTNERS L.P. 5.875% 08/20/26		01/31/2017.	BARCLAYS CAPITAL INC.		881,875	850,000	850,000	850,000				0		850,000		31,875	31,875	22,610	08/20/2026.	3FE
031162 CE 8	AMGEN INC 4.663% 06/15/51		01/10/2017.	Tax Free Exchange		11,577,000	11,577,000	11,577,000	11,577,000				0		11,577,000			0	37,489	06/15/2051.	2FE
03234T AP 3	AMWINS GROUP LLC 09/25/19		01/25/2017.	Redemption 100.0000		1,984,541	1,984,541	1,984,541	1,984,541				0		1,984,541			0	6,808	09/25/2019.	4FE
037389 AW 3	AON CORP 5% 9/30/2020 5.000% 09/30/20		03/01/2017.	ROBERT W. BAIRD & CO.		20,512,240	19,000,000	19,835,458	19,717,929		(32,462)		(32,462)		19,685,467		826,773	826,773	409,583	09/30/2020.	2FE
03765V AF 7	PROTECTION ONE INC 05/02/22		12/28/2016.	Tax Free Exchange		4,950,082	4,987,500	4,960,206	4,949,552		531		531		4,950,082			0		05/02/2022.	3FE
03765V AH 3	PRIME SECURITY SERVICES BORROW.		03/31/2017.	Various		6,945,669	6,982,500	6,945,082			586		586		6,945,669			0	38,743	05/02/2022.	3FE
03789X AA 6	APPLEBEES / IHOP FUNDING LLC D 4.277%		03/29/2017.	Various		2,158,750	2,200,000	2,200,000	2,200,000				0		2,200,000		(41,250)	(41,250)	30,319	09/20/2044.	2AM
03789X AA 6	APPLEBEES / IHOP FUNDING LLC D 4.277%		03/15/2017.	Various		4,463,438	4,600,000	4,600,000	4,600,000				0		4,600,001		(136,563)	(136,563)	57,383	09/20/2044.	2AM
038521 AM 2	ARAMARK SERVICES INC 5.750% 03/15/20		03/23/2017.	Call 101.4380		1,368,399	1,349,000	1,349,000	1,349,000		19,399		19,399		1,368,399			0	40,507	03/15/2020.	3FE
038522 AM 0	ARAMARK SERVICES INC 4.750% 06/01/26		02/15/2017.	Tax Free Exchange		3,801,737	3,818,667	3,801,184	3,801,560		178		178		3,801,737			0	37,286	06/01/2026.	4FE
038522 AN 8	ARAMARK SERVICES INC 4.750% 06/01/26		03/13/2017.	JP MORGAN SECURITIES LTD LDN		768,300	780,000	778,118			15		15		778,133		(9,833)	(9,833)	10,806	06/01/2026.	3FE
040104 FW 6	ARSI_04-W3 1.802% 02/25/34		03/27/2017.	Paydown		10,745	10,745	10,745	10,745				0		10,745			0	27	02/25/2034.	1FM
04014W AA 3	ARES CLO LTD ARES_14-1A 2.543% 04/17/2	D	02/17/2017.	Paydown		1,660,000	1,660,000	1,661,660	1,674,302		(14,302)		(14,302)		1,660,000			0	13,699	04/17/2026.	1FE
04015B AC 4	ARES CLO LTD ARES14-31A 3.004% 08/28/2	C	02/28/2017.	Paydown		10,000,000	10,000,000	9,920,013	10,039,486		(39,486)		(39,486)		10,000,000			0	73,780	08/28/2025.	1FE
044209 AF 1	ASHLAND INC. 4.750% 08/15/22		03/31/2017.	BARCLAYS CAPITAL INC.		2,839,375	2,750,000	2,724,123	2,728,450		859		859		2,729,309		110,066	110,066	83,455	08/15/2022.	3FE
044209 AK 0	ASHLAND INC. 3.875% 04/15/18		03/02/2017.	WELLS FARGO & CO.		3,561,250	3,500,000	3,574,375	3,529,826		(4,344)		(4,344)		3,525,481		35,769	35,769	53,497	04/15/2018.	3FE
04542B DT 6	CREDIT-BASED ASSET SERVICING A 2.017%		03/25/2017.	Paydown		23,682	23,682	23,682	23,682				0		23,682			0	76	03/25/2033.	1FM
04544Q AC 1	ASSET BACKED SECURITIES CORP H 1.092%		02/26/2017.	Paydown		16,085	16,085	11,762	12,013		4,073		4,073		16,085			0	22	11/25/2036.	1FM
04544Q AD 9	ASSET BACKED SECURITIES CORP H 1.122%		02/25/2017.	Paydown		22,779	22,779	16,657	17,013		5,765		5,765		22,779			0	33	11/25/2036.	1FM

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04544T AA 9	ASSET BACKED SECURITIES CORP H 1.182%		03/25/2017.	Paydown		192,619	192,619	125,563	127,277		65,341		65,341		192,619			0	296	05/25/2037.	1FM
04560* AG 9	ASSOCIATED ELECTRIC COOPERATIV Associate		03/20/2017.	Redemption 100.0000		68,733	68,733	68,733	68,733				0		68,733			0	1,098	03/20/2039.	1
05253J AL 5	AUST & NZ BANK GROUP 3.700% 11/16/25	D	01/01/2017.	METLIFE 0HA 10276		4,143,319	4,000,000	3,985,120	3,986,536				0		3,986,535		156,784	156,784	18,500	11/16/2025.	1FE
053015 AD 5	AUTOMATIC DATA PROCESSING INC 2.250% 0		01/01/2017.	METLIFE 0HA 10276		3,012,963	3,000,000	2,997,330	2,997,995				0		2,997,995		14,968	14,968	19,875	09/15/2020.	1FE
05330K AA 3	AUTOPISTAS METROPOLITANAS DE P 6.75% 6/3	C	03/31/2017.	Redemption 100.0000		41,650	41,650	41,650	41,650				0		41,650			0	703	06/30/2035.	3FE
05350F AF 8	AVANTOR PERFORMANCE MATERIALS 0		03/10/2017.	Redemption 100.0000		995,006	995,006	985,056	985,424		9,582		9,582		995,006			0	11,608	06/17/2022.	4FE
05367D BX 4	AVIATION FINANCE GROUP LLC 1.781% 06/1		03/11/2017.	Redemption 100.0000		14,787	14,787	14,787	14,787				0		14,787			0	59	06/11/2025.	5*
05367D BY 2	AFG_03-13 0.981% 06/11/25		03/11/2017.	Redemption 100.0000		2,789	2,789	2,789	2,789				0		2,789			0	15	06/11/2025.	5*
05367D BZ 9	AFG_03-15 3.381% 06/11/25		03/11/2017.	Redemption 100.0000		867	867	867	867				0		867			0	4	06/11/2025.	5*
05490J AA 2	BARCLAYS COMMERCIAL MORTGAGE S 2.022%		01/15/2017.	Paydown		95,445	95,445	95,261	95,608		(163)		(163)		95,445			0	149	02/15/2028.	1FM
05490M AA 5	BANC OF AMERICA FUNDING CORPOR 1.198%		03/25/2017.	Paydown		1,907,626	1,907,626	1,861,724	1,890,986		16,640		16,640		1,907,626			0	3,967	08/26/2036.	2AM
05490R AA 4	BANC OF AMERICA MERRILL LYNCH 3.819% 0		02/16/2017.	Various		18,664,467	18,000,000	19,284,629	19,208,016		(10,624)		(10,624)		19,197,392		(532,925)	(532,925)	139,975	07/01/2037.	1FM
05525M AA 4	BANC OF AMERICA MERRILL LYNCH 4.185% 0		01/01/2017.	METLIFE 0HA 10276		2,666,337	2,500,000	2,770,215	2,750,313				0		2,750,312		(83,975)	(83,975)	5,812	08/11/2046.	1FM
05530Q AF 7	BAT INTL FIN PLC 3.250% 06/07/22	D	01/01/2017.	METLIFE 0HA 10276		3,550,399	3,500,000	3,563,840	3,553,906				0		3,553,906		(3,507)	(3,507)	7,583	06/07/2022.	2FE
05531F AU 7	BB&T CORP 2.625% 06/29/20		01/01/2017.	METLIFE 0HA 10276		1,008,229	1,000,000	999,440	999,601				0		999,601		8,628	8,628	146	06/29/2020.	1FE
05531U AA 8	BCAP LLC TRUST BCAP_09-RR5 8.500% 11/0		03/01/2017.	Paydown		256,993	256,993	271,753	266,091		(9,099)		(9,099)		256,993			0	3,537	11/01/2037.	1FM
05532E AE 5	BCAP LLC TRUST BCAP_09-RR10 6.500% 07/		03/01/2017.	Paydown		283,980	283,980	300,536	296,041		(12,062)		(12,062)		283,980			0	2,585	07/01/2037.	1FM
05532E AX 3	BCAP LLC TRUST BCAP_09-RR10 6.500% 07/		03/01/2017.	Paydown		294,931	294,931	318,640	314,438		(19,507)		(19,507)		294,931			0	3,424	07/01/2037.	1FM
05532E CB 9	BCAP LLC TRUST BCAP_09-RR10 3.491% 03/		03/01/2017.	Paydown		417,417	417,417	420,026	418,650		(1,231)		(1,231)		417,417			0	2,065	03/01/2036.	1FM
05532V AW 7	BCAP LLC TRUST BCAP_10-RR2 1.378% 08/2		03/27/2017.	Paydown		676,763	676,763	674,394	674,579		2,184		2,184		676,763			0	1,630	08/25/2037.	1FM
05533F EX 5	BCAP LLC TRUST BCAP_11-RR11 1.482% 11/		03/25/2017.	Paydown		141,216	141,216	137,774	140,020		1,196		1,196		141,216			0	237	11/26/2035.	1FM
05533F JU 6	BCAP LLC TRUST BCAP_11-R11 3.113% 06/0		03/01/2017.	Paydown		227,520	227,520	231,288	233,483		(5,963)		(5,963)		227,520			0	158	06/01/2035.	1FM
05535D CF 9	BCF_97-R3 5.367% 11/01/28		02/01/2017.	Paydown		67,116	67,116	34,639	35,718		31,398		31,398		67,116			0	426	11/01/2028.	1FM
05535D CF 9	BCF_97-R3 5.367% 11/01/28		03/01/2017.	Paydown		18,782	18,782	8,995	9,996		8,786		8,786		18,782			0	255	11/01/2028.	1FM
05538B AH 8	BE Aerospace Inc.		03/31/2017.	Various									0					0	4,504	12/16/2021.	3FE
05542B AV 1	BCAP LLC TRUST BCAP_12-RR12 3.334% 04/		03/01/2017.	Paydown		414,219	414,219	415,772	415,496		(1,276)		(1,276)		414,219			0	2,277	04/01/2036.	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05544J BW 9	BCAP LLC TRUST BCAP_15-RR2 1.172% 05/2		03/27/2017.	Paydown		543,003	543,003	532,991	539,817		3,186		3,186		543,003			0	977	05/25/2035.	1FE
055451 AF 5	BHP BILLITON FINANCE USA LTD 5.400% 03	C	03/29/2017.	Maturity		10,000,000	10,000,000	9,968,700	9,999,041		959		959		10,000,000			0	270,000	03/29/2017.	1FE
05545J AN 9	BCAP LLC TRUST BCAP_15-RR3 0.978% 02/2		03/27/2017.	Paydown		387,412	387,412	369,979	378,372		9,040		9,040		387,412			0	676	02/25/2046.	1FE
05617Y AC 3	BABSN_13-IIA 2.774% 01/18/25	C	03/02/2017.	Paydown		7,500,000	7,500,000	7,421,188	7,520,905		(20,905)		(20,905)		7,500,000			0	75,288	01/18/2025.	1FE
05618D AC 8	BABSON CLO LTD BABSN14-IA 2.930% 07/12	C	03/22/2017.	Paydown		500,000	500,000	489,375	500,465		(465)		(465)		500,000			0	6,036	07/12/2025.	1FE
05946X M7 5	BANC OF AMERICA FUNDING CORPOR 5.750%		03/01/2017.	Paydown		65,247	65,247	62,868	64,466		781		781		65,247			0	623	10/01/2035.	3FM
05947U RW 0	BACM_04-2 4.896% 11/01/38		03/01/2017.	Paydown		66,455	69,664	15	15		66,447		66,447		66,455			0	577	11/01/2038.	1FM
05948K 2J 7	BANK OF AMERICA ALTERNATIVE LO 6.000%		02/01/2017.	Paydown		86,542	171,887	148,101	146,105		(59,564)		(59,564)		86,542			0	1,297	02/01/2036.	1FM
05948K 2J 7	BANK OF AMERICA ALTERNATIVE LO 6.000%		03/01/2017.	Paydown		25,832	33,264	28,692	28,275		(2,444)		(2,444)		25,832			0	499	02/01/2036.	1FM
05949C NQ 5	BOAMS_05-11 BOAMS 2005-11 1A12 5.750%		03/01/2017.	Paydown		154,239	160,370	154,789	159,019		(4,779)		(4,779)		154,239			0	1,673	12/01/2035.	3FM
059500 AD 0	BANC OF AMERICA COMMERCIAL MOR 5.889%		02/01/2017.	Paydown		130,827	130,827	130,280	130,827				0		130,827			0	1,269	07/01/2044.	1FM
059512 AE 3	BANC OF AMERICA COMMERCIAL MOR BACM 2007		02/01/2017.	Paydown		5,963,718	5,963,718	6,673,906	5,986,192		(22,475)		(22,475)		5,963,718			0	32,619	06/01/2049.	1FM
059513 AE 1	BANC OF AMERICA COMMERCIAL MOR 5.894%		03/01/2017.	Paydown		2,527,817	2,527,817	2,884,773	2,543,137		(15,320)		(15,320)		2,527,817			0	15,792	02/01/2051.	1FM
05952C AE 0	BANC OF AMERICA COMMERCIAL MOR 5.492%		03/01/2017.	Paydown		577,456	577,456	651,803	588,140		(10,684)		(10,684)		577,456			0	6,736	02/01/2051.	1FM
05968K AA 2	BANC OF AMERICA BAFC_14-R2 4.000% 12/0		03/01/2017.	Paydown		126,923	126,923	129,960	129,592		(2,669)		(2,669)		126,923			0	1,018	12/06/2049.	1FM
05968K AE 4	BANC OF AMERICA BAFC_14-R2 1.192% 05/2		03/27/2017.	Paydown		830,615	830,615	769,989	785,681		44,935		44,935		830,615			0	1,437	05/26/2037.	1FM
05969M AA 7	BANC OF AMERICA FUNDING CORPOR 1.222%		03/27/2017.	Paydown		823,042	823,042	790,121	806,806		16,236		16,236		823,042			0	1,350	06/25/2036.	2AM
05990Q AP 8	BANC OF AMERICA FUNDING CORPOR 1.152%		01/13/2017.	Various		10,127					12,213		12,213		12,214		(2,087)	(2,087)	9,132	06/29/2037.	2AM
05990R AD 3	BANC OF AMERICA FUNDING CORPOR 1.187%		03/27/2017.	Paydown		438,031	438,031	390,943	396,871		41,160		41,160		438,031			0	582	02/24/2037.	1FM
05990T AF 4	BANC OF AMERICA FUNDING CORPOR 1.242%		12/21/2016.	WELLS FARGO & CO.		(727,109)	(737,713)	(715,583)	(728,473)		(5,637)		(5,637)		(734,109)		7,000	7,000		04/25/2037.	1FM
05990T AJ 6	BANC OF AMERICA FUNDING CORPOR 1.147%		03/27/2017.	Paydown		1,362,302	1,362,302	1,282,453	1,309,473		52,829		52,829		1,362,302			0	2,335	09/29/2036.	1FM
05991B AD 7	BANK OF AMERICA FUNDING CORP 1.246% 06		03/01/2017.	Paydown		205,168	205,168	197,987	200,416		4,752		4,752		205,168			0	591	06/02/2046.	1FE

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

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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)
06051G EQ 8	BANK OF AMERICA CORP 3.875% 03/22/17		03/22/2017.	Maturity		2,150,000	2,150,000	2,152,967	2,150,149		(149)		(149)		2,150,000			0	41,656	03/22/2017.	1FE
06366Q W8 6	BANK OF MONTREAL 2.5% 1/11/2017 2.500%		01/11/2017.	Maturity		9,000,000	9,000,000	8,981,550	8,999,894		106		106		9,000,000			0	112,500	01/11/2017.	1FE
064159 AM 8	BANK OF NOVA SCOTIA 2.550% 01/12/17	A	01/12/2017.	Maturity		16,000,000	16,000,000	15,968,000	15,999,797		203		203		16,000,000			0	204,000	01/12/2017.	1FE
07012E AG 5	Basketball Prop 6.650% 03/01/25		03/01/2017.	Redemption 100.0000		119,344	119,344	117,673	118,708		636		636		119,344			0	1,325	03/01/2025.	1FE
07324F AC 4	BAYVIEW FINANCIAL ACQUISITION 6.831% 0		03/01/2017.	Paydown		188,299	188,299	152,787	159,331		28,968		28,968		188,299			0	1,375	08/01/2047.	1FM
07325H AJ 4	BAYVIEW FINANCIAL ACQUISITION 1.313% 1		03/28/2017.	Paydown		182,768	182,768	167,804	173,672		9,096		9,096		182,768			0	271	12/28/2036.	1FM
07325N DS 8	BAYVIEW FINANCIAL ACQUISITION 1.283% 0		03/28/2017.	Paydown		185,446	185,446	183,127	184,825		620		620		185,446			0	393	04/28/2036.	1FM
07325N DU 3	BAYVIEW FINANCIAL ACQUISITION 1.353% 0		01/01/2017.	METLIFE 0HA 10276		92,956	100,000	86,625	90,608				0		90,608		2,348	2,348	13	04/28/2036.	1FM
07384D AB 8	BELK INC 11/20/22		02/01/2017.	Redemption 100.0000		6,234	6,234	5,549	5,628		607		607		6,234			0	92	11/20/2022.	4FE
073870 AG 2	BEAR STEARNS ALT-A TRUST BALTA 3.342%		03/01/2017.	Paydown		26,825	31,314	25,690	25,986		838		838		26,825			0	160	04/01/2037.	1FM
073870 AG 2	BEAR STEARNS ALT-A TRUST BALTA 3.342%		03/01/2017.	Paydown		11,479	13,040	10,849	10,837		642		642		11,479			0	98	04/01/2037.	1FM
073879 2U 1	BEAR STEARNS ASSET BACKED SECU 1.342%		03/27/2017.	Paydown		280,643	280,643	277,310	278,925		1,717		1,717		280,643			0	758	09/25/2035.	1FM
073879 JA 7	BSABS_04-2 2.482% 08/25/34		03/27/2017.	Paydown		173,482	173,482	172,506	173,199		283		283		173,482			0	553	08/25/2034.	1FM
073879 U9 7	BEAR STEARNS ASSET BACKED SECU 1.482%		03/25/2017.	Paydown		339,937	339,937	309,185	251,448		88,490		88,490		339,937			0	644	09/25/2034.	1FM
07387M AG 4	BEAR STEARNS COMMERCIAL MORTGA 5.436%		01/01/2017.	Paydown		7,961	7,961	8,555	7,961				0		7,961			0	36	03/01/2039.	1FM
07387U CX 7	BEAR STEARNS ASSET BACKED SECU 6.000%		02/01/2017.	Paydown		259,606	258,682	226,590	230,799		28,807		28,807		259,606			0	2,319	12/01/2035.	1FM
07387U CX 7	BEAR STEARNS ASSET BACKED SECU 6.000%		03/01/2017.	Paydown		93,830	114,159	99,721	101,854		(8,024)		(8,024)		93,830			0	1,712	12/01/2035.	1FM
07387U HR 5	BEAR STEARNS ASSET BACKED SECU 1.262%		03/27/2017.	Paydown		708,129	708,129	685,779	701,396		6,734		6,734		708,129			0	1,214	04/25/2036.	1FM
07388F AD 5	BEAR STEARNS ASSET BACKED SEC 1.402%		03/25/2017.	Paydown		63,701	63,701	62,188	62,898		803		803		63,701			0	110	07/25/2036.	1FM
07388J AB 1	BEAR STEARNS ASSET BACKED SECU 1.152%		03/25/2017.	Paydown		134,719	134,719	118,890	120,828		13,891		13,891		134,719			0	230	08/25/2036.	1FM
07388Y AE 2	BSCMS-07-PW16 5.699% 06/01/40		03/01/2017.	Paydown		3,141,700	3,141,700	3,146,083	3,141,700				0		3,141,700			0	37,700	06/01/2040.	1FM
07389U AS 8	BEAR STEARNS ASSET BACKED SECU 1.122%		03/25/2017.	Paydown		572,256	572,256	510,021	513,736		58,520		58,520		572,256			0	718	01/25/2037.	1FM
073902 PN 2	BEAR STEARNS COMPANIES LLC/THE 5.550%		01/22/2017.	Maturity		5,000,000	5,000,000	4,979,400	4,999,850		150		150		5,000,000			0	138,750	01/22/2017.	1FE
073914 TS 2	BSMSI_96-6 8.000% 11/01/29		01/01/2017.	Paydown		2,647	2,647	2,643	2,642		5		5		2,647			0	18	11/01/2029.	4FM

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07401A AA 5	BEAR STEARNS MORTGAGE FUNDING 1.182% 0		03/25/2017	Paydown		521,759	521,759	392,624	396,578		125,179		125,179		521,759			0	738	09/25/2046	1FM
07401D BC 4	BEAR STEARNS COMMERCIAL MORTGA 5.700%		03/01/2017	Paydown		41,657	41,657	47,866	42,283		(627)		(627)		41,657			0	521	06/01/2050	1FM
07401L AQ 6	BEAR STEARNS MORTGAGE FUNDING 1.202% 0		03/25/2017	Paydown		442,922	442,922	352,608	363,778		79,145		79,145		442,922			0	888	08/25/2036	1FM
07401M AG 6	BEAR STEARNS MORTGAGE FUNDING 1.182% 0		03/25/2017	Paydown		323,267	446,899	358,795	364,750		(41,484)		(41,484)		323,267			0	759	02/25/2037	1FM
07401N AA 7	BEAR STEARNS FUNDING TRUST BSM 1.142%		03/25/2017	Paydown		377,135	377,135	304,537	308,026		69,109		69,109		377,135			0	583	12/25/2036	1FM
07401N AP 4	BEAR STEARNS FUNDING TRUST BSM 1.172%		03/25/2017	Paydown		219,619	219,619	185,031	186,225		33,395		33,395		219,619			0	424	01/25/2037	1FM
08579J AN 2	BERRY PLASTICS CORP 10/01/22		01/19/2017	Tax Free Exchange		952,878	949,868	953,373	952,885		(7)		(7)		952,878			0	4,315	10/01/2022	3FE
08872# AA 2	WALGREEN CO LEASE PASS THROUGH 6.570%		03/15/2017	Redemption 100.0000		17,640	17,640	19,725	19,344		(1,704)		(1,704)		17,640			0	193	08/15/2032	2
08884# AA 8	WALGREEN CO LEASE PASS THROUGH 5.080%		03/15/2017	Redemption 100.0000		87,046	87,046	87,046	87,046				0		87,046			0	740	10/15/2036	2
08887* AA 9	WALGREEN CO LEASE PASS THROUGH 5.14% 10/		03/15/2017	Redemption 100.0000		3,278	3,278	3,278	3,278				0		3,278			0	28	10/15/2036	2
09531@ AA 5	BLUE BUFFALO CO LTD 08/07/19		03/31/2017	Redemption 100.0000		12,375	12,375	12,172	12,272		103		103		12,375			0	117	08/07/2019	3FE
09951@ AA 6	BORALEX FINANCE LP 3.510% 09/30/26		03/31/2017	Redemption 100.0000		182,679	182,679	182,679	182,679				0		182,679			0	3,206	09/30/2026	2
10320# AB 4	BOXLEY DEVELOPMENT CO LLC WALG 7.470%		03/15/2017	Redemption 100.0000		41,716	41,716	48,466	45,597		(3,882)		(3,882)		41,716			0	520	06/15/2026	2
10552T AF 4	BRF SA 4.750% 05/22/24	C	03/22/2017	BARCLAYS BANK PLC - LNBR		1,184,375	1,250,000	1,230,275	1,234,535		411		411		1,234,946		(50,571)	(50,571)	20,616	05/22/2024	2FE
11980* AG 6	BUFFALO ROCK CO INC 8.540% 03/21/17		03/21/2017	Maturity		26,000,000	26,000,000	26,000,000	26,000,000				0		26,000,000			0	1,110,200	03/21/2017	3
12532* AA 0	BURLINGTON NORTHERN SANTA FE C RR 5.66		01/15/2017	Various		167,358	167,358	177,291	171,442		(4,084)		(4,084)		167,358			0	4,737	01/15/2023	1
12532@ AA 8	BURLINGTON NORTHERN SANTA FE C RR 5.66		01/15/2017	Various		167,358	167,358	177,354	171,466		(4,108)		(4,108)		167,358			0	4,737	01/15/2023	1
12532A AZ 2	CFCRE COMMERCIAL MORTGAGE TRUS 3.217%		02/16/2017	Various		10,892,148	11,000,000	11,329,212	11,325,898		(3,772)		(3,772)		11,322,126		(429,978)	(429,978)	139,046	11/01/2049	1FM
12532A AZ 2	CFCRE COMMERCIAL MORTGAGE TRUS 3.217%		02/02/2017	Various		23,817,188	24,000,000	24,718,282	24,711,051		(6,382)		(6,382)		24,704,670		(887,482)	(887,482)	77,208	11/01/2049	1FM
12532L AU 9	CGGS COMMERCIAL MORTGAGE TRUST 2.562%		03/15/2017	Paydown		16,811,125	16,811,125	16,892,983	16,842,376		(31,251)		(31,251)		16,811,125			0	77,173	02/15/2033	1FM
12533# AA 5	BURLINGTON NORTHERN SANTA FE C RR 5.66		01/15/2017	Redemption 100.0000		528,236	528,236	524,872	525,919		2,317		2,317		528,236			0	14,949	01/15/2023	1
12533* AA 9	BURLINGTON NORTHERN SANTA FE C RR 5.66		01/15/2017	Redemption 100.0000		206,589	206,589	226,371	213,182		(6,592)		(6,592)		206,589			0	5,846	01/15/2023	1
12533@ AA 7	BURLINGTON NORTHERN SANTA FE C RR 5.66		01/15/2017	Redemption 100.0000		150,247	150,247	150,247	150,247				0		150,247			0	4,252	01/15/2023	1
12543D AU 4	CHS/COMMUNITY HEALTH SYSTEMS I 5.125%		03/16/2017	Various		3,900,569	3,955,000	3,930,250	3,933,782		861		861		3,934,644		(34,075)	(34,075)	125,174	08/01/2021	3FE

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12543D AU 4	CHS/COMMUNITY HEALTH SYSTEMS I 5.125%		03/16/2017.	Various		1,502,182	1,525,000	1,506,125	1,508,819		633		633		1,509,454		(7,272)	(7,272)	49,396	08/01/2021.	3FE
12543D AV 2	CHS/COMMUNITY HEALTH SYSTEMS I 6.875%		01/31/2017.	BARCLAYS CAPITAL INC.		725,175	990,000	898,500	909,347		1,076		1,076		910,423		(185,248)	(185,248)	34,409	02/01/2022.	5FE
12543X AG 1	CITIUS FUNDING LTD CTIUS_06-1A 6.000%		02/01/2017.	Paydown		495,990	536,288	421,448	413,545		82,444		82,444		495,990			0	4,378	01/01/2037.	1FM
12543X AG 1	CITIUS FUNDING LTD CTIUS_06-1A 6.000%		03/01/2017.	Paydown		242,238	321,994	252,127	248,298		(6,060)		(6,060)		242,238			0	4,830	01/01/2037.	1FM
12544T AL 8	COUNTRYWIDE HOME LOANS CWHL_07 5.500%		02/01/2017.	Paydown		38,994	48,455	42,565	42,342		(3,347)		(3,347)		38,994			0	377	06/01/2037.	1FM
12544T AL 8	COUNTRYWIDE HOME LOANS CWHL_07 5.500%		03/01/2017.	Paydown		25,898	28,883	25,434	25,239		660		660		25,898			0	397	06/01/2037.	1FM
12544V BE 8	COUNTRYWIDE HOME LOAN CWHL_07- 5.500%		02/01/2017.	Paydown		96,046	113,244	95,082	93,299		2,745		2,745		96,046			0	834	05/01/2037.	1FM
12544V BE 8	COUNTRYWIDE HOME LOAN CWHL_07- 5.500%		03/01/2017.	Paydown		85,488	113,755	95,259	93,722		(8,234)		(8,234)		85,488			0	1,564	05/01/2037.	1FM
12546C AC 3	CIBT HOLDINGS INC 05/16/22		03/31/2017.	Redemption 100.0000		4,000	4,000	3,960	3,962		38		38		4,000			0	98	05/16/2022.	4Z
12548C AA 5	CIFC FUNDING 2014-II LTD CIFC_ 2.534%	C	02/24/2017.	Paydown		14,000,000	14,000,000	13,954,550	14,113,834		(113,834)		(113,834)		14,000,000			0	85,291	05/24/2026.	1FE
12548C AB 3	CIFC FUNDING LTD CIFC_14-2A 3.204% 05/	C	02/24/2017.	Paydown		1,850,000	1,850,000	1,853,145	1,876,205		(26,205)		(26,205)		1,850,000			0	14,404	05/24/2026.	1FE
12549C AA 4	CIFC_13-3A 2.373% 10/24/25	D	03/24/2017.	Paydown		7,000,000	7,000,000	6,984,720	7,069,640		(69,640)		(69,640)		7,000,000			0	66,333	10/24/2025.	1FE
12549V AC 8	CIFC FUNDING LTD CIFC14-4A 2.513% 10/1	C	01/17/2017.	Paydown		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	6,057	10/17/2026.	1FE
12549V AE 4	CIFC FUNDING LTD CIFC14-4A 3.173% 10/1	C	01/17/2017.	Paydown		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	30,973	10/17/2026.	1FE
12566W AA 8	CITIMORTGAGE ALTERNATIVE LOAN 6.000% 0		02/01/2017.	Paydown		30,969	49,848	45,374	45,274		(14,306)		(14,306)		30,969			0	341	05/01/2037.	3FM
12566W AA 8	CITIMORTGAGE ALTERNATIVE LOAN 6.000% 0		03/01/2017.	Paydown		8,356	12,335	11,336	11,203		(2,847)		(2,847)		8,356			0	185	05/01/2037.	3FM
125925 DH 7	CMC SECURITIES CORPORATION IV 7.250% 1		03/01/2017.	Paydown		3,145	3,145	3,190	3,145				0		3,145			0	38	10/01/2027.	1FM
125925 DJ 3	CMC2_97-3 7.250% 10/01/27		03/01/2017.	Paydown		1,464	1,464	1,460	1,464				0		1,464			0	18	10/01/2027.	3FM
125925 EN 3	CMC SECURITIES CORPORATION IV 7.250% 1		03/01/2017.	Paydown		2,104	2,104	2,104	2,104				0		2,104			0	25	11/01/2027.	1FM
12592T AG 0	COMM MORTGAGE TRUST COMM_15-3B 3.238%		02/16/2017.	Various		9,459,105	9,500,000	9,632,355	9,606,496		(741)		(741)		9,605,756		(146,651)	(146,651)	62,924	02/01/2035.	1FM
12593D BA 6	CREDIT SUISSE MORTGAGE CAPITAL 1.132%		03/29/2017.	Paydown		640,472	640,472	589,433	596,639		43,833		43,833		640,472			0	1,055	01/27/2037.	1FM
12593F BD 5	COMM MORTGAGE TRUST COMM_15-LC 3.708%		01/01/2017.	METLIFE 0HA 10276		4,013,413	3,869,000	3,974,188	3,962,958				0		3,962,959		50,454	50,454	23,910	07/01/2048.	1FM
12593G AF 9	COMM MORTGAGE TRUST COMM_15-PC 3.902%		01/01/2017.	METLIFE 0HA 10276		313,244	300,000	310,688	309,242				0		309,242		4,002	4,002	1,951	07/01/2050.	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)
12593G AF 9	COMM MORTGAGE TRUST COMM_15-PC 3.902%		01/01/2017.	METLIFE 0HA 10276		208,829	200,000	206,000	205,183				0		205,182		3,647	3,647	1,301	07/01/2050.	1FM
12593G AH 5	COMM MORTGAGE TRUST COMM_15-PC 4.290%		02/16/2017.	DEUTSCHE BANK SECURITIES INC		9,302,245	8,904,000	9,650,342	9,595,393		(9,369)		(9,369)		9,586,024		(283,779)	(283,779)	80,641	07/03/2050.	1FM
12593J BH 8	COMM MORTGAGE TRUST COMM_15-CR 4.028%		01/01/2017.	METLIFE 0HA 10276		3,106,632	3,000,000	3,089,800	3,069,781				0		3,069,781		36,851	36,851	20,140	07/01/2025.	1FM
12593P AT 9	COMM MORTGAGE TRUST COMM_15-CC 3.037%		02/15/2017.	CITIGROUP GLOBAL MARKETS INC/		15,490,474	15,061,000	15,512,248	15,402,684		(10,792)		(10,792)		15,391,892		98,582	98,582	98,693	07/10/2020.	1FM
12593V AA 7	CREDIT SUISSE MORTGAGE TRUST C 3.881%		02/16/2017.	CITIGROUP GLOBAL MARKETS INC/		2,105,625	2,000,000	2,160,748	2,149,048		(1,959)		(1,959)		2,147,089		(41,464)	(41,464)	16,386	11/01/2037.	1FM
12594B AC 6	CNH EQUIPMENT TRUST CNH_16-A 1.432% 07		03/28/2017.	Various		9,177,358	9,166,494	9,166,494	9,166,494				0		9,166,494		10,864	10,864	28,877	07/15/2019.	1FE
12623E AF 8	CNH CAPITAL LLC CNH CAPITAL LLC 3.625% 4		03/16/2017.	UBS SECURITIES LLC		1,005,000	1,000,000	1,000,000	1,000,000				0		1,000,000		5,000	5,000	15,708	04/15/2018.	3FE
12635F AT 1	CSAIL COMMERCIAL MORTGAGE TRUS 3.718%		01/01/2017.	METLIFE 0HA 10276		1,042,054	1,000,000	1,029,993	1,028,539		(2,446)		(2,446)		1,026,093		15,961	15,961	4,751	08/01/2048.	1FM
12635F AX 2	CSAIL COMMERCIAL MORTGAGE TRUS 4.053%		01/01/2017.	METLIFE 0HA 10276		1,029,514	1,000,000	1,029,996	1,027,631				0		1,027,631		1,883	1,883	6,755	08/01/2048.	1FM
12635R AX 6	CSAIL COMMERCIAL MORTGAGE TRUS 3.808%		01/01/2017.	METLIFE 0HA 10276		4,163,399	4,000,000	4,119,976	4,107,516				0		4,107,516		55,883	55,883	25,386	11/01/2048.	1FM
12636F BJ 1	COMM MORTGAGE TRUST COMM_15-LC 3.774%		01/01/2017.	METLIFE 0HA 10276		4,684,218	4,500,000	4,630,078	4,598,198				0		4,598,198		86,020	86,020	28,305	10/01/2053.	1FM
126378 AB 4	CSMC_07-1 1.062% 02/25/37		02/27/2017.	Paydown		60,384	60,384	25,401	25,512		34,872		34,872		60,384			0	39	02/25/2037.	1FM
126378 AB 4	CSMC_07-1 1.062% 02/25/37		03/27/2017.	Paydown		23,374	23,374	9,679	9,876		13,499		13,499		23,374			0	30	02/25/2037.	1FM
126378 AG 3	CSMC_07-1 5.989% 02/01/37		02/01/2017.	Paydown		59,073	59,073	30,639	30,502		28,570		28,570		59,073			0	271	02/01/2037.	1FM
126378 AG 3	CSMC_07-1 5.989% 02/01/37		03/01/2017.	Paydown		22,867	22,867	11,713	11,807		11,059		11,059		22,867			0	205	02/01/2037.	1FM
12637H AP 3	CREDIT SUISSE MORTGAGE CAPITAL 6.500%		02/01/2017.	Paydown		52,236	95,816	49,678	49,240		2,996		2,996		52,236			0	810	05/01/2036.	1FM
12637H AP 3	CREDIT SUISSE MORTGAGE CAPITAL 6.500%		03/01/2017.	Paydown		97,773	336,855	174,545	173,114		(75,341)		(75,341)		97,773			0	5,929	05/01/2036.	1FM
12638P BE 8	CREDIT SUISSE MORTGAGE TRUST C 6.000%		02/01/2017.	Paydown		141,888	203,629	162,859	161,789		(19,901)		(19,901)		141,888			0	1,940	04/01/2037.	2FM
12638P BE 8	CREDIT SUISSE MORTGAGE TRUST C 6.000%		03/01/2017.	Paydown		12,763	12,666	10,094	10,063		2,699		2,699		12,763			0	192	04/01/2037.	2FM
12643N NM 5	CREDIT SUISSE MORTGAGE TRUST C 3.619%		03/01/2017.	Paydown		38,390	38,390	38,964	38,390				0		38,390			0	234	02/01/2047.	1FM
12644W AL 0	CREDIT SUISSE COMMERCIAL MORTG 3.785%		03/01/2017.	Paydown		1,775,057	1,775,057	1,753,680	1,760,316		14,741		14,741		1,775,057			0	13,091	06/01/2050.	1FM
12645E FS 9	CREDIT SUISSE MORTGAGE CAPITAL 3.240%		03/01/2017.	Paydown			(12,695)	(9,040)	(9,008)		9,007		9,007					0	1	01/01/2036.	1FM
12645E FS 9	CREDIT SUISSE MORTGAGE CAPITAL 3.240%		03/01/2017.	Paydown			(411)	(293)	(291)		292		292					0	1	01/01/2036.	1FM
12647H AL 0	CSMC_13-8R 1.172% 05/27/36		03/27/2017.	Paydown			347,215	305,984	306,454		(306,454)		(306,454)					0	316	05/27/2036.	2FM

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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)
12648# AA 7	WALGREEN CO LEASE PASS THROUGH 6.530%		03/15/2017.	Redemption 100.0000		36,497	36,497	36,497	36,497				0		36,497			0	398	12/15/2033.	2
12648E AA 0	CSMC_14-2R 4.500% 11/01/35		03/01/2017.	Paydown		1,296,935	1,296,935	1,332,601	1,321,568		(24,632)		(24,632)		1,296,935			0	7,469	11/01/2035.	1FM
12648E BA 9	CSMC_14-2R 2.875% 02/01/37		03/01/2017.	Paydown		467,692	467,692	458,339	459,895		7,798		7,798		467,692			0	2,109	02/01/2037.	1FM
12648E BJ 0	CSMC_14-2R 3.750% 06/01/36		03/01/2017.	Paydown		188,508	188,508	185,681	185,925		2,583		2,583		188,508			0	1,219	06/01/2036.	1FM
12648E HY 1	CSMC_14-2R 1.482% 02/25/46		03/27/2017.	Paydown		118,037	118,037	109,775	113,421		4,617		4,617		118,037			0	251	02/25/2046.	1FM
12648J GE 5	CREDIT SUISSE CAPITAL CSMC_14- 2.750%		03/01/2017.	Paydown		385,447	385,447	369,582	371,043		14,404		14,404		385,447			0	1,418	07/01/2036.	1FM
12648M CJ 1	CREDIT SUISSE CAPITAL CSMC_14- 1.082%		03/25/2017.	Paydown		1,022,285	1,022,285	988,495	1,004,775		17,510		17,510		1,022,285			0	1,625	10/25/2034.	1FM
12648M CU 6	CREDIT SUISSE CAPITAL CSMC_14- 1.262%		03/25/2017.	Paydown		631,921	631,921	601,490	611,943		19,979		19,979		631,921			0	1,074	08/25/2035.	1FM
12648V AJ 3	CREDIT SUISSE MORTGAGE TRUST C 3.893%		03/01/2017.	Paydown		337,652	337,652	333,592	334,343		3,308		3,308		337,652			0	1,985	02/01/2036.	1FM
12648W AA 0	CREDIT SUISSE CAPITAL CSMC_14- 3.000%		03/01/2017.	Paydown		205,688	205,688	186,148	188,174		17,515		17,515		205,688			0	893	10/06/2036.	1FM
12648W AE 2	CREDIT SUISSE CAPITAL CSMC_14- 3.000%		03/01/2017.	Paydown			(77)	(29)	(24)		24		24					0		10/06/2036.	1FM
12648W DS 8	CREDIT SUISSE CAPITAL CSMC_14- 0.878%		03/27/2017.	Paydown		770,143	770,143	739,686	755,052		15,091		15,091		770,143			0	1,223	10/27/2034.	1FM
12650B AA 1	CREDIT SUISSE MORTGAGE TRUST C 0.928%		03/26/2017.	Paydown		1,809,132	1,809,132	1,748,075	1,776,113		33,020		33,020		1,809,132			0	2,579	11/25/2036.	1FE
12650D AA 7	CREDIT SUISSE MORTGAGE TRUST C 2.232%		02/15/2017.	Paydown		1,315,662	1,315,662	1,313,760	1,312,093		3,569		3,569		1,315,662			0	4,659	04/15/2029.	1FM
12650E AJ 6	CREDIT SUISSE MORTGAGE TRUST C 1.182%		03/25/2017.	Paydown		1,277,645	1,277,645	1,159,852	1,181,464		96,182		96,182		1,277,645			0	2,150	11/23/2046.	1FM
12650E AY 3	CREDIT SUISSE MORTGAGE TRUST C 1.152%		01/31/2017.	Various		6,258					12,845		12,845		12,844		(6,586)	(6,586)	9,217	11/27/2036.	2FE
12650V BJ 7	CREDIT SUISSE MORTGAGE TRUST C 1.502%		03/01/2017.	Paydown		678,977	678,977	657,759	664,008		14,969		14,969		678,977			0	1,731	10/01/2046.	1FE
12657@ AA 7	CALITTUM HTCE I CV 4.130% 04/01/27.	D	01/01/2017.	Redemption 100.0000		72,340	72,340	72,340	72,340				0		72,340			0	747	04/01/2027.	2
126650 AW 0	CVS PASSTHROUGH TRUST 5.298% 01/11/27		03/10/2017.	Redemption 100.0000		174,943	174,943	176,074	175,556		(612)		(612)		174,943			0	1,547	01/10/2027.	3AM
126650 BP 4	CVS PASSTHROUGH TRUST 6.036% 12/10/28		03/10/2017.	Redemption 100.0000		206,745	206,745	224,919	224,389		(17,642)		(17,642)		206,745			0	2,085	12/10/2028.	2FE
126650 BV 1	CVS PASSTHROUGH TRUST CVS PASS-THROUGH T		03/10/2017.	Redemption 100.0000		47,898	47,898	47,898	47,898				0		47,898			0	462	01/10/2033.	2FE
12666# AA 4	CVS HEALTH CORP 7.500% 01/15/23		03/15/2017.	Various		413,072	413,072	430,582	419,920		(6,849)		(6,849)		413,072			0	4,539	01/15/2023.	2
126670 HD 3	COUNTRYWIDE ASSET-BACKED CERTI 1.212%		03/27/2017.	Paydown		587,730	587,730	582,864			4,868		4,868		587,730			0	558	04/25/2036.	2AM
126671 PV 2	COUNTRYWIDE ASSET-BACKED CERTI 6.460%		03/01/2017.	Paydown		73,995	73,995	77,741	73,714		283		283		73,995			0	705	05/01/2032.	1FM
126671 RX 6	COUNTRYWIDE ASSET-BACKED CERTI 4.800%		03/01/2017.	Paydown		3,746	3,746	3,832	3,746				0		3,746			0	44	05/01/2032.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
126673 D2 5	COUNTRYWIDE ASSET-BACKED CERT 5.595% 0		03/01/2017.	Paydown		452,010	452,010	451,999	451,221		791		791		452,010			0	3,755	08/01/2035.	1FM
126673 J2 9	ENCORE CREDIT RECEIVABLES TRUS 1.672%		03/27/2017.	Paydown		589,620	589,620	579,981	586,047		3,571		3,571		589,620			0	1,584	11/25/2035.	1FM
126673 SN 3	COUNTRYWIDE ASSET-BACKED CERTI 5.103%		03/01/2017.	Paydown		864,230	864,230	862,658	862,021		2,209		2,209		864,230			0	5,477	05/01/2035.	1FM
126673 TV 4	COUNTRYWIDE ASSET-BACKED CERTI 5.025%		03/01/2017.	Paydown		340,998	340,998	340,996	340,310		688		688		340,998			0	2,296	05/01/2035.	1FM
12667G 4W 0	COUNTRYWIDE ALTERNATIVE LOAN T 1.662%		02/25/2017.	Paydown		183,841	206,616	146,286	147,770		36,072		36,072		183,841			0	379	10/25/2035.	1FM
12667G 4W 0	COUNTRYWIDE ALTERNATIVE LOAN T 1.662%		03/25/2017.	Paydown		43,585	81,617	57,557	58,372		(14,787)		(14,787)		43,585			0	296	10/25/2035.	1FM
12667G QK 2	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%		02/01/2017.	Paydown		657,874	657,874	568,296	569,011		88,864		88,864		657,874			0	4,761	07/01/2035.	1FM
12667G QK 2	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%		03/01/2017.	Paydown		250,981	250,981	216,128	217,079		33,902		33,902		250,981			0	3,451	07/01/2035.	1FM
12667G U2 7	COUNTRYWIDE ALTERNATIVE LOAN T 1.382%		03/25/2017.	Paydown		145,420	145,420	145,420	145,420				0		145,420			0	240	07/25/2035.	1FM
12667G XN 8	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%		02/01/2017.	Paydown		138,308	138,308	123,595	124,047		14,261		14,261		138,308			0	894	08/01/2035.	1FM
12667G XN 8	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%		03/01/2017.	Paydown		75,639	75,639	67,388	67,840		7,799		7,799		75,639			0	1,040	08/01/2035.	1FM
12667N AA 6	COUNTRYWIDE ASSET-BACKED CERTI 1.122%		03/25/2017.	Paydown		329,160	329,160	301,182	297,795		31,367		31,367		329,160			0	501	11/25/2036.	1FM
12668A L3 7	CREDIT SUISSE MORTGAGE TRUST C 6.000%		03/01/2017.	Paydown		622,077	610,536	524,518	527,123		94,956		94,956		622,077			0	5,577	01/01/2036.	2FM
12668A L3 7	CREDIT SUISSE MORTGAGE TRUST C 6.000%		03/01/2017.	Paydown		27,417	28,310	24,233	24,442		2,974		2,974		27,417			0	424	01/01/2036.	2FM
12668A UU 7	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%		02/01/2017.	Paydown		234,853	234,536	157,210	158,962		75,891		75,891		234,853			0	1,519	12/01/2035.	1FM
12668A UU 7	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%		03/01/2017.	Paydown		15,079	28,393	18,621	19,244		(4,165)		(4,165)		15,079			0	390	12/01/2035.	1FM
12668B EJ 8	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%		02/01/2017.	Paydown		165,639	168,420	146,372	145,941		19,698		19,698		165,639			0	1,166	02/01/2036.	1FM
12668B EJ 8	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%		03/01/2017.	Paydown		64,957	79,407	68,860	68,808		(3,851)		(3,851)		64,957			0	1,092	02/01/2036.	1FM
12668B FG 3	CWALT_05-86CB 5.500% 02/01/36		02/01/2017.	Paydown		44,683	49,944	41,447	41,513		3,170		3,170		44,683			0	348	02/01/2036.	1FM
12668B FG 3	CWALT_05-86CB 5.500% 02/01/36		03/01/2017.	Paydown		8,123	9,374	7,750	7,791		332		332		8,123			0	129	02/01/2036.	1FM
126694 3B 2	CWHL_06-8 CWHL 2006-8 1A1 6.000% 05/01		02/01/2017.	Paydown		360,936	447,969	408,955	406,134		(45,198)		(45,198)		360,936			0	4,227	05/01/2036.	2FM
126694 3B 2	CWHL_06-8 CWHL 2006-8 1A1 6.000% 05/01		03/01/2017.	Paydown		48,175	48,280	44,036	43,771		4,404		4,404		48,175			0	724	05/01/2036.	2FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
126694 D2 1	COUNTRYWIDE HOME LOANS CWHL_0 3.204%		02/01/2017	Paydown		256,145	292,135	276,503	274,950		(18,804)		(18,804)		256,145			0	993	04/01/2036	3FM
126694 D2 1	COUNTRYWIDE HOME LOANS CWHL_0 3.204%		03/01/2017	Paydown		265,100	265,100	251,789	249,505		15,595		15,595		265,100			0	2,078	04/01/2036	3FM
126694 FQ 6	COUNTRYWIDE HOME LOANS CWHL_05 5.750%		03/01/2017	Paydown		256,320	256,335	246,173	246,129		10,191		10,191		256,320			0	2,922	10/01/2035	2FM
126694 M6 2	COUNTRYWIDE HOME LOANS CWHL_06 1.182%		03/27/2017	Paydown		135,549	135,549	108,651	110,876		24,672		24,672		135,549			0	232	04/25/2046	1FM
126694 TU 2	COUNTRYWIDE HOME LOANS CWHL_05 5.500%		03/01/2017	Paydown		16,687	16,687	15,832	15,827		860		860		16,687			0	123	01/01/2036	2FM
126694 WE 4	COUNTRYWIDE HOME LOANS CWHL_06 3.222%		03/01/2017	Paydown		686,283	801,955	696,447	710,673		(24,391)		(24,391)		686,283			0	4,319	03/01/2036	1FM
12672# AA 6	CVS PASSTHROUGH TRUST 4.704% 09/10/34		03/10/2017	Redemption 100.0000		144,591	144,591	144,535	144,537		54		54		144,591			0	1,135	09/10/2034	2
12674@ AA 6	CVS PASSTHROUGH TRUST 4.016% 08/10/35		03/10/2017	Redemption 100.0000		100,732	100,732	100,732	100,732				0		100,732			0	676	08/10/2035	2
12690# AA 4	REDTOP ACQUISITIONS LTD 12/09/2	D	01/31/2017	Redemption 100.0000		6,362	6,362	6,362	6,362				0		6,362			0	73	12/09/2020	4FE
12695* AA 3	CVS HEALTH CORP 3.416% 10/10/38		03/10/2017	Redemption 100.0000		35,440	35,440	35,440	35,440				0		35,440			0	202	10/10/2038	2
12806* AH 4	CAITHNESS ENERGY LLC 5.710% 01/15/32		01/15/2017	Redemption 100.0000		305,813	305,813	305,813	305,813				0		305,813			0	8,731	01/15/2032	2FE
13057V AB 2	CALIFORNIA REPUBLIC AUTO RECEI 1.600%		03/15/2017	Paydown		1,861,407	1,861,407	1,861,239	1,861,305		102		102		1,861,407			0	4,847	09/17/2018	1FE
13067# U6 4	CALIFORNIA LOTTERY 6.516% 02/01/24		02/02/2017	Redemption 100.0000		1,269,914	1,269,914	1,268,469	1,269,077		837		837		1,269,914			0	82,746	02/01/2024	1
131347 BY 1	CALPINE CORP CALPINE CORP 7.875% 1/15/20		03/06/2017	Call 103.9380		8,219,417	7,908,000	8,133,250	8,122,650		96,767		96,767		8,219,417			0	399,602	01/15/2023	3FE
13134M BG 7	CALPINE CORP 01/15/23		03/31/2017	Redemption 100.0000		12,100	12,100	12,052	12,047		53		53		12,100			0	115	01/15/2023	3FE
13975N AH 6	CAPITAL AUTO RECEIVABLES ASSET 1.678%		03/20/2017	Paydown		3,657,622	3,657,622	3,657,622	3,657,622				0		3,657,622			0	8,962	09/01/2021	1FE
14041N DG 3	CAPITAL ONE MULTI-ASSET EXECUT 0.962%		01/15/2017	Paydown		7,400,000	7,400,000	7,385,242	7,399,593		407		407		7,400,000			0	5,114	11/15/2019	1FE
14041N DL 2	CAPITAL ONE MULTI-ASSET EXECUT 0.992%		01/20/2017	BANK OF AMERICA N.A.							90		90		90		(90)	(90)		12/16/2019	1FE
14041N DT 5	CAPITAL ONE MULTI-ASSET EXECUT 0.952%		01/20/2017	JP MORGAN SECURITIES LTD LDN							149		149		149		(149)	(149)		07/15/2020	1FE
14066A AA 7	CAPMARK MILITARY HOUSING TRUST 6.147%		01/10/2017	Redemption 100.0000		134,932	134,932	133,558	133,749		1,183		1,183		134,932			0	4,147	07/10/2051	1
14162V AA 4	CARE CAPITAL PROPERTIES LP 5.125% 08/1		02/08/2017	Tax Free Exchange		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	290,417	08/15/2026	2FE
14308L AA 1	CARLYLE GLOBAL MARKET STRATEGI 2.497%	C	03/27/2017	Paydown		500,000	500,000	500,000	500,000				0		500,000			0	4,697	07/27/2026	1FE
14308L AE 3	CARLYLE GLOBAL MARKET STRATEGI 3.137%	C	03/27/2017	Paydown		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	11,900	07/27/2026	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
143127 AJ 7	CARMAX AUTO OWNER TRUST CARMX_ 1.192%		02/15/2017.	Paydown		340,207	340,207	340,115	340,225		(18)		(18)		340,207			0	391	06/15/2018.	1FE
14313Y AF 5	CARMAX AUTO OWNER TRUST CARMX_ 2.520%		01/01/2017.	METLIFE 0HA 10276		1,000,405	1,000,000	999,973	999,973				0		999,973		432	432	1,120	10/15/2021.	1FE
14314M AH 6	CARMAX AUTO OWNER TRUST CARMX_ 1.382%		03/15/2017.	Paydown		656,287	656,287	656,287	656,287				0		656,287			0	1,337	06/17/2019.	1FE
144531 DM 9	CARRINGTON MORTGAGE LOAN TRUST 1.402%		03/27/2017.	Paydown		685,457	685,457	675,283	683,221		2,236		2,236		685,457			0	1,216	10/25/2035.	1FM
14453F AC 3	CARRINGTON MORTGAGE LOAN TRUST 1.132%		03/25/2017.	Paydown		288,618	288,618	239,553	250,068		38,549		38,549		288,618			0	511	04/25/2036.	1FM
146900 AM 7	CASCADES INC. 5.500% 07/15/22	A	03/31/2017.	CREDIT SUISSE SECURITIES USA L		1,995,000	2,000,000	2,000,000	2,000,000				0		2,000,000		(5,000)	(5,000)	79,444	07/15/2022.	3FE
14912L 4D 0	CATERPILLAR FINANCIAL SERVICES 7.050%		01/01/2017.	METLIFE 0HA 10276		544,952	500,000	498,365	499,621				0		499,621		45,331	45,331	8,910	10/01/2018.	1FE
14964Y AB 6	CAVIUM INC		03/31/2017.	Various									0					0	10,496	08/10/2022.	3FE
14964Y AB 6	CAVIUM INC 08/10/22		03/20/2017.	Various		3,997,500	3,990,000	3,950,102	3,951,890		28,817		28,817		3,980,705		16,795	16,795	27,968	08/10/2022.	3FE
151191 AZ 6	CELULOSA ARAUCO Y CONSTITUCION 4.500%	D	03/08/2017.	CITIGROUP GLOBAL MARKETS INC/		5,317,000	5,200,000	5,369,224	5,366,116		(3,888)		(3,888)		5,362,228		(45,228)	(45,228)	144,300	08/01/2024.	2FE
15135D AJ 6	CENT CDO LTD CECDO_07-14A CECDO 2007-14A		01/15/2017.	Paydown		44,227	44,227	40,800	43,559		668		668		44,227			0	125	04/15/2021.	1FE
15137E AC 7	CECLO_14-21A 2.427% 07/27/26	C	03/10/2017.	Paydown		6,000,000	6,000,000	5,958,000	6,005,780		(5,780)		(5,780)		6,000,000			0	51,885	07/27/2026.	1FE
15137E AE 3	CECLO_14-21A 3.037% 07/27/26	C	03/10/2017.	Paydown		14,400,000	14,400,000	14,395,580	14,439,944		(39,944)		(39,944)		14,400,000			0	157,220	07/27/2026.	1FE
15200D AD 9	CENTERPOINT ENERGY TRANSITION 5.170% 0		02/01/2017.	Paydown		4,783,111	4,783,111	4,565,312	4,776,213		6,898		6,898		4,783,111			0	123,643	08/01/2019.	1FE
152314 FM 7	CXHE_02-C 4.980% 06/01/31		03/01/2017.	Paydown		4,464	4,464	4,481	4,450		14		14		4,464			0	36	06/01/2031.	1FM
15722# AA 9	CGA LEASE BACKED PASS THROUGH 4.468% 0		03/10/2017.	Redemption 100.0000		1,541	1,541	1,541	1,541				0		1,541			0	12	01/10/2041.	1
15722* AA 3	CGA LEASE BACKED PASS THROUGH 4.835% 0		03/10/2017.	Redemption 100.0000		19,949	19,949	19,949	19,949				0		19,949			0	162	01/10/2041.	1
161546 FV 3	CHASE FUNDING MORTGAGE LOAN AS 5.325%		03/01/2017.	Paydown		190,031	190,031	185,048	188,677		1,354		1,354		190,031			0	1,595	05/01/2033.	1FM
161546 GC 4	CHASE FUNDING MORTGAGE LOAN AS 1.882%		02/25/2017.	Paydown		63,856	63,856	50,207	55,053		8,803		8,803		63,856			0	145	03/25/2033.	1FM
161546 JP 2	CFAB_04-2 1.807% 02/25/35		03/27/2017.	Paydown		149,084	149,084	136,582	138,172		10,913		10,913		149,084			0	494	02/25/2035.	1FM
161571 BT 0	CHASE ISSUANCE TRUST CHAIT_07- 5.230%		02/15/2017.	Paydown		1,500,000	1,500,000	1,521,094	1,500,401		(401)		(401)		1,500,000			0	13,075	04/15/2019.	1FE
161629 AA 8	CHASE MORTGAGE FINANCE CORPORA 6.000%		02/01/2017.	Paydown		148,442	148,611	113,997	116,635		31,807		31,807		148,442			0	825	06/01/2037.	1FM
161629 AA 8	CHASE MORTGAGE FINANCE CORPORA 6.000%		03/01/2017.	Paydown		46,395	74,936	57,088	58,813		(12,417)		(12,417)		46,395			0	1,124	06/01/2037.	1FM
161631 AX 4	CHASE MORTGAGE FINANCE CORPORA 6.000%		02/01/2017.	Paydown		107,880	136,285	99,597	103,032		4,847		4,847		107,880			0	987	07/01/2037.	1FM
161631 AX 4	CHASE MORTGAGE FINANCE CORPORA 6.000%		03/01/2017.	Paydown		672	9,249	6,759	6,992		(6,320)		(6,320)		672			0	139	07/01/2037.	1FM

Statement as of March 31, 2017 of the **Brighthouse Life Insurance Company**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
16165V AF 5	CHASEFLEX TRUST CFLX_07-1 1.332% 02/25	..	02/25/2017	Paydown		130,020	193,101	122,695	131,455		(1,435)		(1,435)		130,020			0	228	02/25/2037	1FM
16165V AF 5	CHASEFLEX TRUST CFLX_07-1 1.332% 02/25	..	03/25/2017	Paydown		100,434	51,884	32,908	35,321		65,113		65,113		100,434			0	369	02/25/2037	1FM
162765 AC 5	CHEC LOAN TRUST CHEC_04-1 1.982% 07/25	..	03/27/2017	Paydown		67,378	67,378	64,598	64,784		2,593		2,593		67,378			0	99	07/25/2034	1FM
16524R AE 3	WILLIAMS PARTNERS LP 6.125% 07/15/22	..	02/23/2017	Call 103.0630		5,153,150	5,000,000	5,000,000	5,000,000		153,150		153,150		5,153,150			0	185,451	07/15/2022	2FE
16678R CT 2	Chevy Chase Fund 1.132% 01/25/36	..	02/27/2017	Paydown		255,745	255,745	235,914	235,478		20,267		20,267		255,745			0	181	01/25/2036	1FM
16678R CT 2	Chevy Chase Fund 1.132% 01/25/36	..	03/27/2017	Paydown		38,261	38,261	35,226	35,229		3,032		3,032		38,261			0	79	01/25/2036	1FM
16678R CU 9	CHEVY CHASE MORTGAGE FUNDING C 1.182%	..	03/27/2017	Paydown		18,667	18,667	16,451	18,667				0		18,667			0	36	01/25/2036	1FM
17121@ AA 4	FCA US LLC	..	03/31/2017	Various									0					0	3,536	05/24/2017	2FE
17121@ AA 4	FCA US LLC 05/24/17	..	02/24/2017	Various		4,543,000	4,543,000	4,548,679	4,545,093		(2,093)		(2,093)		4,543,000			0	38,075	05/24/2017	2FE
17162L AA 9	PLA Administradora Industrial 5.250% 1..	C	02/03/2017	CITIGROUP GLOBAL MARKETS INC/		388,200	400,000	397,944	398,231		27		27		398,257		(10,057)	(10,057)	5,075	11/10/2022	2FE
171779 A* 2	CIENA CORP 07/08/19	..	01/30/2017	Various		274,350	274,922	273,579	274,104		246		246		274,350			0	1,176	07/08/2019	3FE
17178H AG 7	CIENA CORP 04/25/21	..	01/30/2017	Various		3,965,106	3,980,000	3,960,100	3,960,583		4,523		4,523		3,965,106			0	19,298	04/25/2021	3FE
172967 HL 8	CITIGROUP INC 1.649% 03/10/17	..	03/10/2017	Maturity		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	36,497	03/10/2017	1FE
172973 3M 9	CMSI_05-7 5.500% 10/01/35	..	03/01/2017	Paydown		461,819	461,819	425,019	452,941		8,879		8,879		461,819			0	5,084	10/01/2035	1FM
172987 BA 6	CITIGROUP MORTGAGE LOAN TRUST 3.060% 1	..	03/01/2017	Paydown		546,159	546,402	501,766	385,277		160,882		160,882		546,159			0	2,081	11/01/2036	1FM
17305E EF 8	CITIBANK CREDIT CARD ISSUANCE 2.127% 0	..	02/27/2017	CITIGROUP GLOBAL MARKETS INC/		5,854,375	5,800,000	5,887,906	5,855,415		(9,106)		(9,106)		5,846,308		8,067	8,067	21,312	01/23/2020	1FE
173067 EH 8	CAPCO AMERICA SECURITIZATION C 4.839%	..	01/01/2017	Paydown		399,490	399,490	401,484	399,490				0		399,490			0	1,611	10/01/2041	1FM
173067 EJ 4	CITIGROUP COMMERCIAL MORTGAGE 4.865% 1	..	02/01/2017	Paydown		3,000,000	3,000,000	3,014,997	3,000,000				0		3,000,000			0	15,711	10/01/2041	1FM
17307G LP 1	CREDIT-BASED ASSET SERVICING A 1.987%	..	03/27/2017	Paydown		206,490	183,909	170,346	174,959		31,532		31,532		206,490			0	568	10/25/2034	1FM
17311F AF 1	CITIGROUP MORTGAGE LOAN TRUST 6.185% 0	..	02/01/2017	Paydown		156,488	156,488	99,360	114,380		42,110		42,110		156,488			0	808	01/01/2037	1FM
17311F AF 1	CITIGROUP MORTGAGE LOAN TRUST 6.185% 0	..	03/01/2017	Paydown		114,173	114,173	72,128	83,450		30,723		30,723		114,173			0	1,128	01/01/2037	1FM
17311L AB 7	CITIGROUP MORTGAGE LOAN TRUST 3.314% 0	..	02/01/2017	Various		124,482	134,880	119,010	124,233		3,533		3,533		127,766		(3,284)	(3,284)	448	04/01/2037	1FM
17311L AB 7	CITIGROUP MORTGAGE LOAN TRUST 3.314% 0	..	03/01/2017	Various		57,192	68,373	58,486	62,976		(5,784)		(5,784)		57,192			0	557	04/01/2037	1FM
17311Y AA 1	CREDIT BASED ASSET SERVICING A 3.929%	..	02/01/2017	Paydown		242,941	242,941	138,388	133,866		109,075		109,075		242,941			0	981	03/01/2037	1FM
17311Y AA 1	CREDIT BASED ASSET SERVICING A 3.929%	..	03/01/2017	Paydown		46,239	67,175	38,123	37,015		9,223		9,223		46,239			0	392	03/01/2037	1FM

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
17313B AA 9	CITIGROUP MORTGAGE LOAN TRUST 1.157% 0		03/25/2017	Paydown		1,278,296	1,278,296	1,131,232	1,111,174		167,123		167,123		1,278,296			0	2,483	05/25/2037	1FM
17313J AB 0	CITIGROUP MORTGAGE LOAN TRUST 1.982% 0		03/27/2017	Paydown		507,554	507,554	459,970	471,844		35,711		35,711		507,554			0	1,346	07/25/2037	1FM
17313J AD 6	CITIGROUP MORTGAGE LOAN TRUST 2.032% 0		03/27/2017	Paydown		502,990	502,990	432,411	442,645		60,344		60,344		502,990			0	1,088	07/25/2037	1FM
17315G AN 8	CMLTI_09-5 1.332% 07/25/36		03/25/2017	Paydown		626,873	626,873	612,377	620,303		6,570		6,570		626,873			0	1,062	07/25/2036	1FM
17315N AD 5	CITIMORTGAGE ALTERNATIVE LOAN 6.100% 0		03/01/2017	Paydown		201,060	201,060	215,228	215,358		(14,297)		(14,297)		201,060			0	3,250	04/01/2037	1FM
17318U AG 9	CGCMT_12-GC8 4.285% 09/01/45		01/01/2017	METLIFE 0HA 10276		1,041,309	1,000,000	1,069,844	1,053,502				0		1,053,502		(12,193)	(12,193)	7,142	09/01/2045	1FM
17323N AN 3	CITIGROUP MORTGAGE LOAN TRUST 1.282% 0		03/25/2017	Paydown		792,537	792,537	771,238	781,463		11,076		11,076		792,537			0	1,508	07/25/2037	1FE
17324D AU 8	CITIGROUP COMMERCIAL MORTGAGE 3.717%		01/01/2017	METLIFE 0HA 10276		1,042,434	1,000,000	1,029,952	1,026,154				0		1,026,154		16,280	16,280	6,195	09/01/2048	1FM
17324D AW 4	CITIGROUP COMMERCIAL MORTGAGE 4.033%		01/01/2017	METLIFE 0HA 10276		2,090,001	2,000,000	2,059,895	2,052,722				0		2,052,722		37,279	37,279	13,443	09/01/2048	1FM
17324K AP 3	CITIGROUP COMMERCIAL MORTGAGE 3.818% 1		01/01/2017	METLIFE 0HA 10276		3,134,030	3,000,000	3,089,909	3,081,078				0		3,081,078		52,952	52,952	19,090	11/01/2048	1FM
17324K AR 9	CITIGROUP COMMERCIAL MORTGAGE 4.072% 1		01/01/2017	METLIFE 0HA 10276		2,093,954	2,000,000	2,059,849	2,054,138				0		2,054,138		39,816	39,816	13,573	11/01/2048	1FM
17324L AC 0	CMLTI_15-11 0.334% 09/25/36		03/25/2017	Paydown		179,011	179,011	174,088	175,631		3,380		3,380		179,011			0	300	09/25/2036	1FM
17324T AE 9	CITIGROUP COMMERCIAL MORTGAGE 3.616% 0		01/01/2017	METLIFE 0HA 10276		1,026,001	1,000,000	1,029,983	1,027,577				0		1,027,577		(1,576)	(1,576)	6,027	01/01/2026	1FM
18883# AA 8	TCW 02/06/20		03/31/2017	Redemption 100.0000		7,352	7,352	7,332	7,344		8		8		7,352			0	59	02/06/2020	2FE
18974B AH 2	CITIMORTGAGE ALTERNATIVE LOAN 6.000% 1		02/01/2017	Paydown		142,058	151,885	130,763	130,726		11,332		11,332		142,058			0	808	10/01/2036	1FM
18974B AH 2	CITIMORTGAGE ALTERNATIVE LOAN 6.000% 1		03/01/2017	Paydown		27,276	34,860	29,923	30,004		(2,728)		(2,728)		27,276			0	523	10/01/2036	1FM
20030N AP 6	COMCAST CORPORATION 6.500% 01/15/17		01/15/2017	Maturity		500,000	500,000	498,795	499,994		6		6		500,000			0	16,250	01/15/2017	1FE
20267U AB 5	COMMONBOND STUDENT LOAN TRUST 2.432% 1		03/27/2017	Paydown		292,501	292,501	292,501	292,501				0		292,501			0	1,083	10/25/2040	1FE
20337C AB 1	COMMSCOPE INC 05/21/22		03/31/2017	Redemption 100.0000		221,556	221,556	222,317	221,433		122		122		221,556			0	1,480	05/21/2022	3FE
20605P AC 5	CONCHO RESOURCES INC CONCHO RESOURCES IN		01/16/2017	Call 103.2500		929,250	900,000	907,125	902,917		26,333		26,333		929,250			0	29,412	01/15/2022	3FE
22160K AC 9	COSTCO WHSLE CORP 5.500% 03/15/17		03/15/2017	Maturity		25,500,000	25,500,000	25,481,705	25,499,569		431		431		25,500,000			0	701,250	03/15/2017	1FE
221643 AK 5	COTT BEVERAGES INC 6.750% 01/01/20		03/22/2017	DIRECT		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	244,688	01/01/2020	4FE
22357@ AA 9	COX COMMUNICATIONS INC 5.409% 01/02/40		03/01/2017	Redemption 100.0000		54,357	54,357	54,357	54,357				0		54,357			0	410	01/01/2040	2
223611 A* 5	COWBOYS STADIUM LP COWBOYS STADIUM LP FR		03/10/2017	Call 100.0000		35,000,000	35,000,000	35,000,000	35,000,000				0		35,000,000			0	593,453	07/22/2020	2FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
223611 A@ 3	COWBOYS STADIUM LP 3.460% 03/31/34	..	03/31/2017.	Redemption 100.0000		198,200	198,200	198,200	198,200				0		198,200			0	3,429	03/31/2034.	2FE
22532L AM 6	CREDIT AGRICOLE SA LONDON BR 3.875% 04	C	01/01/2017.	METLIFE 0HA 10276		4,131,470	4,000,000	4,099,840	4,087,980				0		4,087,980		43,490	43,490	32,722	04/15/2024.	1FE
22541N AG 4	HOME EQUITY ASSET TRUST HEAT_0 2.302%	..	03/27/2017.	Paydown		141,063	141,063	130,482	134,530		6,532		6,532		141,063			0	404	11/25/2032.	1FM
225470 T7 8	TBW MORTGAGE BACKED PASS THROU 6.000%	..	02/01/2017.	Paydown		840,707	840,441	674,370	657,341		183,366		183,366		840,707			0	7,198	04/01/2036.	1FM
225470 T7 8	TBW MORTGAGE BACKED PASS THROU 6.000%	..	03/01/2017.	Paydown			25,893	20,600	20,252		(20,252)		(20,252)					0	385	04/01/2036.	1FM
233046 AD 3	DB MASTER FINANCE LLC DNKN_15- 3.980%	..	02/20/2017.	Paydown		60,000	60,000	60,000	60,000				0		60,000			0	597	02/20/2045.	2AM
23312L AS 7	DEUTSCHE BANK COMMERCIAL MORTG 3.445%	..	02/15/2017.	DEUTSCHE BANK SECURITIES INC		10,040,625	10,000,000	10,299,913	10,271,648		(4,846)		(4,846)		10,266,801		(226,176)	(226,176)	69,160	05/01/2049.	1FM
23332U DB 7	DSLA MORTGAGE LOAN TRUST DSLA_ 1.218%	..	02/19/2017.	Paydown		841,766	841,766	661,343	669,743		172,023		172,023		841,766			0	829	03/19/2045.	1FM
23332U DB 7	DSLA MORTGAGE LOAN TRUST DSLA_ 1.218%	..	03/19/2017.	Paydown		332,640	332,640	258,857	264,662		67,977		67,977		332,640			0	842	03/19/2045.	1FM
23332U EL 4	DSLA MORTGAGE LOAN TRUST DSLA_ 1.238%	..	02/19/2017.	Paydown		440,561	440,561	342,468	341,018		99,542		99,542		440,561			0	604	08/19/2045.	1FM
23332U EL 4	DSLA MORTGAGE LOAN TRUST DSLA_ 1.238%	..	03/19/2017.	Paydown		283,565	283,565	219,906	219,495		64,070		64,070		283,565			0	732	08/19/2045.	1FM
23358E AB 5	DTI HOLDCO INC TL L+525 09/23/2	..	03/31/2017.	Redemption 100.0000		12,500	12,500	12,375	12,376		124		124		12,500			0	70	09/23/2023.	4FE
233851 CA 0	DAIMLER FINANCE NORTH AMERICA 2.700% 0	..	01/01/2017.	METLIFE 0HA 10276		3,017,577	3,000,000	2,994,150	2,995,721				0		2,995,720		21,857	21,857	33,300	08/03/2020.	1FE
235851 AP 7	DANAHER CORPORATION 2.400% 09/15/20	..	01/01/2017.	METLIFE 0HA 10276		3,018,223	3,000,000	2,992,710	2,994,519				0		2,994,519		23,704	23,704	21,200	09/15/2020.	1FE
23918K D@ 4	DAVITA HEALTHCARE PARTNERS INC.	..	03/31/2017.	Redemption 100.0000		12,500	12,500	12,438	12,457		43		43		12,500			0	112	06/19/2021.	3FE
24702N AL 4	06/02/23	..	03/08/2017.	Various		8,971,788	9,000,000	8,970,000	8,970,826		961		961		8,971,788			0	68,359	06/02/2023.	2FE
247361 *A 8	DELTA AIR LINES 10/18/18	..	03/31/2017.	Redemption 100.0000		38,286	38,286	38,272	38,262		24		24		38,286			0	350	10/18/2018.	2FE
247367 AX 3	DELTA AIR LINES 2002-1 CLASS G Delta Air	..	01/02/2017.	Redemption 100.0000		40,076	40,076	35,769	37,557		2,519		2,519		40,076			0	1,347	01/02/2023.	1FE
251510 DF 7	DEUTSCHE ALT-A SECURITIES INC 1.482% 0	..	03/25/2017.	Paydown		130,262	130,262	130,324	130,262				0		130,262			0	262	02/25/2035.	1FM
25151X AA 9	DEUTSCHE ALT-A SECURITIES INC 1.172% 0	..	03/27/2017.	Paydown		232,562	232,562	187,389	189,717		42,845		42,845		232,562			0	342	08/25/2047.	1FM
25151X AB 7	DEUTSCHE ALT-A SECURITIES INC 1.112% 0	..	03/27/2017.	Paydown		498,274	498,274	401,773	406,736		91,538		91,538		498,274			0	688	08/25/2047.	1FM
25157T AA 2	DEUTSCHE MORTGAGE SECURITIES I 4.035%	..	03/01/2017.	Paydown		1,064,247	1,064,247	1,064,247	1,064,247				0		1,064,247			0	7,554	06/01/2037.	1FM
25240* AA 5	DH CANAL LLC WALGREEN 5.350% 08/15/30	..	03/15/2017.	Redemption 100.0000		33,873	33,873	32,834	33,208		666		666		33,873			0	303	08/15/2030.	2
253651 B@ 1	DIEBOLD INC 03/18/23	..	03/31/2017.	Redemption 100.0000		3,086	3,086	3,227	3,004		31		31	225	3,259	(173)		(173)	38	03/18/2023.	3FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
25468P DE 3	WALT DISNEY COMPANY THE 2.150% 09/17/2	..	01/01/2017.	METLIFE 0HA 10276		3,008,747	3,000,000	2,992,500	2,994,362				0		2,994,362		14,385	14,385	18,633	09/17/2020.	1FE
255030 AA 6	DIVCORE CLO LTD DIVCR_13-1A 2.762% 11/	..	03/15/2017.	Paydown		4,242,351	4,242,351	4,233,321	4,233,353		8,998		8,998		4,242,351			0	27,536	11/15/2032.	1FE
25654# AA 0	DODGER TICKETS LLC 5.660% 03/31/30	..	03/31/2017.	Redemption 100.0000		596,685	596,685	619,137	609,074		(12,389)		(12,389)		596,685			0	33,773	03/31/2030.	2FE
25674D AJ 2	DOLLAR TREE INC Term B-3 07/06/	..	01/20/2017.	Redemption 100.0000		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	10,827	07/06/2022.	2FE
25755T AC 4	DOMINOS PIZZA MASTER ISSUER LL 5.216%	..	01/25/2017.	Paydown		32,500	32,500	32,500	32,500				0		32,500			0	424	01/25/2042.	2AM
25755T AD 2	DOMINOS PIZZA MASTER ISSUER LL 3.484%	..	01/25/2017.	Paydown		62,500	62,500	62,500	62,500				0		62,500			0	544	10/25/2045.	2FE
25755T AE 0	DOMINOS PIZZA MASTER ISSUER LL 4.474%	..	01/25/2017.	Paydown		62,500	62,500	62,500	62,500				0		62,500			0	700	10/25/2045.	2FE
25809@ AA 6	DOOSAN INFRACORE INTERNATIONAL.	..	03/31/2017.	Redemption 100.0000		11,556	11,556	11,563	11,561		(6)		(6)		11,556			0	132	05/28/2021.	3FE
268317 AN 4	ELECTRICITE DE FRANCE SA 2.350% 10/13/	D	01/01/2017.	METLIFE 0HA 10276		1,976,194	2,000,000	1,983,100	1,987,032				0		1,987,032		(10,838)	(10,838)	10,183	10/13/2020.	1FE
268668 AY 6	EMC_02-A-A2 2.482% 05/25/39	..	03/27/2017.	Paydown		2,592	2,592	2,592	2,592				0		2,592			0	9	05/25/2039.	1FM
26876H AA 6	ENA SUR TRUST 5.750% 05/25/25	D	02/25/2017.	Redemption 100.0000		81,467	81,467	81,467	81,467				0		81,467			0	1,171	05/25/2025.	2AM
28521V AF 9	ELECTRO RENT CORP TL L+500 01/2	..	03/31/2017.	Redemption 100.0000		5,000	5,000	4,926			76		76		5,000			0	10	01/23/2024.	4FE
29245J AJ 1	EMPRESA NACIONAL DEL PETROLEO 3.750% 0	C	03/07/2017.	Various		483,250	500,000	491,765	492,040		128		128		492,168		(8,918)	(8,918)	11,198	08/05/2026.	2FE
29248D AA 0	ENA NORTE TRUST 4.950% 04/25/28	C	01/25/2017.	Redemption 100.0000		79,784	79,784	82,178	82,017		(2,233)		(2,233)		79,784			0	987	04/25/2023.	3AM
29273X AS 5	ENERGY TRANSFER EQUITY LP 12/02	..	02/02/2017.	Tax Free Exchange		13,660,984	13,962,401	13,608,435	13,652,416		8,567		8,567		13,660,984			0	136,377	12/02/2019.	3FE
29358Q AF 6	ENSCO PLC 8.000% 01/31/24	D	03/21/2017.	Tax Free Exchange		418,558	401,000	419,045			(487)		(487)		418,558			0	6,416	01/31/2024.	3FE
29414U AB 8	ENVISION HEALTHCARE CORP/CO TL L+300	..	03/31/2017.	Redemption 100.0000		14,500	14,500	14,355	14,358		142		142		14,500			0	147	11/17/2023.	3FE
29425A AD 5	CITIGROUP COMMERCIAL MORTGAGE 3.778% 0	..	01/01/2017.	METLIFE 0HA 10276		520,165	500,000	525,352	523,194				0		523,194		(3,029)	(3,029)	3,148	09/01/2058.	1FM
29429C AD 7	CITIGROUP COMMERCIAL MORTGAGE 3.329% 0	..	02/15/2017.	CITIGROUP GLOBAL MARKETS INC/		6,037,969	6,000,000	6,179,604	6,167,363		(2,201)		(2,201)		6,165,162		(127,193)	(127,193)	42,167	04/01/2049.	1FM
29446B AN 6	EQUINIX INC 01/08/23	..	12/30/2016.	Redemption 100.0000		858,468	858,468	969,414	854,560		4,406		4,406	109,236	968,204	(109,736)		(109,736)	(848)	01/08/2023.	3FE
29446B AR 7	EQUINIX INC 01/08/23	..	12/30/2016.	Tax Free Exchange		1,582,693	1,579,034	1,582,982	1,582,686		6		6		1,582,693			0		01/08/2023.	2FE
29717P AG 2	ESSEX PORTFOLIO LP BRE Properties 5.5% 0	..	03/15/2017.	Maturity		6,000,000	6,000,000	6,325,320	6,020,853		(20,853)		(20,853)		6,000,000			0	165,000	03/15/2017.	2FE
302154 BT 5	EXPORT-IMPORT BANK OF KOREA 2.875% 01/	D	03/27/2017.	MORGAN STANLEY & CO.		3,931,080	4,000,000	3,979,320	3,982,887		459		459		3,983,345		(52,265)	(52,265)	79,541	01/21/2025.	1FE
30246Q AG 8	FBR SECURITIZATION TRUST FBRSI 1.702%	..	03/27/2017.	Paydown		530,392	530,392	525,917	530,966		(573)		(573)		530,392			0	1,153	09/25/2035.	1FM
30255Q AA 9	[illegible] 12/31/2	..	02/08/2017.	Redemption 100.0000		1,598,279	1,598,279	1,575,402	1,437,879		22,506		22,506		1,598,279			0	4,764	12/31/2021.	2
313305 AA 2	FEDERAL EXPRESS CORP 2012 PASS 2.625%	..	01/15/2017.	Redemption 100.0000		1,566,068	1,566,068	1,566,067	1,566,067		1		1		1,566,068			0	20,555	01/15/2018.	2FE

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31331F BB 6	FEDERAL EXPRESS CORP 1999 PASS 7.900%		01/15/2017.	Redemption 100.0000		436,695	436,695	503,374	443,244		(6,549)		(6,549)		436,695			0	17,249	01/15/2020.	2FE
31331F BC 4	FX PASS TRUST 8.250% 01/15/19		01/15/2017.	Redemption 100.0000		1,820,127	1,820,127	1,917,464	1,831,418		(11,292)		(11,292)		1,820,127			0	75,080	01/15/2019.	2FE
313747 AW 7	FEDERAL REALTY INVESTMENT TRUS 2.550%		01/01/2017.	METLIFE 0HA 10276		2,994,587	3,000,000	2,993,130	2,994,634				0		2,994,634		(47)	(47)	35,275	01/15/2021.	1FE
31620M AH 9	FIDELITY NATIONAL INFORMATION 5.000% 0		03/15/2017.	Call 102.5000		10,660,000	10,400,000	10,182,750	10,271,371		388,629		388,629		10,660,000			0	260,000	03/15/2022.	2FE
31846L BW 5	FAMLT_98-2F 7.020% 09/01/29		03/01/2017.	Paydown		1,493	1,493	1,454	1,490		3		3		1,493			0	18	09/01/2029.	1FM
32027N VV 0	FFML_05-F9 1.342% 10/25/35		03/27/2017.	Paydown		322,988	322,988	329,137	336,363		(13,374)		(13,374)		322,988			0	777	10/25/2035.	1FM
32051G C9 4	FHASI_05-7 5.500% 12/01/35		01/01/2017.	Paydown		76,550	76,550	67,556	67,512		9,038		9,038		76,550			0	351	12/01/2035.	1FM
32051G F3 4	FHAMS_05-FA10 5.500% 01/01/36		02/01/2017.	Paydown		307,355	242,839	202,448	203,200		104,155		104,155		307,355			0	2,192	01/01/2036.	1FM
32051G F3 4	FHAMS_05-FA10 5.500% 01/01/36		03/01/2017.	Paydown		209,939	223,562	185,328	187,070		22,869		22,869		209,939			0	3,053	01/01/2036.	1FM
32051G TD 7	FIRST HORIZON ALTERNATIVE MORT 5.500%		02/01/2017.	Paydown		115,638	96,182	84,365	84,178		31,461		31,461		115,638			0	949	09/01/2035.	2FM
32051G TD 7	FIRST HORIZON ALTERNATIVE MORT 5.500%		03/01/2017.	Paydown		11,530	17,403	15,184	15,231		(3,701)		(3,701)		11,530			0	237	09/01/2035.	2FM
32051G YH 2	FIRST HORIZON ALTERNATIVE MORT 5.500%		02/01/2017.	Paydown		107,794	123,782	98,548	98,655		9,139		9,139		107,794			0	877	11/01/2035.	1FM
32051G YH 2	FIRST HORIZON ALTERNATIVE MORT 5.500%		03/01/2017.	Paydown		30,145	42,447	33,637	33,830		(3,685)		(3,685)		30,145			0	584	11/01/2035.	1FM
32052F AR 7	FIRST HORIZON ALTERNATIVE MORT 6.000%		02/01/2017.	Paydown		155,580	221,740	144,997	143,025		12,555		12,555		155,580			0	1,256	11/01/2036.	1FM
32052F AR 7	FIRST HORIZON ALTERNATIVE MORT 6.000%		03/01/2017.	Paydown		70,313	77,639	50,560	50,078		20,235		20,235		70,313			0	1,165	11/01/2036.	1FM
32052U AQ 6	FIRST HORIZON MORTGAGE PASS-TH 6.000%		02/01/2017.	Paydown		104,628	104,639	88,019	87,513		17,115		17,115		104,628			0	609	02/01/2037.	1FM
32052U AQ 6	FIRST HORIZON MORTGAGE PASS-TH 6.000%		03/01/2017.	Paydown		16,749	16,496	13,716	13,796		2,953		2,953		16,749			0	254	02/01/2037.	1FM
32056Q AB 4	FIRST HORIZON MORTGAGE PASS-TH 6.250%		02/01/2017.	Paydown		288,154	311,767	215,573	214,397		73,758		73,758		288,154			0	2,761	02/01/2038.	1FM
32056Q AB 4	FIRST HORIZON MORTGAGE PASS-TH 6.250%		03/01/2017.	Paydown			(789)	(536)	(543)		543		543					0	9	02/01/2038.	1FM
32113J AA 3	FIRST NLC TRUST FNLC_05-1 1.442% 05/25		02/27/2017.	Paydown		225,101	225,101	184,613	185,666		39,435		39,435		225,101			0	368	05/25/2035.	1FM
32113J AA 3	FIRST NLC TRUST FNLC_05-1 1.442% 05/25		03/27/2017.	Paydown		87,491	87,491	71,655	72,164		15,327		15,327		87,491			0	269	05/25/2035.	1FM
33632* UQ 8	CVS HEALTH CORP 7.280% 01/10/24		03/10/2017.	Redemption 100.0000		76,788	76,788	80,651	78,488		(1,700)		(1,700)		76,788			0	935	01/10/2024.	2
341081 FM 4	FLORIDA POWER AND LIGHT CO 3.125% 12/0		01/01/2017.	METLIFE 0HA 10276		4,044,532	4,000,000	3,993,480	3,994,141				0		3,994,141		50,391	50,391	10,417	12/01/2025.	1FE
34416C AQ 3	FOCUS BRANDS INC TL L+400 10/03		03/24/2017.	Redemption 100.0000		29,167	29,167	29,021	29,023		144		144		29,167			0	453	10/03/2023.	4FE
34528Q DF 8	FORD CREDIT FLOORPLAN MASTER O 1.312%		02/15/2017.	Paydown		5,000,000	5,000,000	4,995,898	5,000,273		(273)		(273)		5,000,000			0	9,765	02/15/2019.	1FE

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

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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)
34531A AC 8	FORD CREDIT AUTO LEASE TRUST F 1.452%		03/15/2017.	Paydown		1,268,341	1,268,341	1,268,341	1,268,341				0		1,268,341			0	2,819	11/15/2018.	1FE
34532E AC 9	FORD CREDIT AUTO OWNER TRUST F 1.222%		03/15/2017.	Various		8,925,660	8,917,457	8,917,457	8,917,457				0		8,917,457		8,203	8,203	22,047	03/15/2019.	1FE
345397 WM 1	FORD MOTOR CREDIT COMPANY LLC 1.803% 0		01/17/2017.	Maturity		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	21,211	01/17/2017.	2FE
346845 AA 8	FORT BENNING FAMILY COMMUNITIE 5.280%		01/15/2017.	Redemption 100.0000		637,576	637,576	637,576	637,576				0		637,576			0	16,832	01/15/2021.	1FE
347075 AC 7	FORT CARSON FAMILY HSG L L C C 7.650%		03/15/2017.	Redemption 100.0000		880,000	880,000	1,074,203	930,697		(50,697)		(50,697)		880,000			0	11,193	11/15/2021.	1FE
347454 AA 8	FORT HOOD FAMILY HOUSING TRUST 5.633%		03/15/2017.	Redemption 100.0000		55,000	55,000	55,000	55,000				0		55,000			0	517	10/15/2036.	1FE
347454 AB 6	FORT HOOD FAMILY HOUSING TRUST 5.795%		03/15/2017.	Redemption 100.0000		175,000	175,000	171,483	172,396		2,604		2,604		175,000			0	1,667	10/15/2036.	1FE
35802X AJ 2	FRESENIUS MEDICAL CARE US FINA 4.750%		03/13/2017.	CITIGROUP GLOBAL MARKETS INC/		2,010,000	2,000,000	2,000,000	2,000,000				0		2,000,000		10,000	10,000	39,847	10/15/2024.	3FE
35952S AA 0	FTG Fraser Transportation Grp 3.577% 1		03/31/2017.	Redemption 100.0000		473,416	473,416	486,493	470,803				0	15,690	486,493	(13,077)		(13,077)	8,467	12/30/2033.	1FE
35968* AA 4	FULLBEAUTY BRANDS HOLDINGS COR		03/31/2017.	Redemption 100.0000		5,013	5,013	4,715	4,726		286		286		5,013			0	73	10/15/2022.	4FE
36155J AF 2	GCI INC GCI INC 02/02/22		03/31/2017.	Redemption 100.0000		11,100	11,100	11,042	11,042		58		58		11,100			0	106	02/02/2022.	3FE
36165T AD 3	GCP APPLIED TECHNOLOGIES INC 03		03/31/2017.	Redemption 100.0000		2,500	2,500	2,509	2,510		(10)		(10)		2,500			0	27	03/24/2022.	3FE
36185P AB 1	GMAC COMMERCIAL MORTGAGE ASSET 6.319%		03/10/2017.	Redemption 100.0000		90,186	90,186	90,102	90,108		78		78		90,186			0	950	08/10/2048.	2AM
36186Y AF 2	GMAC COMMERCIAL MORTGAGE ASSET 6.107%		03/10/2017.	Redemption 100.0000		9,370	9,370	9,314	9,317		53		53		9,370			0	96	08/10/2052.	2
36192K AX 5	GSMS_12-GCJ7 GSMS 2012-GCJ7 B 4.740% 0		01/01/2017.	METLIFE 0HA 10276		534,452	500,000	547,793	536,147				0		536,147		(1,695)	(1,695)	3,950	05/01/2045.	1FM
362256 AC 3	GSAA HOME EQUITY TRUST GSAA_06 1.222%		02/25/2017.	Paydown		698,517	698,517	401,137	397,254		301,262		301,262		698,517			0	929	10/25/2036.	1FM
362256 AC 3	GSAA HOME EQUITY TRUST GSAA_06 1.222%		03/25/2017.	Paydown		296,682	296,682	168,395	168,727		127,957		127,957		296,682			0	747	10/25/2036.	1FM
36228F 6P 6	GSAMP_04-AR1 1.957% 06/25/34		03/27/2017.	Paydown		213,527	213,527	192,175	201,676		11,851		11,851		213,527			0	676	06/25/2034.	1FM
36228F AA 4	GSMPS MORTGAGE LOAN TRUST 8.000% 09/01		03/01/2017.	Paydown		1,195	1,195	1,252	1,221		(26)		(26)		1,195			0	9	09/01/2027.	3FM
3622EQ AE 5	GSAA HOME EQUITY TRUST GSAA_07 1.212%		02/25/2017.	Paydown		265,976	265,976	159,222	158,902		107,075		107,075		265,976			0	342	02/25/2037.	1FM
3622EQ AE 5	GSAA HOME EQUITY TRUST GSAA_07 1.212%		03/25/2017.	Paydown		165,554	165,554	98,262	98,907		66,647		66,647		165,554			0	413	02/25/2037.	1FM
3622MP BE 7	GSR MORTGAGE LOAN TRUST GSR_07 6.000%		02/01/2017.	Paydown		299,978	310,795	297,416	296,074		3,903		3,903		299,978			0	2,329	01/01/2037.	3FM
3622MP BE 7	GSR MORTGAGE LOAN TRUST GSR_07 6.000%		03/01/2017.	Paydown		130,964	135,852	129,952	129,417		1,547		1,547		130,964			0	2,037	01/01/2037.	3FM
362334 BQ 6	GSAA HOME EQUITY TRUST GSAA_06 1.062%		02/25/2017.	Paydown		77,955	77,955	42,563	42,416		35,539		35,539		77,955			0	85	03/25/2036.	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
362334 BQ 6	GSAA HOME EQUITY TRUST GSAA_06 1.062%		03/25/2017	Paydown		45,038	45,038	24,392	24,506		20,533		20,533		45,038			0	96	03/25/2036	1FM
362334 ME 1	GSAA HOME EQUITY TRUST GSAA_06 5.147%		02/01/2017	Paydown		107,028	107,028	55,666	55,594		51,433		51,433		107,028			0	494	03/01/2036	1FM
362334 ME 1	GSAA HOME EQUITY TRUST GSAA_06 5.147%		03/01/2017	Paydown		30,389	30,389	15,671	15,785		14,604		14,604		30,389			0	245	03/01/2036	1FM
362341 DP 1	GSR_05-6F 5.250% 07/01/35		03/01/2017	Paydown		910,017	910,017	840,238	872,804		37,213		37,213		910,017			0	8,679	07/01/2035	1FM
362341 VS 5	GSR MORTGAGE LOAN TRUST GSR_05 5.500%		03/01/2017	Paydown		2,046	2,089	2,071	2,081		(34)		(34)		2,046			0	22	11/01/2035	3FM
362341 YF 0	FIRST FRANKLIN MTG LOAN ASSET 1.627% 1		03/25/2017	Paydown		163,009	163,009	143,652	149,950		13,061		13,061		163,009			0	419	11/25/2035	1FM
362381 AC 9	GSAA HOME EQUITY TRUST GSAA_06 1.232%		02/25/2017	Paydown		592,666	592,666	375,170	373,184		219,482		219,482		592,666			0	724	08/25/2036	1FM
362381 AC 9	GSAA HOME EQUITY TRUST GSAA_06 1.232%		03/25/2017	Paydown		286,212	286,212	179,066	180,220		105,994		105,994		286,212			0	728	08/25/2036	1FM
36242D 3W 1	GSAA HOME EQUITY TRUST GSAA_05 1.352%		03/25/2017	Paydown		1,387,291	1,387,291	1,340,470	1,369,437		17,854		17,854		1,387,291			0	3,039	06/25/2035	1FM
36242D NU 3	GSAMP TRUST GSAMP_04-OPT 1.852% 11/25/		03/27/2017	Paydown		183,955	183,955	183,955	183,955				0		183,955			0	398	11/25/2034	1FM
36242D VA 8	GSR MORTGAGE LOAN TRUST GSR_05 5.500%		03/01/2017	Paydown		122,600	122,600	123,079	122,600				0		122,600			0	1,243	02/01/2035	1FM
36244S AC 2	GSAA HOME EQUITY TRUST GSAA_06 6.040%		02/01/2017	Paydown		104,866	104,866	60,445	61,085		43,780		43,780		104,866			0	466	07/01/2036	1FM
36244S AC 2	GSAA HOME EQUITY TRUST GSAA_06 6.040%		03/01/2017	Paydown		55,160	55,160	31,540	32,131		23,028		23,028		55,160			0	436	07/01/2036	1FM
36248T AA 0	GS MORTGAGE SECURITIES CORPORA 1.122%		03/25/2017	Paydown		1,162,540	1,162,540	1,105,866	1,133,044		29,496		29,496		1,162,540			0	1,764	04/25/2037	1FE
36248V AA 5	GSMSC 2015-6R A 0.891% 02/01/37		03/01/2017	Paydown		2,436,406	2,436,406	2,296,313	2,338,004		98,403		98,403		2,436,406			0	3,327	02/01/2037	1FM
36249X AD 4	GS MORTGAGE SECURITIES CORP GS 1.162%		03/27/2017	Paydown		164,766	164,766	159,412	162,587		2,179		2,179		164,766			0	243	09/25/2036	1FM
36250P AD 7	GS MORTGAGE SECURITIES TRUST G 3.764%		01/01/2017	METLIFE 0HA 10276		1,826,329	1,750,000	1,802,372	1,795,674				0		1,795,674		30,655	30,655	10,978	07/01/2048	1FM
36250P AH 8	GS MORTGAGE SECURITIES TRUST G 4.018%		02/16/2017	Various		5,963,996	5,718,000	6,017,701	5,994,018		(3,280)		(3,280)		5,990,738		(26,742)	(26,742)	46,271	07/01/2048	1FM
36250Q AG 8	GM FINANCIAL AUTOMOBILE LEASIN 2.980%		01/01/2017	METLIFE 0HA 10276		1,005,376	1,000,000	999,930	999,930				0		999,930		5,446	5,446	911	11/20/2019	1FE
36250T AA 5	GS MORTGAGE SECURITIES CORPORA 1.152%		03/25/2017	Paydown		177,438	177,438	161,912	168,882		8,555		8,555		177,438			0	323	04/26/2037	1FM
36250U AC 8	GM FINANCIAL AUTOMOBILE LEASIN 1.578%		03/28/2017	Various		2,980,963	2,976,036	2,976,036	2,976,036				0		2,976,036		4,927	4,927	10,530	07/20/2018	1FE
36251Q AA 0	GS MORTGAGE SECURITIES CORPORA 0.896%		03/25/2017	Paydown		1,162,540	1,162,540	1,126,211	1,133,580		28,960		28,960		1,162,540			0	1,764	04/26/2037	1FM
36252A AH 9	GS MORTGAGE SECURITIES TRUST G 4.238%		01/01/2017	METLIFE 0HA 10276		4,161,256	4,000,000	4,119,769	4,108,073				0		4,108,072		53,184	53,184	28,253	11/01/2048	1FM

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36252R BC 2	GSMS_14-GC18 4.885% 01/01/47	..	01/01/2017.	METLIFE 0HA 10276		4,933,616	4,620,000	5,009,813	4,963,445				0		4,963,444		(29,828)	(29,828)	37,615	01/01/2047.	1FM
36266W AD 4	GSR MORTGAGE LOAN TRUST GSR_06 1.332%	..	02/25/2017.	Various		466,308	586,856	308,334	280,664		185,644		185,644		466,308			0	919	01/25/2037.	1FM
36266W AD 4	GSR MORTGAGE LOAN TRUST GSR_06 1.332%	..	03/02/2017.	Various		9,805,779	19,501,859	10,197,656	9,326,763		867,247		867,247		10,194,010		(388,231)	(388,231)	43,531	01/25/2037.	1FM
36298G AA 7	GSPA MONETIZATION TRUST GS 6.422% 10/0	..	03/09/2017.	Redemption 100.0000		308,428	308,428	317,039	313,492		(5,064)		(5,064)		308,428			0	3,308	10/09/2029.	2FE
36298Y AA 8	GSAA HOME EQUITY TRUST GSAA_06 1.032%	..	02/25/2017.	Paydown		139,989	139,989	71,028	70,651		69,339		69,339		139,989			0	153	09/25/2036.	1FM
36298Y AA 8	GSAA HOME EQUITY TRUST GSAA_06 1.032%	..	03/25/2017.	Paydown		53,886	53,886	27,052	27,195		26,691		26,691		53,886			0	110	09/25/2036.	1FM
36319G AA 2	GALAXY CLO LTD GALXY_14-18A 2.493% 10/	D	03/17/2017.	Paydown		24,250,000	24,250,000	24,074,688	24,215,757		34,243		34,243		24,250,000			0	268,233	10/15/2026.	1FE
37943V BE 2	GLOBAL PAYMENTS INC. GLOBAL PAYMENTS INC	..	03/31/2017.	Redemption 100.0000		2,595	2,595	2,571	2,572		23		23		2,595			0	21	04/22/2023.	3FE
38012M AA 5	GMAC COMMERCIAL MORTGAGE ASSET 5.456%	..	03/10/2017.	Redemption 100.0000		14,157	14,157	14,213	14,209		(51)		(51)		14,157			0	129	03/10/2051.	1
38012N AA 3	GMAC COMMERCIAL MORTGAGE ASSET 5.644%	..	03/10/2017.	Redemption 100.0000		22,092	22,092	21,657	21,687		405		405		22,092			0	207	04/10/2051.	2
38013G AH 2	GM FINANCIAL AUTOMOBILE LEASIN 1.398%	..	03/28/2017.	Various		2,042,465	2,042,398	2,041,049	2,042,623		(219)		(219)		2,042,403		62	62	4,486	04/20/2018.	1FE
380797 AA 8	GOLDEN BEAR GLDN_16-R 5.650% 09/20/47	..	03/20/2017.	Paydown		437,653	437,653	437,653	437,653				0		437,653			0	7,556	09/20/2047.	2FE
38081E AA 9	GOLDEN BEAR GLDN_16-1A 3.750% 09/20/47	..	03/20/2017.	Paydown		674,408	674,408	674,408	674,408				0		674,408			0	12,645	09/20/2047.	1FE
38141G VP 6	GOLDMAN SACHS GROUP INCTHE 2.750% 09/1	..	01/01/2017.	METLIFE 0HA 10276		3,012,809	3,000,000	2,993,880	2,995,389				0		2,995,389		17,420	17,420	24,292	09/15/2020.	1FE
38217K AA 2	GOODGREEN TRUST GGHOLD_16-A 3.230% 10/	..	03/15/2017.	Paydown		359,249	359,249	359,071	359,249				0		359,249			0	(1,365)	10/15/2052.	1FE
383909 AE 8	W R GRACE&CO - CONN 5.125% 10/01/21	..	03/10/2017.	GOLDMAN SACHS & COMPANY..		1,045,000	1,000,000	1,000,000	1,000,000				0		1,000,000		45,000	45,000	23,347	10/01/2021.	3FE
389375 C@ 3	GRAY TELEVISION INC. 06/10/21...	..	02/07/2017.	Redemption 100.0000		1,000,000	1,000,000	1,001,250	1,001,099		(1,099)		(1,099)		1,000,000			0	7,778	06/10/2021.	3FE
39063@ AF 7	GREAT LAKES GAS TRANSMISSION C 6.730%	..	03/25/2017.	Redemption 100.0000		1,300,000	1,300,000	1,274,711	1,298,859		1,141		1,141		1,300,000			0	43,745	03/25/2018.	2
39278* AA 1	GREEN COUNTRY ENERGY LLC 7.210% 02/10/	..	02/10/2017.	Redemption 100.0000		391,457	391,457	388,763	390,360		1,097		1,097		391,457			0	7,056	02/10/2024.	2FE
395386 AP 0	GPMH_99-3 7.270% 06/01/29	..	01/30/2017.	Various		3,332,855	3,253,019	3,394,830	3,231,927	59,193	(1,451)		57,742		3,289,669		43,186	43,186	38,179	06/01/2029.	5AM
395386 AP 0	GPMH_99-3 7.270% 06/01/29	..	01/25/2017.	Various		6,467,700	6,308,028	6,583,018	6,267,128	114,782	(583)		114,199		6,381,328		86,372	86,372	75,158	06/01/2029.	5AM
39538V AA 8	GREENPOINT MORTGAGE LOAN TRUST 1.557%	..	03/25/2017.	Paydown		123,909	123,909	106,627	109,458		14,449		14,449		123,909			0	331	10/25/2034.	1FM
39538W GA 0	GREENPOINT MORTGAGE FUNDING TR 1.212%	..	03/27/2017.	Paydown		151,213	151,213	127,775	127,952		23,259		23,259		151,213			0	272	03/25/2036.	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
39538W HA 9	GREENPOINT MORTGAGE PASS-THROU 1.192%	..	03/25/2017.	Paydown		688,531	689,089	531,459	540,027		148,504		148,504		688,531			0	1,213	04/25/2036.	1FM
39539F AK 0	REENPOINT MORTGAGE PASS-THROUG 1.162%	..	03/25/2017.	Paydown		1,234,712	1,234,712	993,943	1,004,181		230,531		230,531		1,234,712			0	1,952	09/25/2046.	1FM
39539M AA 7	GREENPOINT MORTGAGE FUNDING TR 1.202%	..	03/27/2017.	Paydown		1,066,279	1,066,279	898,181	930,477		135,802		135,802		1,066,279			0	1,754	06/25/2037.	1FM
397624 AE 7	GREIF INC 6.750% 02/01/17	..	02/01/2017.	Maturity		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	101,250	02/01/2017.	3FE
40051@ AA 0	GOLDMAN SACHS CAPITAL PARTNERS	..	03/13/2017.	Redemption 100.0000		752,613	752,613	752,613	752,613				0		752,613			0	3,017	06/30/2017.	1Z
40066N AA 4	GUANAY FINANCE LIMITED 6.000% 12/15/20	D	03/15/2017.	Redemption 100.0000		114,193	114,193	116,591	115,598		(1,405)		(1,405)		114,193			0	1,713	12/15/2020.	4AM
40428H PV 8	HSBC USA INC 2.750% 08/07/20	..	01/01/2017.	METLIFE 0HA 10276		3,000,228	3,000,000	2,997,360	2,998,063				0		2,998,063		2,165	2,165	33,000	08/07/2020.	1FE
40431M AJ 5	HOUSEHOLD HOME EQUITY LOAN TRU 1.278%	..	03/20/2017.	Paydown		319,352	319,352	315,360	318,970		380		380		319,352			0	589	07/20/2036.	1FM
40449@ BF 9	HABITAT FOR HUMANITY INTL 5.000% 01/10	..	01/10/2017.	Redemption 100.0000		6,460	6,460	6,460	6,460				0		6,460			0	81	01/10/2017.	5*
40449@ BK 8	HABITAT FOR HUMANITY INTL 5.000% 07/10	..	01/10/2017.	Redemption 100.0000		374,565	374,565	374,565	374,565				0		374,565			0	4,682	07/10/2021.	5*
40449@ BP 7	HABITAT FOR HUMANITY INTL 3.500% 01/10	..	01/10/2017.	Redemption 100.0000		28,252	28,252	28,252	28,252				0		28,252			0		01/10/2021.	5*
40449@ BQ 5	HABITAT FOR HUMANITY INTL 4.250% 07/10	..	01/10/2017.	Redemption 100.0000		58,646	58,646	58,646	58,646				0		58,646			0	623	07/10/2024.	5*
404497 A* 0	HABITAT FOR HUMANITY INTL 5.000% 01/10	..	01/10/2017.	Redemption 100.0000		2,678	2,678	2,678	2,678				0		2,678			0	33	01/10/2022.	5*
406216 AX 9	HALLIBURTON COMPANY 6.15% 9/15/2019 6.	..	03/15/2017.	DIRECT		8,801,550	8,000,000	8,467,919	8,375,615		(27,100)		(27,100)		8,348,514		453,036	453,036	246,000	09/15/2019.	2FE
406216 BG 5	HALLIBURTON COMPANY 3.800% 11/15/25	..	01/01/2017.	METLIFE 0HA 10276		4,071,816	4,000,000	3,988,760	3,989,839				0		3,989,839		81,977	81,977	19,422	11/15/2025.	2FE
41151P AL 9	HARBOR FREIGHT TOOLS USA INC 08	..	01/31/2017.	Redemption 100.0000		17,500	17,500	17,469	17,460		40		40		17,500			0	179	08/12/2023.	3FE
41161M AC 4	HARBORVIEW MORTGAGE LOAN TRUST 1.158%	..	02/19/2017.	Paydown		392,123	392,123	236,346	234,335		157,788		157,788		392,123			0	539	07/19/2046.	1FM
41161M AC 4	HARBORVIEW MORTGAGE LOAN TRUST 1.158%	..	03/20/2017.	Paydown		384,669	384,669	230,863	229,881		154,788		154,788		384,669			0	1,250	07/19/2046.	1FM
41161P LC 5	HARBORVIEW MORTGAGE LOAN TRUST 1.618%	..	02/19/2017.	Paydown		847,550	1,166,756	813,065	813,846		33,702		33,702		847,550			0	2,110	03/19/2035.	1FM
41161P LC 5	HARBORVIEW MORTGAGE LOAN TRUST 1.618%	..	03/19/2017.	Paydown		513,668	512,084	356,797	357,194		156,474		156,474		513,668			0	1,823	03/19/2035.	1FM
41161P MF 7	HARBORVIEW MORTGAGE LOAN TRUST 1.238%	..	02/19/2017.	Paydown		437,790	582,930	381,478	382,287		55,503		55,503		437,790			0	679	06/19/2035.	1FM
41161P MF 7	HARBORVIEW MORTGAGE LOAN TRUST 1.238%	..	03/19/2017.	Paydown		187,068	183,038	119,379	120,037		67,031		67,031		187,068			0	490	06/19/2035.	1FM
41161P MG 5	HARBORVIEW MORTGAGE LOAN TRUST 1.218%	..	03/20/2017.	Paydown		729,886	729,886	622,797	639,785		90,101		90,101		729,886			0	1,194	06/19/2035.	1FM

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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)
41162D AF 6	HARBORVIEW MORTGAGE LOAN TRUST 1.168%		03/19/2017	Paydown		43,219	43,219	35,062	35,501		7,718		7,718		43,219			0	73	01/19/2038	1FM
41164Y AB 7	HARBORVIEW MORTGAGE LOAN TRUST 1.198%		03/19/2017	Paydown		399,799	399,799	348,229	359,518		40,282		40,282		399,799			0	505	07/19/2047	1FM
42206J AP 7	HD Supply 08/13/21		03/31/2017	Redemption 100.0000		1,116,260	1,116,260	1,113,565	1,111,982		4,278		4,278		1,116,260			0	120	08/13/2021	3FE
42771R AA 7	HERO FUNDING TRUST HERO_16-1R 4.500% 0		03/21/2017	Paydown		142,064	142,064	140,654	140,662		1,401		1,401		142,064			0	1,705	09/21/2042	2FE
428040 CG 2	HERTZ CORPORATION THE 7.375% 01/15/21		03/29/2017	BARCLAYS CAPITAL INC.		179,550	180,000	180,000	180,000				0		180,000		(450)	(450)	9,514	01/15/2021	4FE
42806L AA 9	HERC RENTALS INC 7.500% 06/01/22		03/10/2017	Call 103.0000		107,120	104,000	104,000	104,000		3,120		3,120		107,120			0	2,145	06/01/2022	4FE
42806L AB 7	HERC RENTALS INC 7.750% 06/01/24		03/10/2017	Call 103.0000		290,460	282,000	282,000	282,000		8,460		8,460		290,460			0	6,010	06/01/2024	4FE
43289* AA 0	HILTON WORLDWIDE FINANCE LLC 09		03/16/2017	Tax Free Exchange		12,960	13,042	12,912	12,956		4		4		12,960			0	166	09/23/2020	3FE
43457# AA 2	WALGREEN CO LEASE PASS THROUGH 5.400%		03/15/2017	Redemption 100.0000		9,107	9,107	9,325	9,279		(172)		(172)		9,107			0	82	03/15/2030	2
437084 JT 4	HOME EQUITY ASSET TRUST HEAT_0 2.032%		03/27/2017	Paydown		490,069	490,069	486,087	491,102		(1,034)		(1,034)		490,069			0	1,226	07/25/2035	1FM
437084 PQ 3	HOME EQUITY ASSET TRUST HEAT_0 1.362%		03/27/2017	Paydown		296,114	296,114	293,569	296,594		(480)		(480)		296,114			0	647	01/25/2036	1FM
437084 SV 9	HEAT_06-2 1.292% 05/25/36		03/27/2017	Paydown		278,016	278,016	232,143	256,707		21,309		21,309		278,016			0	492	05/25/2036	1FM
43710L AC 8	HOME EQUITY ASSET TRUST HEAT_0 1.092%		03/27/2017	Paydown		235,890	235,890	223,800	229,335		6,553		6,553		235,890			0	418	05/25/2037	1FM
437303 AA 8	HOME PARTNERS OF AMERICA TRUST 2.062%		03/15/2017	Paydown		284,267	284,267	282,083	282,352		1,914		1,914		284,267			0	873	10/17/2033	1FE
437609 BK 5	HSMS_98-2 6.750% 06/01/28		03/01/2017	Paydown		1,310	1,310	1,292	1,310				0		1,310			0	14	06/01/2028	1FM
44043V AD 0	HORIZON PHARMA INC 04/29/21		01/03/2017	Redemption 100.0000		3,500	3,500	3,493	3,511		(11)		(11)		3,500			0	27	04/29/2021	3FE
44217N AC 0	HOUSTON GALLERIA MALL TRUST HG 3.087%		02/16/2017	CITIGROUP GLOBAL MARKETS INC/		5,924,063	6,000,000	5,945,156	5,954,712		796		796		5,955,508		(31,445)	(31,445)	39,096	03/01/2037	1FM
44416* AB 2	HUDSON TRANSMISSION PARTNERS L HUDSON TR		02/28/2017	Redemption 100.0000		36,535	36,535	36,535	36,535				0		36,535			0	404	05/31/2033	2FE
44919* AC 2	I-595 EXPRESS LLC 3.310% 12/31/31		03/31/2017	Redemption 100.0000		301,520	301,520	301,520	301,520				0		301,520			0	2,495	12/31/2031	1FE
449670 EP 9	IMCH_98-3 7.220% 08/01/29		03/01/2017	Paydown		1,634	1,634	1,713	1,628		7		7		1,634			0	20	08/01/2029	1FM
44969C AT 7	IMS HEALTH INCORPORATED		03/31/2017	Various									0					0	676	03/17/2021	3FE
44969C AT 7	IMS HEALTH INCORPORATED 03/17/2		03/07/2017	Various		976,698	989,822	967,552	970,773		5,925		5,925		976,698			0	9,245	03/17/2021	3FE
449786 AQ 5	ING BANK NV 3.750% 03/07/17	D	03/07/2017	Maturity		1,000,000	1,000,000	999,980	1,000,000				0		1,000,000			0	18,750	03/07/2017	1FE
44987C AG 3	ING BANK NV 2.700% 08/17/20	D	01/01/2017	METLIFE 0HA 10276		1,254,662	1,250,000	1,249,125	1,249,354				0		1,249,353		5,309	5,309	12,563	08/17/2020	1FE
45255R AX 5	IMPAC SECURED ASSETS CORP IMSA 1.182%		02/27/2017	Paydown		458,694	494,326	415,495	411,961		46,734		46,734		458,694			0	602	11/25/2036	1FM
45255R AX 5	IMPAC SECURED ASSETS CORP IMSA 1.182%		03/27/2017	Paydown		82,596	97,158	81,895	80,969		1,626		1,626		82,596			0	235	11/25/2036	1FM
45660L 3X 5	RESIDENTIAL ASSET SECURITIZATI 6.000%		02/01/2017	Paydown		92,691	121,016	84,919	84,342		8,349		8,349		92,691			0	919	02/01/2036	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
45660L 3X 5	RESIDENTIAL ASSET SECURITIZATI 6.000%	..	03/01/2017.	Paydown		69,731	92,687	64,633	64,598		5,132		5,132		69,731			0	1,390	02/01/2036.	1FM
45660L D9 7	RESIDENTIAL ASSET SECURITIZATI 5.500%	..	02/01/2017.	Paydown		77,356	164,674	117,813	118,169		(40,814)		(40,814)		77,356			0	1,082	10/01/2035.	1FM
45660L D9 7	RESIDENTIAL ASSET SECURITIZATI 5.500%	..	03/01/2017.	Paydown			63,241	45,779	45,382		(45,381)		(45,381)					0	894	10/01/2035.	1FM
45661@ AE 3	INEOS US FINANCE LLC	..	03/31/2017.	Various									0					0	24,905	05/04/2018.	3FE
45661@ AE 3	INEOS US FINANCE LLC 05/04/18	..	02/27/2017.	Various		8,855,118	8,855,118	8,826,589	8,835,029		20,089		20,089		8,855,118			0	29,517	05/04/2018.	3FE
45670L AA 5	IMSC_07-HOA1 1.162% 07/25/47	..	02/27/2017.	Paydown		185,119	185,119	144,885	143,696		41,423		41,423		185,119			0	277	07/25/2047.	1FM
45670L AA 5	IMSC_07-HOA1 1.162% 07/25/47	..	03/27/2017.	Paydown		22,858	22,858	17,870	17,743		5,114		5,114		22,858			0	54	07/25/2047.	1FM
46186G AE 3	INWOOD PARK CDO LTD INWD_06-1A INWD 2006	D	01/20/2017.	Paydown		232,015	232,015	222,155	228,724		3,291		3,291		232,015			0	665	01/20/2021.	1FE
466247 VH 3	JP MORGAN MORTGAGE TRUST JPMMT 6.000%	..	02/01/2017.	Paydown		162,108	162,108	144,520	144,981		17,128		17,128		162,108			0	1,441	09/01/2035.	1FM
466247 VH 3	JP MORGAN MORTGAGE TRUST JPMMT 6.000%	..	03/01/2017.	Paydown		32,904	32,904	29,277	29,427		3,476		3,476		32,904			0	493	09/01/2035.	1FM
46625H NX 4	JPMORGAN CHASE&CO 2.550% 10/29/20	..	01/01/2017.	METLIFE 0HA 10276		2,003,773	2,000,000	1,997,940	1,998,401				0		1,998,401		5,372	5,372	8,783	10/29/2020.	1FE
46625M KN 8	JP MORGAN CHASE COMMERCIAL MOR 6.450%	..	03/01/2017.	Paydown		1,319,676	1,319,676	1,325,603	1,319,676				0		1,319,676			0	19,807	05/01/2034.	1FM
46625M UB 3	JP MORGAN CHASE COMMERCIAL MOR 5.288%	..	03/01/2017.	Paydown		228,749	228,749	229,892	228,380		370		370		228,749			0	2,032	01/01/2037.	1FM
46626A AA 2	JP MORGAN H&Q 7.100% 09/15/17	..	03/15/2017.	Redemption 100.0000		1,367,449	1,367,449	1,354,472	1,366,516		932		932		1,367,449			0	16,213	09/15/2017.	1
46628Y AX 8	JPMMT_06-S2 6.500% 07/01/36	..	02/01/2017.	Paydown		108,968	109,163	85,877	85,601		23,367		23,367		108,968			0	976	07/01/2036.	1FM
46628Y AX 8	JPMMT_06-S2 6.500% 07/01/36	..	03/01/2017.	Paydown		43,562	43,547	34,142	34,148		9,414		9,414		43,562			0	708	07/01/2036.	1FM
46629B AC 3	JP MORGAN MORTGAGE ACQUISITION 5.777%	..	02/01/2017.	Paydown		157,204	157,204	106,370	130,981		26,223		26,223		157,204			0	673	08/01/2036.	1FM
46629B AC 3	JP MORGAN MORTGAGE ACQUISITION 5.777%	..	03/01/2017.	Paydown		36,639	36,639	24,808	30,527		6,111		6,111		36,639			0	278	08/01/2036.	1FM
46629H AA 4	JP MORGAN MORTGAGE ACQUISITION 1.112%	..	03/27/2017.	Paydown		342,723	342,723	333,511	336,014		6,708		6,708		342,723			0	546	07/25/2036.	1FM
46629Q AC 0	JP MORGAN MORTGAGE ACQUISITION 5.048%	..	02/01/2017.	Paydown		29,349	29,349	22,600	24,003		5,346		5,346		29,349			0	128	01/01/2025.	1FM
46629Q AC 0	JP MORGAN MORTGAGE ACQUISITION 5.048%	..	03/01/2017.	Paydown		11,608	11,608	8,890	9,494		2,115		2,115		11,608			0	116	01/01/2025.	1FM
46629S AE 2	JP MORGANMORTGAGE TRUST JPMMT_ 6.000%	..	02/01/2017.	Paydown		163,735	162,659	111,482	111,478		52,257		52,257		163,735			0	1,569	01/01/2037.	1FM
46629S AE 2	JP MORGANMORTGAGE TRUST JPMMT_ 6.000%	..	03/01/2017.	Paydown		147,798	150,354	102,676	103,044		44,753		44,753		147,798			0	2,255	01/01/2037.	1FM
46629Y AC 3	JP MORGAN CHASE COMMERCIAL MOR 5.440%	..	02/01/2017.	Paydown		2,716,880	2,716,880	3,054,942	2,718,624		(1,745)		(1,745)		2,716,880			0	14,511	06/01/2047.	1FM
46630M AF 9	JP MORGAN MORTGAGE ACQUISITION 4.847%	..	02/01/2017.	Paydown		118,804	118,804	79,527	85,911		32,894		32,894		118,804			0	472	01/01/2037.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
46630M AF 9	JP MORGAN MORTGAGE ACQUISITION 4.847%		03/01/2017	Paydown		50,355	50,355	33,507	36,413		13,942		13,942		50,355			0	496	01/01/2037	1FM
46630W AJ 9	JP MORGAN MORTGAGE TRUST JPMMT 6.000%		02/01/2017	Paydown		158,432	167,264	125,665	134,549		23,884		23,884		158,432			0	1,140	06/01/2037	1FM
46630W AJ 9	JP MORGAN MORTGAGE TRUST JPMMT 6.000%		03/01/2017	Paydown		22,715	42,555	31,671	34,232		(11,517)		(11,517)		22,715			0	638	06/01/2037	1FM
46637J AC 6	JP MORGAN REREMIC JPMRR_12-2 2.797% 03		03/01/2017	Paydown		318,487	318,487	321,258	321,086		(2,599)		(2,599)		318,487			0	1,588	03/01/2037	1FM
46641T AA 2	JP MORGAN REREMIC JPMRR_14-1 4.750% 03		03/01/2017	Paydown		465,858	465,858	478,774	477,339		(11,480)		(11,480)		465,858			0	3,267	03/01/2036	1FM
46641T AF 1	JP MORGAN REREMIC JPMRR_14-1 4.750% 03		03/01/2017	Paydown		396,950	396,950	410,347	407,858		(10,907)		(10,907)		396,950			0	2,787	03/01/2036	1FM
46641T AR 5	JP MORGAN REREMIC JPMRR_14-1 3.000% 04		03/01/2017	Paydown		452,155	452,155	437,460	439,885		12,270		12,270		452,155			0	2,239	04/01/2035	1FM
46641T BG 8	JP MORGAN REREMIC JPMRR_14-1 3.000% 06		03/01/2017	Paydown		899,576	899,576	883,733	885,026		14,552		14,552		899,576			0	4,242	06/01/2035	1FM
46641T BM 5	JP MORGAN REREMIC JPMRR_14-1 3.500% 08		03/01/2017	Paydown		239,916	239,916	241,115	240,948		(1,032)		(1,032)		239,916			0	1,290	08/01/2036	1FM
46642V AJ 7	JP MORGAN REMERIC JPMRR_14-5 3.000% 09		03/01/2017	Paydown		50,319	50,319	48,055	48,299		2,021		2,021		50,319			0	235	09/01/2036	1FM
46642V AL 2	JP MORGAN REMERIC JPMRR_14-5 5.000% 09		03/01/2017	Paydown		(45,163)	25,781	17,067	4,333		(49,496)		(49,496)		(45,163)			0	208	09/01/2036	1FM
46642V AN 8	JP MORGAN REMERIC JPMRR_14-5 1.532% 01		03/26/2017	Paydown		459,995	459,995	449,933	460,503		(509)		(509)		459,995			0	948	01/26/2036	1FM
46643T BE 1	JPMBB COMMERCIAL MORTGAGE SECU 3.800%		01/01/2017	METLIFE 0HA 10276		512,002	500,000	523,984	519,875				0		519,875		(7,873)	(7,873)	3,166	01/01/2048	1FM
46644B AD 2	JPMORGAN REREMIC JPMRR_15-1 1.232% 07/		03/27/2017	Paydown		315,253	315,253	314,860	315,253				0		315,253			0	1,123	07/25/2036	1FE
46644B AM 2	JPMORGAN REREMIC JPMRR_15-1 1.732% 07/		03/25/2017	Paydown		332,806	332,806	325,526	330,746		2,060		2,060		332,806			0	871	07/25/2036	1FE
46644U BA 5	JPMBB COMMERCIAL MORTGAGE SECU 3.822%		01/01/2017	METLIFE 0HA 10276		3,128,390	3,000,000	3,089,985	3,078,061				0		3,078,061		50,329	50,329	19,109	07/01/2048	1FM
46646R AJ 2	JPMDB COMMERCIAL MORTGAGE SECU 3.141%		02/02/2017	DEUTSCHE BANK SECURITIES INC		25,798,906	26,000,000	26,779,896	26,771,963		(7,338)		(7,338)		26,764,625		(965,719)	(965,719)	149,735	12/01/2049	1FM
47010B AB 0	JAGUAR LAND ROVER AUTOMOTIVE P 4.125%	D	03/22/2017	UBS SECURITIES LLC		1,020,000	1,000,000	1,000,000	1,000,000				0		1,000,000		20,000	20,000	11,688	12/15/2018	3FE
48121@ AC 5	JRD HOLDINGS LLC 3.470% 03/27/21		03/27/2017	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	34,700	03/27/2021	2FE
48239@ AB 6	WALGREEN CO LEASE PASS THROUGH 5.910%		03/15/2017	Redemption 100.0000		13,936	13,936	14,809	14,641		(705)		(705)		13,936			0	138	10/15/2031	2
48274@ AA 4	KWIK TRIP INC 3.900% 02/24/35		02/24/2017	Redemption 100.0000		44,472	44,472	44,472	44,472				0		44,472			0	434	02/24/2035	2
49460Y BC 8	KINETIC CONCEPTS INC 11/04/20.		02/03/2017	Redemption 100.0000		16,583,754	16,583,754	16,434,355	16,446,082		137,672		137,672		16,583,754			0	80,615	11/04/2020	3FE
496676 AC 1	KINGSTON SOLAR LP 3.571% 07/31/35.		01/31/2017	Redemption 100.0000		95,973	95,973	94,548	93,303				0	1,244	94,548	1,425		1,425	1,023	07/31/2035	2FE
49917# AB 1	KNOLLWOOD COTTAGE HILL DEVELOP 7.470%		03/15/2017	Redemption 100.0000		43,790	43,790	50,845	47,832		(4,042)		(4,042)		43,790			0	544	06/15/2026	2

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
50076@ AC 6	KRATON POLYMERS LLC 01/06/22.	..	01/09/2017.	Tax Free Exchange		4,817,212	4,833,368	4,817,327	4,817,146		66		66		4,817,212			0	8,056	01/06/2022.	4FE
50152# AC 1	KT REAL ESTATE HOLDINGS LLC 3.580% 05/	..	02/24/2017.	Redemption 100.0000		114,417	114,417	114,417	114,417				0		114,417			0	1,023	05/24/2035.	2
501773 CZ 6	LB COMMERCIAL CONDUIT MORTGAGE 6.410%	..	03/01/2017.	Paydown		156,568	156,568	107,298	155,124		1,444		1,444		156,568			0	1,679	06/01/2031.	1FM
50219J AA 8	LSTAR Securities Inv Trust 2.784% 10/0.	..	03/01/2017.	Various		2,918,981	2,920,942	2,873,295	2,889,558		7,559		7,559		2,920,201		(1,220)	(1,220)	12,801	10/01/2020.	1FE
50219P AA 4	LSTAR SECURITIES INVESTMENT TR 2.784%	..	03/01/2017.	Paydown		1,212,698	1,212,698	1,182,436	1,184,933		27,764		27,764		1,212,698			0	3,736	01/01/2021.	1FE
50512# AA 0	LA STADIUM FINANCE CO LLC 12/12	..	03/31/2017.	Redemption 100.0000		59,063	59,063	59,063	59,063				0		59,063			0	489	12/12/2018.	2FE
50820T AE 9	LAKE COUNTRY MORTGAGE LOAN TRU 1.632%	..	03/27/2017.	Paydown		1,335,517	1,335,517	1,310,056	1,333,514		2,004		2,004		1,335,517			0	3,261	07/25/2034.	1FM
513272 AA 2	LAMB WESTON HOLDINGS INC 4.625% 11/01/	..	03/13/2017.	GOLDMAN SACHS & COMPANY.		3,357,500	3,400,000	3,400,000	3,400,000				0		3,400,000		(42,500)	(42,500)	55,474	11/01/2024.	3FE
51783# AE 2	LAS VEGAS SANDS 12/16/20.	..	12/30/2016.	Tax Free Exchange		5,835,114	5,842,327	5,862,712	5,835,116		(2)		(2)		5,835,114			0		12/16/2020.	3FE
521615 AA 2	LEA POWER PARTNERS LLC Lea Power Partner	..	03/15/2017.	Redemption 100.0000		103,734	103,734	103,734	103,734				0		103,734			0	1,710	06/15/2033.	3FE
52467@ AU 9	TRINITY NEPONSET LLC 6.380% 03/01/29	..	03/01/2017.	Redemption 100.0000		36,762	36,762	37,051	36,941		(179)		(179)		36,762			0	392	03/01/2029.	3
525170 BD 7	LEHMAN MANUFACTURED HOUSING AS 6.545%	..	02/15/2017.	Paydown		60,625	61,297	61,426	59,981	1,469	(825)		644		60,625			0	505	07/15/2028.	5AM
525170 BD 7	LEHMAN MANUFACTURED HOUSING AS 6.545%	..	03/15/2017.	Paydown		31,690	32,001	32,087	31,315	767	(392)		375		31,690			0	524	07/15/2028.	5AM
525170 BE 5	LEHMAN MANUFACTURED HOUSING AS 7.033%	..	02/15/2017.	Paydown			5,974	5,711	5,715		(5,715)		(5,715)					0	54	07/15/2028.	3AM
525170 BE 5	LEHMAN MANUFACTURED HOUSING AS 7.033%	..	03/15/2017.	Paydown			3,019	2,886	2,887		(2,888)		(2,888)					0	53	07/15/2028.	3AM
52518R CC 8	LSSC_05-1 1.322% 09/26/45.	..	03/26/2017.	Paydown		253,467	253,467	229,790	231,661		21,805		21,805		253,467			0	495	09/26/2045.	1FM
525221 HD 2	LEHMAN XS TRUST LXS_06-2N 1.672% 02/01	..	03/01/2017.	Paydown		367,612	471,635	345,177	363,311		4,302		4,302		367,612			0	832	02/01/2036.	1FM
525226 AN 6	LEHMAN XS TRUST LXS_06-12N 1.157% 08/2	..	03/27/2017.	Paydown		660,989	708,635	559,737	572,970		88,019		88,019		660,989			0	952	08/25/2046.	1FM
525227 AE 4	LEHMAN XS TRUST LXS_06-GP2 1.192% 06/2	..	03/27/2017.	Paydown		442,595	442,405	344,799	358,188		84,407		84,407		442,595			0	772	06/25/2046.	1FM
52522D AQ 4	LEHMAN XS TRUST 1.182% 11/25/46.	..	03/27/2017.	Paydown		1,301,322	1,404,368	1,118,228	1,143,124		158,199		158,199		1,301,322			0	2,357	11/25/2046.	1FM
52523K BH 6	LEHMAN XS TRUST LXS_06-17 1.152% 08/25	..	03/25/2017.	Paydown		717,766	762,792	561,660	584,919		132,847		132,847		717,766			0	1,095	08/25/2046.	1FM
52523L AD 4	LEHMAN XS TRUST LXS_06-13 1.172% 09/25	..	03/27/2017.	Paydown		1,030,871	1,207,612	883,286	923,166		107,704		107,704		1,030,871			0	2,075	09/25/2036.	1FM
525248 AE 0	LXS_07-5H 4.730% 05/01/37.	..	02/01/2017.	Paydown		162,486	172,991	106,059	105,798		56,687		56,687		162,486			0	561	05/01/2037.	1FM
525248 AE 0	LXS_07-5H 4.730% 05/01/37.	..	03/01/2017.	Paydown		27,666	75,195	45,930	45,988		(18,322)		(18,322)		27,666			0	704	05/01/2037.	1FM
52524G AA 0	LEHMAN XS TRUST LXS_07-7N 1.202% 06/25	..	02/27/2017.	Paydown		176,490	234,638	175,979	184,378		(7,887)		(7,887)		176,490			0	336	06/25/2047.	1FM

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

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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)
52524G AA 0	LEHMAN XS TRUST LXS_07-7N 1.202% 06/25		03/27/2017.	Paydown		133,877	167,065	132,060	131,279		2,598		2,598		133,877			0	413	06/25/2047.	1FM
52524V AD 1	LEHMAN XS TRUST LXS_07-15N 1.282% 08/2		03/27/2017.	Paydown		502,129	502,129	418,649	418,649		83,479		83,479		502,129			0	811	08/25/2037.	1FM
52524V AQ 2	LEHMAN XS TRUST LXS_07-15N 1.882% 08/2		02/27/2017.	Paydown		899,052	1,517,849	1,074,076	1,071,254		(172,202)		(172,202)		899,052			0	3,254	08/26/2047.	1FM
52524V AQ 2	LEHMAN XS TRUST LXS_07-15N 1.882% 08/2		03/27/2017.	Paydown		479,977	835,145	593,726	589,422		(109,445)		(109,445)		479,977			0	3,484	08/26/2047.	1FM
52525B AD 4	LEHMAN XS TRUST LXS_07-16N 1.832% 09/2		03/27/2017.	Paydown		874,806	874,806	756,707	786,349		88,456		88,456		874,806			0	2,502	09/25/2047.	1FM
527298 BL 6	LEVEL 3 FINANCING INC 5.250% 03/15/26		03/23/2017.	Tax Free Exchange		3,200,000	3,200,000	3,200,000	3,200,000				0		3,200,000			0	73,733	03/15/2026.	3FE
52729K AM 8	LEVEL 3 FINANCING INC 05/31/22.		02/22/2017.	Redemption 100.0000		1,000,000	1,000,000	997,500	997,587		2,413		2,413		1,000,000			0	9,977	05/31/2022.	2FE
532621 AA 7	LIMEROCK CLO LROCK_14-2A 2.524% 04/18/	D	01/18/2017.	Paydown		5,000,000	5,000,000	4,994,625	5,051,425		(51,425)		(51,425)		5,000,000			0	30,432	04/18/2026.	1FE
532776 AX 9	LIN TELEVISION CORPORATION 6.375% 01/1		01/27/2017.	Call 103.1880		1,547,820	1,500,000	1,500,000	1,500,000		47,820		47,820		1,547,820			0	51,000	01/15/2021.	4FE
534187 AR 0	LINCOLN NATIONAL CORP 6.150% 04/07/36		01/01/2017.	METLIFE 0HA 10276		1,165,454	1,000,000	983,720	986,578				0		986,578		178,876	178,876	14,350	04/07/2036.	2FE
54226G AB 5	LONE STAR FUNDS 08/05/17		03/31/2017.	Redemption 100.0000		561,459	561,459	561,459	561,459				0		561,459			0	2,397	08/05/2017.	1Z
54230N AC 2	LOAN STAR PORTFOLIO TRUST LSPT 2.712%		03/15/2017.	Paydown		960,412	960,412	970,932	970,450		(10,038)		(10,038)		960,412			0	2,953	09/15/2028.	1FM
542514 HT 4	LONG BEACH MORTGAGE LOAN TRUST 1.882%		03/27/2017.	Paydown		488,724	488,724	450,752	458,715		30,009		30,009		488,724			0	1,356	10/25/2034.	1FM
54251P AA 5	LONG BEACH MORTGAGE LOAN TRUST 1.122%		03/25/2017.	Paydown		1,732,843	1,732,843	1,304,674	1,320,646		412,195		412,195		1,732,843			0	2,555	06/25/2036.	1FM
546403 AD 8	LOUISIANA PUB FACS AUTH 5.750% 02/01/1		02/01/2017.	Paydown		561,594	561,594	561,315	561,315		278		278		561,594			0	16,146	02/01/2019.	1FE
54910K AA 9	LSTAR SECURITIES INVESTMENT TR 2.784%		03/01/2017.	Paydown		479,774	479,774	475,427	312,769		3,010		3,010		479,774			0	2,149	07/01/2020.	1FE
54910L AA 7	LSTAR SECURITIES INVESTMENT TR 2.784%		03/01/2017.	Paydown		260,025	260,025	259,944			81		81		260,025			0	562	08/01/2020.	1FE
54911B AA 8	LSTAR SECURITIES INVESTMENT TR 2.784%		03/01/2017.	Various		1,716,295	1,716,295	1,686,580	1,689,432		26,862		26,862		1,716,295			0	7,885	11/02/2020.	1FE
54911B AA 8	LSTAR SECURITIES INVESTMENT TR 2.784%		01/01/2017.	Various		381,299	384,473	377,816	378,455				0		378,456		2,843	2,843	838	11/02/2020.	1FE
55274Q AN 5	MASTR ASSET SECURITIZATION TRU 6.000%		02/01/2017.	Paydown		83,098	83,098	76,091	75,471		7,627		7,627		83,098			0	709	06/01/2036.	1FM
55274Q AN 5	MASTR ASSET SECURITIZATION TRU 6.000%		03/01/2017.	Paydown		17,895	17,895	16,349	16,252		1,642		1,642		17,895			0	268	06/01/2036.	1FM
55279Y AB 9	MCA FUND HOLDING MCA14-1 4.289% 08/15/		02/15/2017.	Paydown		577,673	577,673	577,673	577,673				0		577,673			0	6,130	08/15/2024.	2AM
55296@ AB 1	MGE POWER ELM ROAD LLC 4.740% 02/25/41		03/25/2017.	Redemption 100.0000		208,332	208,332	229,392	228,921		(20,589)		(20,589)		208,332			0	1,646	02/25/2041.	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
55303K AC 7	MGM RESORTS INTERNATIONAL 04/07		03/31/2017.	Various		3,052,355	3,022,355	3,014,800	3,008,509		380		380		3,008,889		43,466	43,466	10,165	04/07/2023.	3FE
55314N AF 1	MKS INSTRUMENTS INC. 04/29/23.		03/31/2017.	Various		2,086,803	2,066,803	2,047,772	2,047,733		96		96		2,047,829		38,974	38,974	7,112	04/29/2023.	3FE
55328H AE 1	MULTIPLAN INC 05/25/24		03/31/2017.	Redemption 100.0000		15,851	15,851	15,771	15,774		77		77		15,851			0	169	05/25/2024.	4FE
564759 K# 4	MANUFACTURERS AND TRADERS TRUS 7.150%		03/15/2017.	Redemption 100.0000		450,809	450,809	494,040	462,503		(11,694)		(11,694)		450,809			0	5,383	01/15/2020.	2
56523P AE 4	GREEN MOUNTAIN COFFEE ROASTERS		03/13/2017.	Redemption 100.0000		7,944,690	7,944,690	7,965,236	7,963,166		(18,476)		(18,476)		7,944,690			0	80,658	01/21/2023.	3FE
57643L CJ 3	MAST_04-OPT1 2.632% 02/25/34		03/25/2017.	Paydown		25,552	25,552	20,405	21,877		3,675		3,675		25,552			0	126	02/25/2034.	1FM
57643L EW 2	MAST_04-OPT2 1.882% 09/25/34		03/27/2017.	Paydown		130,412	130,412	130,412	130,412				0		130,412			0	376	09/25/2034.	1FM
57643L EZ 5	MAST_04-OPT2 2.482% 09/25/34		03/27/2017.	Paydown		23,206	23,206	12,911	13,062		10,145		10,145		23,206			0	90	09/25/2034.	1FM
57643L LA 2	MASTR ASSET BACKED SECURITIES 5.183% 1		03/01/2017.	Paydown		597,430	597,430	646,068	605,513		(8,083)		(8,083)		597,430			0	4,176	11/01/2035.	1FM
58445M AP 7	MEDIACOM LLC/MEDIACOM CAPITAL 7.250% 0		02/15/2017.	Call 103.6250		1,036,250	1,000,000	1,000,000	1,000,000		36,250		36,250		1,036,250			0	36,250	02/15/2022.	4FE
59020U AB 1	MERRILL LYNCH MORTGAGE INVESTO 3.244%		03/01/2017.	Paydown		80,001	80,001	80,801	80,801		(801)		(801)		80,001			0	464	02/01/2034.	1FM
59073@ AA 4	MESQUITE POWER LLC 4.640% 12/31/39		03/31/2017.	Redemption 100.0000		42,952	42,952	42,952	42,952				0		42,952			0	498	12/31/2039.	2FE
591709 AL 4	METROPCS WIRELESS INC METROPCS WIRELESS		02/10/2017.	Call 102.2080		6,030,272	5,900,000	5,910,000	5,934,163		96,109		96,109		6,030,272			0	92,290	11/15/2020.	3FE
594088 AM 8	MICHAELS STORES INC MICHAELS STORES INC		01/31/2017.	Redemption 100.0000		2,743	2,743	2,741	2,740		2		2		2,743			0	18	01/28/2023.	3FE
59524E AB 8	MID-ATLANTIC FAMILY MILITARY C 5.240%		02/01/2017.	Redemption 100.0000		88,416	88,416	88,416	88,416				0		88,416			0	2,317	08/01/2050.	1FE
603374 AD 1	MINERVA LUXEMBOURG SA 6.500% 09/20/26	D	03/27/2017.	BARCLAYS BANK PLC - LNBR		1,462,500	1,500,000	1,486,440	1,486,718		238		238		1,486,956		(24,456)	(24,456)	51,459	09/20/2026.	3FE
60688B AD 0	MERRILL LYNCH COUNTRYWIDE COMM 5.861%		03/01/2017.	Paydown		3,150,813	3,150,813	3,322,819	3,172,899		(22,086)		(22,086)		3,150,813			0	40,066	08/01/2049.	1FM
60945L AS 4	MONITRON INTL MONITRON INTL 09/		03/31/2017.	Redemption 100.0000		7,157	7,157	7,050	7,051		106		106		7,157			0	164	09/30/2022.	4FE
61690A AE 4	MORGAN STANLEY BAML TRUST MSBA 3.753%		01/01/2017.	METLIFE 0HA 10276		4,131,286	4,000,000	4,119,756	4,110,148				0		4,110,148		21,138	21,138	25,020	12/01/2047.	1FM
61690A AG 9	MORGAN STANLEY BAML TRUST MSBA 4.068%		01/01/2017.	METLIFE 0HA 10276		1,038,920	1,000,000	1,029,980	1,023,763				0		1,023,763		15,157	15,157	7,107	12/01/2047.	1FM
61691A BL 6	MORGAN STANLEY CAPITAL I TRUST 3.809%		01/01/2017.	METLIFE 0HA 10276		5,234,387	5,000,000	5,149,799	5,135,204				0		5,135,204		99,183	99,183	31,742	12/01/2048.	1FM
61744C RD 0	MORGAN STANLEY ABS CAPITAL I M 1.927%		03/27/2017.	Paydown		228,558	228,558	227,344	228,654		(96)		(96)		228,558			0	695	04/25/2035.	1FM
61745M P4 9	MORGAN STANLEY CAPITAL I MSC_0 5.820%		03/01/2017.	Paydown		2,088,411	2,088,411	2,099,242	2,088,411				0		2,088,411			0	60,971	06/01/2040.	1FM
61745M QB 2	MSC_03-IQ4 5.500% 05/01/40		03/01/2017.	Paydown		2,534,544	2,534,544	2,134,168	2,526,370		8,173		8,173		2,534,544			0	23,221	05/01/2040.	1FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
61748J AA 5	MORGAN STANLEY MORTGAGE LOAN T 1.152%		02/27/2017.	Paydown		186,703	186,703	89,774	89,306		97,398		97,398		186,703			0	252	08/25/2036.	1FM
61748J AA 5	MORGAN STANLEY MORTGAGE LOAN T 1.152%		03/27/2017.	Paydown		42,719	42,719	20,316	20,434		22,285		22,285		42,719			0	69	08/25/2036.	1FM
61754J AF 5	MORGAN STANLEY CAPITAL I MSC_0 MSC 2007-		03/01/2017.	Paydown		2,870,149	2,870,149	3,330,157	2,886,495		(16,346)		(16,346)		2,870,149			0	29,036	06/01/2042.	1FM
61756U AE 1	MORGAN STANELY CAPITAL I MSC_0 5.809%		03/01/2017.	Paydown		3,721,187	3,721,187	4,282,525	3,772,467		(51,280)		(51,280)		3,721,187			0	41,917	12/01/2049.	1FM
61762Q AA 0	MORGAN STANLEY REREMIC TRUST M 2.258%		02/26/2017.	Paydown		69,071	69,059	52,763	52,761		16,309		16,309		69,071			0	206	10/26/2034.	1FM
61762Q AA 0	MORGAN STANLEY REREMIC TRUST M 2.258%		03/27/2017.	Paydown		9,329	9,329	7,085	7,128		2,202		2,202		9,329			0	52	10/26/2034.	1FM
61763K BD 5	MORGAN STANLEY BAML TRUST MSBA 4.565%		01/01/2017.	METLIFE 0HA 10276		1,052,931	1,000,000	1,092,188	1,074,275				0		1,074,275		(21,344)	(21,344)	7,608	04/01/2047.	1FM
61764Q AG 5	MORGAN STANLEY REREMIC TRUST M 1.222%		03/27/2017.	Paydown		499,803	499,803	477,468	484,282		15,520		15,520		499,803			0	752	11/25/2046.	1FM
61765L AU 4	MORGAN STANLEY BAML TRUST MSBA 3.732%		01/01/2017.	METLIFE 0HA 10276		2,062,609	2,000,000	2,059,980	2,046,050				0		2,046,050		16,559	16,559	12,440	05/01/2048.	1FM
61765L AW 0	MORGAN STANLEY BAML TRUST MSBA 4.036%		01/01/2017.	METLIFE 0HA 10276		2,514,260	2,428,000	2,500,801	2,489,055				0		2,489,055		25,205	25,205	16,333	05/01/2048.	1FM
61765N AA 4	MSRR 201-R5 1A 1.182% 10/26/46		03/27/2017.	Paydown		2,426,262	2,426,262	2,299,309	2,338,638		87,623		87,623		2,426,262			0	3,479	10/26/2046.	1FM
61765T AF 0	Morgan Stanley BAML Trust 3.635% 10/01		02/15/2017.	BANK OF AMERICA N.A.		5,906,317	5,743,000	5,914,817	5,892,118		(1,903)		(1,903)		5,890,215		16,102	16,102	44,071	10/01/2048.	1FM
61766L BS 7	MORGAN STANLEY BAML TRUST MSBA 3.544%		02/16/2017.	BANK OF AMERICA N.A.		18,387,600	17,920,000	18,456,485	18,391,540		15,112		15,112		18,406,652		(19,052)	(19,052)	134,073	01/01/2049.	1FM
61766R BC 9	MORGAN STANLEY BAML TRUST MSBA 3.527%		01/01/2017.	METLIFE 0HA 10276		995,286	1,000,000	1,029,948	1,029,586				0		1,029,586		(34,300)	(34,300)	5,878	10/01/2026.	1FM
61910M AC 6	MORTGAGE FUND IVC TRUST 3.475% 10/28/3		03/28/2017.	Paydown		4,224,255	4,224,255	4,224,255	4,224,255				0		4,224,255			0	23,823	10/28/2031.	1FM
61911M AC 5	BAYVIEW OPPORTUNITY MASTER FUN 3.000%		03/28/2017.	Paydown		5,981,321	5,981,321	5,924,686	5,934,638		46,684		46,684		5,981,321			0	29,766	09/28/2030.	1FM
62854A AD 6	MYLAN NV 3.950% 06/15/26	D	01/31/2017.	Tax Free Exchange		2,978,176	3,000,000	2,976,930	2,978,017		159		159		2,978,176			0	15,142	06/15/2026.	2FE
62913T AE 2	NGL ENERGY PARTNERS LP 5.125% 07/15/19		02/16/2017.	JP MORGAN SECURITIES LTD LDN		1,002,500	1,000,000	986,068	991,640		444		444		992,082		10,418	10,418	30,892	07/15/2019.	4FE
629377 BZ 4	NRG ENERGY INC 7.250% 05/15/26		02/14/2017.	Tax Free Exchange		855,000	855,000	855,000	855,000				0		855,000			0	15,325	05/15/2026.	4FE
63861H AL 2	NSMLT_13-A 5.615% 12/01/52		03/01/2017.	Paydown		289,751	289,751	309,485	309,163		(19,411)		(19,411)		289,751			0	3,027	12/01/2052.	1FM
643528 AC 6	NEW CENTURY ALTERNATIVE MORTGA 6.173%		02/01/2017.	Paydown		72,335	72,335	45,692	45,716		26,621		26,621		72,335			0	276	07/01/2036.	1FM
643528 AC 6	NEW CENTURY ALTERNATIVE MORTGA 6.173%		03/01/2017.	Paydown		24,398	24,398	15,233	15,420		8,979		8,979		24,398			0	210	07/01/2036.	1FM
64352V ES 6	NEW CENTURY HOME EQUITY LOAN T 1.957%		03/27/2017.	Paydown		166,643	166,643	155,560	156,610		10,032		10,032		166,643			0	551	10/25/2033.	1FM
64352V NJ 6	NEW CENTURY HOME EQUITY LOAN T 1.382%		03/27/2017.	Paydown		599,229	599,229	536,893	564,796		34,432		34,432		599,229			0	1,229	10/25/2035.	1FM

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65478U AC 3	NISSAN AUTO RECEIVABLES OWNER 1.262% 0	..	02/15/2017.	Various		16,088,120	16,071,444	16,071,677	16,072,192		(126)		(126)		16,072,065		16,055	16,055	29,630	02/15/2019.	1FE
65537K AB 6	NOMURA HOME EQUITY LOAN INC NH 1.142%	..	03/25/2017.	Paydown		201,644	201,323	141,241	143,841		57,803		57,803		201,644			0	432	02/25/2037.	1FM
65540R AY 6	NMRR_14-7R 1.182% 12/25/35	..	03/27/2017.	Paydown		2,372,160	2,372,160	2,206,109	2,308,122		64,040		64,040		2,372,160			0	3,234	12/25/2035.	1FE
65540U BJ 1	NOMURA RESECURITIZATION TRUST 1.192% 0	..	03/25/2017.	Paydown		229,144	229,144	224,633	227,326		1,819		1,819		229,144			0	471	08/25/2047.	1FE
65540X AY 3	NOMURA RESECURITIZATION TRUST 1.122% 0	..	03/27/2017.	Paydown		176,025	176,025	164,474	164,572		11,454		11,454		176,025			0	343	07/26/2037.	2FE
65557C AR 4	NORDEA BANK AB 2.500% 09/17/20	D	01/01/2017.	METLIFE 0HA 10276		2,992,488	3,000,000	2,992,860	2,994,621				0		2,994,621		(2,133)	(2,133)	21,667	09/17/2020.	1FE
65557F AB 2	NORDEA BANK AB 3.125% 03/20/17	D	03/20/2017.	Maturity		8,000,000	8,000,000	7,994,080	7,999,727		273		273		8,000,000			0	125,000	03/20/2017.	1FE
667274 AA 2	NORTHWELL HEALTHCARE INC 3.979% 11/01/	..	02/23/2017.	CITIGROUP GLOBAL MARKETS INC/		5,540,400	6,000,000	6,000,000	6,000,000				0		6,000,000		(459,600)	(459,600)	77,591	11/01/2046.	1FE
66987X GG 4	NFHE_05-1 1.747% 06/25/35	..	03/25/2017.	Paydown		548,414	548,414	545,671	548,616		(204)		(204)		548,414			0	1,471	06/25/2035.	1FM
66987X GW 9	NOVASTAR NHEL_05-3 1.352% 01/25/36	..	03/27/2017.	Paydown		114,164	114,164	112,041	113,665		499		499		114,164			0	290	01/25/2036.	1FM
66988V AA 6	NOVASTAR HOME EQUITY LOAN NHEL 1.122%	..	03/25/2017.	Paydown		722,718	722,718	552,357	560,702		162,015		162,015		722,718			0	1,268	06/25/2036.	1FM
67001B AQ 6	NOVELIS INC 05/18/22	..	01/13/2017.	Redemption 100.0000		1,970,000	1,970,000	1,960,150	1,961,761		8,239		8,239		1,970,000			0	3,080	05/18/2022.	3FE
67054K A* 0	NUMERICABLE GROUP SA 01/08/24	..	01/31/2017.	Redemption 100.0000		5,000	5,000	4,950	4,955		45		45		5,000			0	66	01/08/2024.	4FE
675758 AG 1	ODEBRECHT FINANCE LTD 6.000% 04/05/23	D	02/02/2017.	Various		3,020,740	5,538,000	5,515,052	5,524,021		77		77		5,524,099		(2,503,359)	(2,503,359)	90,322	04/05/2023.	5FE
67590L AC 2	OCTAGON INVESTMENT PARTNERS XI 2.543%	C	03/17/2017.	Paydown		20,725,000	20,725,000	20,707,990	20,843,925		(118,925)		(118,925)		20,725,000			0	222,279	04/15/2026.	1FE
67590L AE 8	OCTAGON INVESTMENT PARTNERS XI 3.022%	D	03/15/2017.	Paydown		1,455,000	1,455,000	1,442,669	1,469,383		(14,383)		(14,383)		1,455,000			0	18,651	04/15/2026.	1FE
67773# AD 2	OHIO VALLEY ELECTRIC CORP 5.800% 02/15	..	02/15/2017.	Various		3,908,129	4,043,459	4,043,459	4,043,459				0		4,043,459		(135,330)	(135,330)	109,084	02/15/2026.	2
67773# AD 2	OHIO VALLEY ELECTRIC CORP 5.800% 02/15	..	01/30/2017.	Various		1,660,635	1,722,383	1,722,383	1,722,383				0		1,722,382		(61,747)	(61,747)	45,787	02/15/2026.	2
68214F AF 2	OMNOVA SOLUTIONS INC. TL-B L+425	..	02/28/2017.	Redemption 100.0000		10,000	10,000	9,900	9,901		99		99		10,000			0	88	08/17/2023.	4FE
68218E AD 6	ON SEMICONDUCTOR CORP ON SEMICONDUCTOR C	..	03/31/2017.	Redemption 100.0000		1,446,231	1,446,231	1,433,931	1,434,697		11,534		11,534		1,446,231			0	14,719	03/31/2023.	3FE
68268E AA 1	ONE MAIN FINANCIAL ISSUANCE TR 3.190%	..	01/01/2017.	METLIFE 0HA 10276		3,019,472	3,000,000	2,999,047	2,999,047				0		2,999,046		20,426	20,426	3,456	03/18/2026.	1FE
68389F FT 6	OPTION ONE MORTGAGE LOAN TRUST 1.762%	..	03/27/2017.	Paydown		64,171	64,171	64,171	64,171				0		64,171			0	151	11/25/2034.	1FM
684181 AA 8	Orange Cogen Co 8.175% 03/15/22	..	03/15/2017.	Redemption 100.0000		175,000	175,000	178,495	175,961		(961)		(961)		175,000			0	3,577	03/15/2022.	2FE
685049 AA 6	ORANGE LAKE TIMESHARE TRUST ON 3.450%	..	03/10/2017.	Paydown		46,786	46,786	46,783	46,786				0		46,786			0	260	03/10/2027.	1FE
687847 AC 7	OSCAR US FUNDING TRUST OSCAR_1 1.720%	..	03/15/2017.	Paydown		504,420	504,420	504,297	504,420				0		504,420			0	1,464	04/15/2019.	1FE
68784L AB 8	OSCAR US FUNDING TRUST OSCAR_1 1.300%	..	01/15/2017.	Paydown		205,980	205,980	205,969	205,975		5		5		205,980			0	223	08/15/2018.	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
68784L AD 4	OSCAR US FUNDING TRUST OSCAR_1 1.860%	..	03/15/2017.	Paydown		3,414,560	3,414,560	3,413,900	3,413,900		660		660		3,414,560			0	11,285	12/15/2019.	1FE
693476 BB 8	PNC FUNDING CORP GTD-by-PNC Financial Se	..	02/01/2017.	Maturity		500,000	500,000	504,420	500,048		(48)		(48)		500,000			0	14,063	02/01/2017.	1FE
69353F AT 1	PQ CORP PQ CORP 11/04/22	..	03/31/2017.	Redemption 100.0000		4,975	4,975	4,965	4,965		10		10		4,975			0	66	11/04/2022.	4FE
69353R ES 3	PNC BANK NATIONAL ASSOCIATION 2.600% 0	..	01/01/2017.	METLIFE 0HA 10276		3,022,557	3,000,000	2,997,900	2,998,480				0		2,998,480		24,077	24,077	34,667	07/21/2020.	1FE
693656 AA 8	PVH CORP 4.500% 12/15/22	..	03/30/2017.	Various		5,023,750	5,000,000	5,023,750	5,031,279		(3,935)		(3,935)		5,027,342		(3,592)	(3,592)	63,375	12/15/2022.	3FE
69369E AE 9	PERTAMINA PERSERO PT 4.300% 05/20/23	D	03/07/2017.	STANDARD CHARTERED BANK..		1,020,000	1,000,000	1,000,000	1,000,000				0		1,000,000		20,000	20,000	13,139	05/20/2023.	2FE
69393@ AA 6	DIEBOLD INC 04/05/23	..	03/31/2017.	Redemption 100.0000		7,463	7,463	7,388	7,391		71		71		7,463			0	99	04/05/2023.	3FE
705010 AB 2	PEARSON DOLLAR FINANCE TWO PLC GTD-by-Pe	C	03/28/2017.	Various		8,413,548	8,100,000	8,681,921	8,350,435		(29,640)		(29,640)		8,320,795		92,753	92,753	155,417	05/06/2018.	3AM
70583# AJ 3	PELICAN PRODUCTS INC 04/08/20	..	03/31/2017.	Redemption 100.0000		4,893	4,893	4,887	4,887		6		6		4,893			0	65	04/08/2020.	4Z
706448 BE 6	PEMEX FIN LTD. 10.610% 08/15/17	D	02/15/2017.	Redemption 100.0000		453,125	453,125	503,535	468,153		(15,028)		(15,028)		453,125			0	12,019	08/15/2017.	1FE
71337H AB 3	PEPPER RESIDENTIAL SECURITIES 2.358% 0	C	03/10/2017.	Paydown		335,715	335,715	335,715	335,715				0		335,715			0	1,224	03/10/2058.	1FE
713448 DC 9	PEPSICO INC 2.150% 10/14/20	..	01/01/2017.	METLIFE 0HA 10276		1,500,663	1,500,000	1,496,685	1,497,400				0		1,497,400		3,263	3,263	6,898	10/14/2020.	1FE
714264 AF 5	PERNOD-RICARD SA 2.950% 01/15/17..	D	01/15/2017.	Maturity		6,250,000	6,250,000	6,311,968	6,250,543		(543)		(543)		6,250,000			0	92,188	01/15/2017.	2FE
71656L BM 2	PETROLEOS MEXICANOS 6.750% 09/21/47	C	01/24/2017.	Tax Free Exchange		902,934	892,000	902,948	902,937		(3)		(3)		902,934			0	20,572	09/21/2047.	2FE
716743 AJ 8	PETRONAS CAPITAL LTD 3.500% 03/18/25	D	03/08/2017.	UBS SECURITIES LLC		7,089,722	7,000,000	7,028,390	7,024,849		(578)		(578)		7,024,270		65,452	65,452	108,947	03/18/2025.	1FE
71677H AG 0	PETSMART INC. PETSMART INC. 03/	..	01/31/2017.	Redemption 100.0000		8,883	8,883	8,883					0		8,883			0	26	03/10/2022.	3FE
71839# AA 2	PHILLIES FUNDING LP 6.210% 07/10/30	..	01/10/2017.	Redemption 100.0000		42,339	42,339	42,339	42,339				0		42,339			0	657	07/10/2030.	2AM
72347N AQ 3	PINNACLE FOODS FINANCE LLC 01/1	..	02/03/2017.	Redemption 100.0000		1,980,000	1,980,000	1,975,226	1,976,136		3,864		3,864		1,980,000			0	7,456	01/13/2023.	3FE
72349B AA 2	PINNACLE PARK CLO LTD PPARK_14 2.523%	..	01/15/2017.	Paydown		1,750,000	1,750,000	1,743,438	1,751,734		(1,734)		(1,734)		1,750,000			0	10,644	04/15/2026.	1FE
72584D AD 6	YUM! BRANDS INC. 05/23/23	..	03/21/2017.	Tax Free Exchange		992,793	995,000	990,025	991,224		1,569		1,569		992,793			0	8,937	05/23/2023.	3FE
72650R AP 7	PLAINS ALL AMERICAN PIPELINE L 6.125%	..	01/15/2017.	Maturity		2,500,000	2,500,000	2,489,050	2,499,947		53		53		2,500,000			0	76,563	01/15/2017.	2FE
72650R BC 5	PLAINS ALL AMERICAN PIPELINE L PLAINS AL	..	01/25/2017.	MORGAN STANLEY & CO		2,856,848	3,400,000	3,253,664	3,263,520		215		215		3,263,735		(406,887)	(406,887)	73,100	01/31/2043.	2FE
72908L AB 1	PLENARY PROPERTIES NDC GP 5.188% 02/07	..	03/07/2017.	Redemption 100.0000		123,288	123,288	138,342	113,314		10,626		10,626	27,382	151,326	(28,038)		(28,038)	1,072	02/07/2040.	1AM
73020* AB 9	PNG 4.930% 02/26/17	..	02/26/2017.	Maturity		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	99,148	02/26/2017.	2
73316P EM 8	POPULAR ABS MORTGAGE PASS-THRO 1.642%	..	03/27/2017.	Paydown		248,674	248,674	236,550	243,999		4,675		4,675		248,674			0	521	08/25/2035.	1FM
73316P JD 3	POPULAR ABS MORTGAGE PASS-THRO 4.071%	..	03/01/2017.	Paydown		529,554	529,554	440,712	485,837		43,718		43,718		529,554			0	4,075	01/01/2036.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
740189 AM 7	PRECISION CASTPARTS CORP 3.250% 06/15/		01/01/2017.	METLIFE 0HA 10276		3,527,930	3,500,000	3,478,370	3,480,536				0		3,480,536		47,394	47,394	5,056	06/15/2025.	1FE
740212 AC 9	PRECISION DRILLING CORPORATION PRECISION	A	01/23/2017.	Call 100.0000		127,061	127,061	124,519	125,811		1,249		1,249		127,061			0	444	11/15/2020.	4FE
74153Q AH 5	PRIDE INTL INC. 6.875% 08/15/20		01/09/2017.	Taxable Exchange		419,045	750,000	750,000	750,000				0		750,000		(330,955)	(330,955)	20,625	08/15/2020.	3FE
74256L AS 8	PRINCIPAL LIFE GLOBAL FUNDING 2.625% 1		01/01/2017.	METLIFE 0HA 10276		1,994,679	2,000,000	2,014,060	2,011,177				0		2,011,177		(16,498)	(16,498)	6,125	11/19/2020.	1FE
74257H AK 3	PRINTPACK HOLDINGS INC		03/31/2017.	Various									0					0	665	07/12/2023.	4FE
74257H AK 3	PRINTPACK HOLDINGS INC 07/12/23		02/09/2017.	Various		1,004,981	997,500	992,513	992,625		(4,599)		(4,599)		988,025		16,956	16,956	13,031	07/12/2023.	4FE
74839X AF 6	QUIKRETE HOLDINGS INC TL L+325		03/31/2017.	Redemption 100.0000		37,401	37,401	37,214	37,215		187		187		37,401			0	262	11/03/2023.	4FE
74909H AC 3	QUORUM HEALTH CORP		03/31/2017.	Various									0					0	1,832	04/12/2022.	4FE
74919R AA 3	RAAC SERIES RAAC_06-RP3 1.252% 05/25/3		03/25/2017.	Paydown		78,273	78,273	70,005	67,880		10,393		10,393		78,273			0	183	05/25/2036.	1FM
74922A AA 5	RESIDENTIAL ACCREDIT LOANS INC 1.172%		03/27/2017.	Paydown		504,649	504,649	415,705	428,038		76,611		76,611		504,649			0	913	07/25/2037.	1FM
74922R AC 4	RESIDENTIAL ACCREDIT LOANS RAL 6.250%		02/01/2017.	Paydown		541,652	655,340	451,908	452,734		88,916		88,916		541,652			0	5,392	12/01/2036.	1FM
74922R AC 4	RESIDENTIAL ACCREDIT LOANS RAL 6.250%		03/01/2017.	Paydown		152,278	189,606	129,734	130,988		21,290		21,290		152,278			0	2,962	12/01/2036.	1FM
74922R AH 3	RESIDENTIAL ACCREDIT LOANS RAL 1.432%		02/25/2017.	Paydown		173,755	245,739	141,577	141,034		32,719		32,719		173,755			0	355	12/25/2036.	1FM
74922R AH 3	RESIDENTIAL ACCREDIT LOANS RAL 1.432%		03/25/2017.	Paydown		88,923	125,076	71,720	71,784		17,139		17,139		88,923			0	382	12/25/2036.	1FM
74958D AH 1	RESIDENTIAL FUNDING MORTGAGE S 5.500%		03/01/2017.	Paydown		1,935	1,935	1,933	1,931		4		4		1,935			0	22	10/01/2021.	2FM
74958E AC 0	RESIDENTIAL ASSET SECURITIES C RFMSI 200		03/01/2017.	Paydown		37,196	38,047	37,931	37,930		(732)		(732)		37,196			0	409	12/01/2036.	3FM
74966U AN 0	RPI FINANCE TRUST TL-B L+250 10		03/31/2017.	Redemption 100.0000		25,000	25,000	24,875	24,892		108		108		25,000			0	221	10/14/2022.	2FE
74982N AB 2	RACE POINT CLO RACEP_11-5A 3.081% 12/1		03/15/2017.	Paydown		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	36,418	12/15/2022.	1FE
75008Q AF 3	INCEPTION MERGER SUB INC 11/03/		03/31/2017.	Redemption 100.0000		12,500	12,500	12,438	12,438		62		62		12,500			0	71	11/03/2023.	3FE
751150 AA 1	RESIDENTIAL ACCREDIT LOANS INC 1.438%		02/01/2017.	Paydown		122,786	161,563	118,080	117,101		5,685		5,685		122,786			0	290	09/01/2046.	1FM
751150 AA 1	RESIDENTIAL ACCREDIT LOANS INC 1.438%		03/01/2017.	Paydown		69,900	73,081	53,404	52,969		16,931		16,931		69,900			0	254	09/01/2046.	1FM
751150 AD 5	RESIDENTIAL ACCREDIT LOANS INC 1.488%		02/01/2017.	Paydown		606,904	611,416	442,110	436,247		170,657		170,657		606,904			0	1,435	09/01/2046.	1FM
751150 AD 5	RESIDENTIAL ACCREDIT LOANS INC 1.488%		03/01/2017.	Paydown		115,745	114,587	83,069	81,759		33,987		33,987		115,745			0	420	09/01/2046.	1FM
75115H AB 2	RESIDENTIAL ACCREDIT LOANS INC 1.182%		03/25/2017.	Paydown		617,061	589,838	434,267	450,257		166,804		166,804		617,061			0	1,045	12/26/2036.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
75406W AC 5	RASC_06-KS6 1.132% 08/25/36		03/25/2017.	Paydown		310,330	310,330	281,601	298,826		11,504		11,504		310,330			0	512	08/25/2036.	1FM
754427 AA 0	RAVENSWOOD UNIT 40 2004 PASS T 5.996%		01/15/2017.	Redemption 100.0000		2,699,793	2,699,793	2,781,201	2,709,396		(9,603)		(9,603)		2,699,793			0	80,940	01/15/2019.	2
75644@ AB 8	RED CEDAR GATHERING COMPANY 5.590% 03/		03/16/2017.	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%		03/01/2017.	Paydown		9,376	9,376	9,376	9,376				0		9,376			0	73	04/01/2034.	1FM
76110H 2Z 1	RESIDENTIAL ACCREDIT LOANS IN 5.700% 0		03/01/2017.	Paydown		8,688	8,688	8,659	8,659		31		31		8,688			0	95	04/01/2035.	4FM
76110W F8 4	RESIDENTIAL ASSET SECURITIES C 2.022%		03/27/2017.	Paydown		1,087,601	1,087,601	1,088,451	1,089,252		(1,651)		(1,651)		1,087,601			0	4,049	11/25/2034.	1FM
76110W LL 8	RESIDENTIAL ASSET SECURITIES C 7.514%		03/01/2017.	Paydown		46,171	46,171	42,472	41,945		4,226		4,226		46,171			0	506	06/01/2031.	1FM
76110W QA 7	RASC_02-KS8 6.190% 12/01/32		03/01/2017.	Paydown		15,683	18,631	17,795	17,793		(2,111)		(2,111)		15,683			0	187	12/01/2032.	1FM
76110W VV 5	RESIDENTIAL ASSET SECURITIES C 1.867%		03/25/2017.	Paydown		32,770	32,770	32,640	33,552		(783)		(783)		32,770			0	108	01/25/2034.	1FM
76110W VW 3	RESIDENTIAL ASSET SECURITIES C 2.782%		03/26/2017.	Paydown		6,739	6,739	1,693	174		6,566		6,566		6,739			0	34	01/25/2034.	1FM
76110W WG 7	RESIDENTIAL ASSET SECURITIES C 4.300%		03/01/2017.	Paydown		18,306	18,306	18,302	18,302		4		4		18,306			0	156	03/01/2034.	1FM
76110W YM 2	RESIDENTIAL ASSET SECURITIES C 1.762%		03/25/2017.	Paydown		90,732	90,732	74,523	76,509		14,222		14,222		90,732			0	202	06/25/2034.	1FM
76110W ZX 7	RASC_04-KS6 1.807% 07/25/34		03/25/2017.	Paydown		116,290	116,290	100,735	103,689		12,601		12,601		116,290			0	260	07/25/2034.	1FM
76112B AM 2	RESIDENTIAL ASSET MORTGAGE PRO 1.882%		03/27/2017.	Paydown		233,455	233,455	233,455	233,455				0		233,455			0	729	08/25/2034.	1FM
76114G AA 5	RESIDENTIAL ASSET SECURITIZATI 6.500%		02/01/2017.	Paydown		597,034	663,108	512,801	510,703		86,331		86,331		597,034			0	6,110	02/01/2037.	1FM
76114G AA 5	RESIDENTIAL ASSET SECURITIZATI 6.500%		03/01/2017.	Paydown		525,706	647,334	498,402	498,554		27,152		27,152		525,706			0	10,520	02/01/2037.	1FM
76116R AA 9	RESMAE MORTGAGE LOAN TRUST 1.382% 02/2		02/25/2017.	Paydown		229,271	229,271	110,265	110,104		119,166		119,166		229,271			0	264	02/25/2036.	1FM
76116R AA 9	RESMAE MORTGAGE LOAN TRUST 1.382% 02/2		03/27/2017.	Paydown		52,231	52,231	24,785	25,083		27,148		27,148		52,231			0	153	02/25/2036.	1FM
76117Y AA 3	RESIMAC MBS TRUST RESI_14-1A 1.821% 12	D	03/12/2017.	Paydown		570,586	570,586	570,586	570,586				0		570,586			0	2,410	12/12/2045.	1FE
76173F AU 1	REYNOLDS GROUP HOLDINGS INC 02/	D	03/31/2017.	Various		2,009,689	2,002,189	1,997,171			7		7		1,997,176		12,513	12,513	14	02/05/2023.	4FE
76174* AB 6	REYNOLDS GROUP HOLDINGS INC 01/	D	02/07/2017.	Tax Free Exchange		2,868,750	2,875,961	2,868,770	2,868,741		9		9		2,868,750			0	13,242	01/21/2023.	4FE
76242# AA 2	RYMAN HOSPITALITY PROPERTIES 01		03/31/2017.	Redemption 100.0000		625	625	625	627		(2)		(2)		625			0	6	01/22/2021.	3FE
771196 BJ 0	11/10/25		01/01/2017.	METLIFE 0HA 10276		3,956,475	4,000,000	3,970,240	3,973,202				0		3,973,202		(16,727)	(16,727)	17,000	11/10/2025.	1FE
77578J AA 6	ROLLS-ROYCE PLC 2.375% 10/14/20	D	01/01/2017.	METLIFE 0HA 10276		1,983,822	2,000,000	1,998,960	1,999,202				0		1,999,202		(15,380)	(15,380)	10,160	10/14/2020.	1FE

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78012K JA 6	ROYAL BANK OF CANADA 2.350% 10/30/20	A	01/01/2017.	METLIFE 0HA 10276		1,996,203	2,000,000	1,999,060	1,999,291				0		1,999,291		(3,088)	(3,088)	7,984	10/30/2020.	1FE
78249L AB 6	RUSSELL INVESTMENTS COMPANY PL.	D	03/31/2017.	Redemption 100.0000		45,000	45,000	42,301	42,457		2,543		2,543		45,000			0	304	05/10/2023.	3FE
78355H JS 9	RYDER SYSTEM INC 2.500% 03/01/17		03/01/2017.	Maturity		7,500,000	7,500,000	7,488,075	7,499,589		411		411		7,500,000			0	93,750	03/01/2017.	1FE
78395# AA 3	FLEISCHMANNS VINEGAR CO INC MZ 8.000%		03/31/2017.	Redemption 100.0000		10,000	10,000	9,900	9,903		97		97		10,000			0	202	10/03/2022.	4Z
78404E AC 1	SCOTIABANK PERU SA 3.859% 03/15/17	D	03/15/2017.	Various		210,526	210,526	210,526	210,526				0		210,526			0	1,954	03/10/2017.	1FE
78471D AA 5	SOFI CONSUMER LOAN PROGRAM TRU 3.260%		03/25/2017.	Paydown		1,180,304	1,180,304	1,180,175	1,180,184		119		119		1,180,304			0	6,292	08/25/2025.	1FE
78471F AA 0	SOFI CONSUMER LOAN PROGRAM TRU 3.050%		03/25/2017.	Paydown		556,701	556,701	556,689	556,698		3		3		556,701			0	2,837	12/26/2025.	1FE
78514R AD 7	CARRINGTON MORTGAGE LOAN TRUST 1.462%		03/27/2017.	Paydown		347,316	347,316	337,372	343,060		4,257		4,257		347,316			0	652	09/25/2035.	1FM
78571Y AQ 3	SABRE GLBL INC 02/19/19		02/22/2017.	Tax Free Exchange		4,964,370	4,964,370	4,964,370	4,964,370				0		4,964,370			0	29,786	02/19/2019.	3FE
78571Y AX 8	SABRE GLBL INC 02/22/24		03/31/2017.	Redemption 100.0000		12,411	12,411	12,411					0		12,411			0	45	02/22/2024.	3FE
801056 AA 0	SANMINA CORP 4.375% 06/01/19		03/13/2017.	GOLDMAN SACHS & COMPANY		9,247,500	9,000,000	8,912,500	8,949,619		3,970		3,970		8,953,590		293,910	293,910	113,629	06/01/2019.	3FE
80283X AF 4	SANTANDER DRIVE TRUST SDART_14 2.130%		03/15/2017.	Paydown		718,585	718,585	718,445	718,557		27		27		718,585			0	3,214	08/17/2020.	1FE
80284J AA 5	SANTANDER DRIVE AUTO RECEIVABL 1.970%		02/16/2017.	Paydown		290,785	290,785	290,775	290,775		9		9		290,785			0	494	03/16/2021.	1FE
80285E AC 1	SANTANDER DRIVE AUTO RECEIVABL 1.692%		03/28/2017.	Various		10,378,783	10,371,430	10,371,430	10,371,430				0		10,371,430		7,353	7,353	37,849	07/15/2019.	1FE
805564 EL 1	SAST_99-3 9.450% 12/01/32		03/01/2017.	Paydown		27,039	27,039	26,973	27,039				0		27,039			0	286	12/01/2032.	1FM
805564 JM 4	SAST_01-2 5.206% 08/01/31		03/01/2017.	Paydown		69	69	75			69		69		69			0	1	08/01/2031.	1FM
80557B AJ 3	SAXON ASSET SECURITIES TRUST 2 SAST 2007		03/25/2017.	Paydown			15,873	621	303		(303)		(303)					0	25	09/25/2047.	1FM
80874Y A# 7	SCIENTIFIC GAMES CORP		03/31/2017.	Various									0					0	29	05/22/2020.	4
80874Y A# 7	SCIENTIFIC GAMES CORP		02/14/2017.	Various		2,232,737	2,232,737	2,179,710	2,185,389		47,347		47,347		2,232,737			0	28,281	05/22/2020.	4
80875A AK 7	Scintfic Gms Int 10/01/21		02/14/2017.	Redemption 100.0000		992,404	992,404	981,861	982,479		9,926		9,926		992,404			0	15,355	10/01/2021.	4FE
811427 AA 1	SEA TO SKY HIGHWAY INVESTMENT 2.629% 0		02/28/2017.	Redemption 100.0000		1,571,085	1,571,085	1,640,057	1,551,564		77		77	88,480	1,640,122	(69,037)		(69,037)	20,596	08/31/2030.	1FE
81375W AB 2	SABR_04-O1 1.747% 02/25/34		03/27/2017.	Paydown		39,498	39,498	34,100	39,977		(479)		(479)		39,498			0	95	02/25/2034.	1FM
81675K AD 1	SEMINOLE TRIBE OF FLORIDA 04/20		03/31/2017.	Redemption 100.0000		90,574	90,574	90,646	90,861		(287)		(287)		90,574			0	744	04/20/2020.	3FE
81760H AE 2	SERVICEMASTER CO LLC TL-C L+250		03/31/2017.	Redemption 100.0000		12,500	12,500	12,469	12,471		29		29		12,500			0	104	11/02/2023.	3FE
81810# AA 4	SEVENTY SEVEN ENERGY INCF52418		03/31/2017.	Various									0					0	3,392	06/25/2020.	5FE
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 3.750%		03/01/2017.	Paydown		229,473	229,473	239,997	241,040		(11,566)		(11,566)		229,473			0	928	07/01/2043.	1FM
82652J AA 5	SIERRA RECEIVABLES FUNDING COM 2.580%		02/20/2017.	Various		118,732	118,732	117,351	117,351		1,383		1,383		118,732			0	382	09/20/2032.	1FE
82652J AA 5	SIERRA RECEIVABLES FUNDING COM 2.580%		02/22/2017.	Various		1,356,439	1,352,424	1,336,680	1,336,680				0		1,336,681		19,758	19,758	6,494	09/20/2032.	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
82652X AA 4	SIERRA RECEIVABLES FUNDING COM 3.080%		02/20/2017	Various		2,888,359	2,872,298	2,871,775	2,871,775		87		87		2,871,864		16,495	16,495	9,817	03/21/2033	1FE
82652X AA 4	SIERRA RECEIVABLES FUNDING COM 3.080%		02/22/2017	Various		3,463,846	3,429,949	3,429,326	3,429,326				0		3,429,325		34,521	34,521	19,661	03/21/2033	1FE
82655A AB 9	Sigma Alimentos 5.625% 04/14/18	D	03/09/2017	DIRECT		13,389,872	13,000,000	13,714,948	13,455,051		(64,220)		(64,220)		13,390,831		(959)	(959)	294,531	04/14/2018	2FE
82825# AA 5	SILVER STATE SOLAR POWER SOUTH DD not Re		02/07/2017	Tax Free Exchange		24,852,203	25,000,000	24,718,750	24,805,176		47,026		47,026		24,852,203			0	160,101	02/07/2035	2
82835A AC 0	SILVERADO CLO LTD SLVR_06-2A 1.250% 10		01/16/2017	Paydown		294,463	294,463	272,379	292,176		2,288		2,288		294,463			0	834	10/16/2020	1FE
82846G AH 3	SILVERSTONE MASTER ISSUER SMI_ SMI 2012-	D	01/21/2017	Paydown		1,250,000	1,250,000	1,250,000	1,250,000				0		1,250,000			0	8,260	01/21/2055	1FE
828807 CN 5	SIMON PROPERTY GROUP LP 2.750% 02/01/2		03/06/2017	CITIGROUP GLOBAL MARKETS INC/		10,365,075	10,500,000	10,653,939	10,638,618		(4,000)		(4,000)		10,634,618		(269,543)	(269,543)	174,854	02/01/2023	1FE
829259 AR 1	SINCLAIR TELEVISION GROUP INC 5.625% 0		01/31/2017	BANK OF AMERICA N.A.		2,035,000	2,000,000	2,000,000	2,000,000				0		2,000,000		35,000	35,000	56,876	08/01/2024	4FE
82926# AF 2	SINCLAIR TELEVISION GROUP INC 0		01/03/2017	Redemption 100.0000		985,000	985,000	983,769	984,001		999		999		985,000			0	385	07/31/2021	3FE
832248 AV 0	SMITHFIELD FOODS INC SMITHFIELD FOODS IN		02/21/2017	DIRECT		6,989,708	7,000,000	6,987,500	6,989,618		89		89		6,989,707		1	1	239,604	08/15/2022	2FE
83368R AF 9	SOCIETE GENERALE SA 2.625% 09/16/20	D	01/01/2017	METLIFE 0HA 10276		3,000,376	3,000,000	2,986,890	2,990,121				0		2,990,121		10,255	10,255	22,969	09/16/2020	1FE
83402V AA 9	SOFI CONSUMER LOAN PROGRAM TRU 3.180%		03/25/2017	Paydown		3,191,305	3,191,305	3,174,689	3,175,814		15,492		15,492		3,191,305			0	16,827	11/25/2025	1FE
83416W AB 9	SOLAR STAR FUNDING LLC 3.950% 06/30/35		01/13/2017	Redemption 100.0000									0					0	(4,683)	06/30/2035	2AM
84265V AH 8	Southern Copper 3.875% 04/23/25		03/07/2017	DEUTSCHE BANK AG LONDON		2,010,000	2,000,000	1,989,180	1,990,728		176		176		1,990,906		19,094	19,094	29,494	04/23/2025	2FE
84265V AJ 4	Southern Copper 5.875% 04/23/45		03/06/2017	MORGAN STANLEY & CO		2,420,750	2,300,000	2,273,159	2,273,741		67		67		2,273,808		146,942	146,942	51,047	04/23/2045	2FE
84762N BD 2	SPECTRUM BRANDS INC 06/16/22.		02/17/2017	DEUTSCHE BANK AG LONDON		590,326	578,751	612,165	571,385		(201)		(201)	41,256	612,440	(36,802)	14,689	(22,113)	5,195	06/16/2022	3FE
84762N BG 5	SPECTRUM BRANDS INC SPECTRUM BRANDS INC		03/31/2017	Redemption 100.0000		1,756	1,756	1,749	1,749		7		7		1,756			0	12	06/23/2022	3FE
84860* AB 9	SPIRITS OF ST LOUIS BASKETBALL 3.850%		03/31/2017	Redemption 100.0000		17,750	17,750	17,750	17,750				0		17,750			0	171	06/30/2036	2FE
848609 AA 1	SPIRITS OF ST.LOUIS BASKETBALL 5.300%		03/31/2017	Redemption 100.0000		45,486	45,486	45,486	45,486				0		45,486			0	602	09/30/2021	2FE
85431T AA 4	STANFIELD DAYTONA CLO LTD STAN STAND 200	D	01/27/2017	Paydown		1,709,019	1,709,019	1,632,113	1,685,401		23,619		23,619		1,709,019			0	4,960	04/27/2021	1FE
85571N AB 5	STARZ LLC STARZ FINANCE CORP 5% & 9/15/		01/07/2017	Call 101.2500		5,568,750	5,500,000	5,622,500	5,533,242		35,508		35,508		5,568,750			0	85,556	09/15/2019	3FE
85746* CL 2	BP AMOCO PLC 7.430% 03/29/20		03/29/2017	Redemption 100.0000		544,968	544,968	544,968	544,968				0		544,968			0	20,246	03/29/2020	1
85769E AR 2	STATION CASINOS INC 05/25/23		03/31/2017	Redemption 100.0000		34,987	34,987	34,813	34,819		168		168		34,987			0	365	05/25/2023	3FE
858119 AT 7	STEEL DYNAMICS INC 6.125% 08/15/19		01/05/2017	Call 103.0630		2,576,575	2,500,000	2,500,000	2,500,000		76,575		76,575		2,576,575			0	59,549	08/15/2019	3FE
86213B AA 5	STR_14-1A 4.210% 04/20/44		03/20/2017	Paydown		1,875	1,875	1,875	1,875				0		1,875			0	13	04/20/2044	1FE
86213B AB 3	STR_14-1A 5.000% 04/20/44		03/20/2017	Paydown		1,875	1,875	1,875	1,875				0		1,875			0	16	04/20/2044	1FE

Statement as of March 31, 2017 of the **Brighthouse Life Insurance Company**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
863579 ML 9	STRUCTURED ADJUSTABLE RATE MOR 1.702%	..	03/27/2017.	Paydown		249,453	249,453	216,400	235,683		13,770		13,770		249,453			0	1,019	03/25/2035.	1FM
86359D FM 4	SASC_05-10 5.750% 06/01/35	..	02/01/2017.	Paydown		269,082	269,082	233,468	231,725		37,358		37,358		269,082			0	2,255	06/01/2035.	1FM
86359D FM 4	SASC_05-10 5.750% 06/01/35	..	03/01/2017.	Paydown		98,835	98,835	85,416	85,113		13,721		13,721		98,835			0	1,597	06/01/2035.	1FM
86359D QP 5	SASC_05-16 5.500% 09/01/35	..	03/01/2017.	Paydown		209,175	209,175	206,422	207,574		1,601		1,601		209,175			0	1,945	09/01/2035.	2FM
86359D UT 2	LEHMAN XS TRUST LXS_05-5N 1.342% 11/25	..	03/27/2017.	Paydown		739,049	739,049	566,085	582,205		156,844		156,844		739,049			0	1,261	11/25/2035.	1FM
86359L QM 4	STRUCTURED ASSET MORTGAGE INVE 2.812%	..	03/01/2017.	Paydown		58,379	61,386	50,692	51,747		6,633		6,633		58,379			0	175	03/01/2046.	1FM
86361H AA 2	STRUCTURED ASSET MORTGAGE INVE 1.192%	..	03/27/2017.	Paydown		800,071	800,071	625,915	627,305		172,768		172,768		800,071			0	1,680	08/25/2036.	1FM
86361W AA 9	STRUCTURED ASSET MORTGAGE INVE 1.182%	..	03/25/2017.	Paydown		35,156	35,156	27,465	27,841		7,314		7,314		35,156			0	63	10/25/2036.	1FM
86362P AD 7	STRUCTURED ASSET SECURITIES CO 1.112%	..	03/25/2017.	Paydown		453,618	453,618	397,242	410,128		43,489		43,489		453,618			0	589	02/25/2037.	1FM
86362X AP 3	STRUCTURED ASSET MORTGAGE INVE 1.162%	..	03/27/2017.	Paydown		1,440,337	1,440,337	1,182,703	1,230,909		209,426		209,426		1,440,337			0	2,376	01/25/2037.	1FM
86363D AA 9	STRUCTURED ASSET MORTGAGE INVE 1.132%	..	03/25/2017.	Paydown		153,989	153,989	121,651	126,630		27,358		27,358		153,989			0	165	02/25/2037.	1FM
86363N AY 5	STRUCTURED ASSET MORTGAGE INVE 1.172%	..	03/25/2017.	Paydown		557,477	557,477	447,130	453,409		104,069		104,069		557,477			0	782	09/25/2047.	1FM
863667 AH 4	STRYKER CORPORATION 3.375% 11/01/25	..	01/01/2017.	METLIFE 0HA 10276		2,971,308	3,000,000	3,002,220	3,002,060				0		3,002,060		(30,752)	(30,752)	16,875	11/01/2025.	1FE
864486 AG 0	SUBURBAN PROPANE PRTNR LP 7.375% 08/01	..	03/16/2017.	Call 103.6880		451,043	435,000	435,000	435,000		16,043		16,043		451,043			0	20,051	08/01/2021.	3FE
86680W AA 3	SMITHFIELD FOODS INC 5.250% 08/01/18	..	02/21/2017.	Call 101.0000		451,470	447,000	447,000	447,000		4,470		4,470		451,470			0	13,038	08/01/2018.	2FE
86680W AB 1	SMITHFIELD FOODS INC 5.875% 08/01/21	..	02/21/2017.	Call 104.4060		2,610,150	2,500,000	2,500,000	2,500,000		110,150		110,150		2,610,150			0	81,597	08/01/2021.	2FE
86765L AF 4	SUNOCO LP 6.250% 04/15/21	..	03/30/2017.	CREDIT SUISSE SECURITIES USA L		831,188	825,000	825,000	825,000				0		825,000		6,188	6,188	23,776	04/15/2021.	4FE
871503 AU 2	SYMANTEC CORP 5.000% 04/15/25	..	03/13/2017.	BANK OF AMERICA N.A.		2,050,263	2,035,000	2,035,000					0		2,035,000		15,263	15,263	10,458	04/15/2025.	3FE
87154E AB 6	SYMPHONY CLO LTD SYMP_14-15A 2.473% 10	C	03/17/2017.	Paydown		13,000,000	13,000,000	12,992,500	13,114,299		(114,299)		(114,299)		13,000,000			0	126,528	10/17/2026.	1FE
87154E AC 4	SYMPHONY CLO LTD SYMP_14-15A 3.223% 10	C	03/17/2017.	Paydown		2,750,000	2,750,000	2,758,525	2,793,688		(43,688)		(43,688)		2,750,000			0	35,187	10/17/2026.	1FE
87159Q AC 2	SYMPHONY CLO LTD SYMP_14-14A 2.393% 07	C	01/17/2017.	Paydown		6,000,000	6,000,000	5,955,000	5,998,046		1,954		1,954		6,000,000			0	35,643	07/14/2026.	1FE
87159Q AE 8	SYMP_14-14A 2.503% 07/14/26	..	01/14/2017.	Paydown		3,615,000	3,615,000	3,615,000	3,615,000				0		3,615,000			0	22,524	07/14/2026.	1FE
87159Q AJ 7	SYMPHONY CLO LTD SYMP_14-14A 3.072% 07	C	01/14/2017.	Paydown		1,500,000	1,500,000	1,493,250	1,504,544		(4,544)		(4,544)		1,500,000			0	11,602	07/14/2026.	1FE
872227 AC 7	TBW MORTGAGE BACKED PASS THROU 1.162%	..	02/27/2017.	Paydown		97,819	97,819	49,937	50,278		47,540		47,540		97,819			0	57	07/25/2037.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
872227 AC 7	TBW MORTGAGE BACKED PASS THROU 1.162%		03/27/2017.	Paydown		49,776	49,776	25,119	25,584		24,192		24,192		49,776			0	77	07/25/2037.	1FM
87222E AH 1	TBW MORTGAGE BACKED PASS THROU 5.800%		02/01/2017.	Paydown		148,449	148,449	78,734	78,741		69,709		69,709		148,449			0	512	03/01/2037.	1FM
87222E AH 1	TBW MORTGAGE BACKED PASS THROU 5.800%		03/01/2017.	Paydown		43,320	43,320	22,707	22,978		20,342		20,342		43,320			0	305	03/01/2037.	1FM
87277# AA 7	TPC UNIVERSITY LC FBI MANASSAS 5.860%		03/05/2017.	Redemption 100.0000		177,535	177,535	177,535	177,535				0		177,535			0	1,737	12/01/2022.	1
87277* AA 1	TM1505 LLC TM 1505 5.350% 04/05/23		03/05/2017.	Redemption 100.0000		371,545	371,545	372,727	372,727		(1,183)		(1,183)		371,545			0	3,317	04/05/2023.	1
87305N AV 0	TTX COMPANY RR 5.453% 01/02/22		01/02/2017.	Redemption 100.0000		733,475	733,475	756,001	740,182		(6,707)		(6,707)		733,475			0	19,998	01/02/2022.	1
87305N AW 8	TTX COMPANY RR 5.503% 01/02/22		01/02/2017.	Redemption 100.0000		692,346	692,346	714,397	698,807		(6,461)		(6,461)		692,346			0	19,033	01/02/2022.	1
878048 AE 7	TBW_06-2 6.000% 07/01/36		01/01/2017.	Paydown		234,877	206,697	142,867	140,080		94,797		94,797		234,877			0	1,306	07/01/2036.	1FM
87804A AB 8	TBW MORTGAGE BACKED PASS THROU 6.500%		02/01/2017.	Paydown		156,082	197,725	115,487	114,640		41,441		41,441		156,082			0	1,789	07/01/2036.	1FM
87804A AB 8	TBW MORTGAGE BACKED PASS THROU 6.500%		03/01/2017.	Paydown		39,230	35,058	20,390	20,326		18,903		18,903		39,230			0	682	07/01/2036.	1FM
87952N A* 5	TELESAT CANADA TL-B L+375	A	03/31/2017.	Various									0					0	12,750	11/08/2023.	3Z
87952N A* 5	TELESAT CANADA TL-B L+375 11/08	A	02/01/2017.	Various		1,977,678	2,000,000	1,980,000	1,980,185		(2,507)		(2,507)		1,977,678			0	18,212	11/08/2023.	3Z
88031N AA 5	TENASKA ALABAMA Tenaska Alabama Partners		03/30/2017.	Redemption 100.0000		323,562	323,562	330,207	325,775		(2,214)		(2,214)		323,562			0	5,662	06/30/2021.	3FE
88033G BY 5	TENET HLTHCR CORP 4.500% 04/01/21		03/15/2017.	BARCLAYS CAPITAL INC.		2,988,750	3,000,000	2,950,000	2,970,812		1,326		1,326		2,972,138		16,612	16,612	63,376	04/01/2021.	3FE
881561 UJ 1	TERWIN MORTGAGE TRUST TMT_05- 1.492%		03/27/2017.	Paydown		617,004	617,004	564,727	610,048		6,954		6,954		617,004			0	1,613	07/25/2035.	1FM
88156P AA 9	TERWIN MORTGAGE TRUST TMTS_06- 1.142%		03/27/2017.	Paydown		35,402	35,402	34,428			974		974		35,402			0	41	07/25/2037.	1FE
88156T AB 9	TERWIN MORTGAGE TRUST TMTS_06- 1.182%		03/27/2017.	Paydown		393,383	393,383	350,111	358,914		34,469		34,469		393,383			0	550	10/25/2037.	1FM
88233F AJ 9	TEXAS COMPETITIVE ELECTRIC HOL TEXAS COM		03/31/2017.	Redemption 100.0000		20,428	20,428	20,303	20,303		126		126		20,428			0	410	08/04/2023.	3FE
88651B AC 6	CEQUEL COMMUNICATIONS HOLDINGS CEQUEL CO		03/31/2017.	Redemption 100.0000		2,500	2,500	2,500	2,500				0		2,500			0	39	01/21/2025.	3FE
89054X AA 3	TOPAZ SOLAR FARMS LLC 5.75% 9/30/2039		03/30/2017.	Redemption 100.0000		584,820	584,820	584,820	584,820				0		584,820			0	16,814	09/30/2039.	2FE
89237K AC 7	TOYOTA AUTO RECEIVABLES OWNER 1.232% 0		03/01/2017.	Various		4,613,247	4,613,247	4,613,247	4,613,247				0		4,613,247			0	20,505	07/16/2018.	1FE
89237K AC 7	TOYOTA AUTO RECEIVABLES OWNER 1.232% 0		02/14/2017.	Various		16,139,253	16,126,024	16,126,024	16,126,024				0		16,126,025		13,228	13,228	16,112	07/16/2018.	1FE
89566E AA 6	TRI-STATE 2003-SERIES A PASS T 6.040%		01/31/2017.	Redemption 100.0000		248,918	248,918	247,865	248,790		127		127		248,918			0	7,517	01/31/2018.	1FE
89604B AT 5	TRIBUNE CO 12/27/20		02/01/2017.	Various		309,831	310,325	309,611	309,734		98		98		309,831			0	927	12/27/2020.	3FE
90117P AC 9	1211 AVENUE OF THE AMERICAS TR 3.901%		01/01/2017.	METLIFE 0HA 10276		1,045,507	1,000,000	1,029,994	1,026,376				0		1,026,376		19,131	19,131	2,275	08/10/2035.	1FM
90117P AL 9	1211 AVENUE OF THE AMERICAS TR 4.142%		01/01/2017.	METLIFE 0HA 10276		1,030,475	1,000,000	1,013,628	1,011,273				0		1,011,274		19,201	19,201	2,497	08/01/2035.	1FM

Statement as of March 31, 2017 of the **Brighthouse Life Insurance Company**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
90218# AA 3	2020 CALAMOS COURT LLC 6.000% 05/10/25		03/10/2017	Redemption 100.0000		157,539	157,539	159,455	158,361		(822)		(822)		157,539			0	1,578	05/10/2025	2
90269G AL 5	UBS COMMERCIAL MORTGAGE TRUST 5.547% 0		01/01/2017	METLIFE 0HA 10276		533,201	500,000	565,957	549,394				0		549,394		(16,193)	(16,193)	4,622	05/01/2045	1FM
90363@ AA 8	USTA NATIONAL TENNIS CENTER IN 3.110%		01/08/2017	Redemption 100.0000		45,050	45,050	45,050	45,050				0		45,050			0	701	09/08/2024	1
90363@ AB 6	USTA NATIONAL TENNIS CENTER IN 4.080%		01/08/2017	Redemption 100.0000		129,184	129,184	129,184	129,184				0		129,184			0	2,636	09/08/2039	1
90366* AA 7	USGBF NOTE NIAID LLC 4.458% 04/15/29		03/15/2017	Redemption 100.0000		296,985	296,985	296,985	296,985				0		296,985			0	2,209	04/15/2029	1Z
90783S AA 0	Union Rail 03-1 4.698% 01/02/24		01/02/2017	Redemption 100.0000		463,875	463,875	462,427	463,451		424		424		463,875			0	10,896	01/02/2024	1FE
909287 AA 2	UAL PASS THROUGH TRUST SERIES UAL Corp C		01/02/2017	Redemption 100.0000		110,175	110,175	95,852	100,926		9,248		9,248		110,175			0	3,655	01/02/2024	2FE
91159H HC 7	US BANCORP 3.000% 03/15/22		01/01/2017	METLIFE 0HA 10276		3,559,450	3,500,000	3,555,125	3,545,906				0		3,545,905		13,545	13,545	30,917	03/15/2022	1FE
91324P CM 2	UNITEDHEALTH GROUP INC 2.700% 07/15/20		01/01/2017	METLIFE 0HA 10276		2,795,726	2,750,000	2,748,350	2,748,797				0		2,748,797		46,929	46,929	34,238	07/15/2020	1FE
914908 AV 0	UNIVISION COMMUNICATIONS INC 03		03/15/2017	Tax Free Exchange		2,715,833	2,732,625	2,720,912	2,725,793		(9,960)		(9,960)		2,715,833			0	22,772	03/02/2020	4FE
91911K B@ 0	Valeant Pharmaceuticals Intern		03/21/2017	Various		2,318,640	2,298,652	2,275,549	2,322,680		(4,042)		(4,042)		2,318,640			0	32,657	08/05/2020	3FE
91911X AQ 7	VALEANT PHARMACEUTICALS INTERN 6.750%		03/10/2017	Various		1,456,500	1,600,000	1,600,000	1,600,000				0		1,600,000		(143,500)	(143,500)	62,325	08/15/2021	4FE
92258N AB 1	VELOCITY COMMERCIAL CAPITAL LO 3.534%		03/01/2017	Paydown		242,475	242,475	242,475	242,475				0		242,475			0	1,544	04/01/2046	1FE
92258T AB 8	VELOCITY COMMERCIAL CAPITAL LO 2.997%		03/01/2017	Paydown		217,572	217,572	217,572	217,572				0		217,572			0	1,169	10/01/2046	1FE
92532Y AB 5	VERSUM MATERIALS INC 09/20/23		03/31/2017	Redemption 100.0000		5,000	5,000	4,976	4,978		22		22		5,000			0	44	09/20/2023	3FE
92553P AB 8	VIACOM INC 6.125% 10/05/17		03/30/2017	DIRECT		997,145	1,000,000	963,650	995,828		1,301		1,301		997,130		15	15	29,774	10/05/2017	2FE
92826C AD 4	VISA INC 3.150% 12/14/25		01/01/2017	METLIFE 0HA 10276		2,010,610	2,000,000	1,992,680	1,993,344				0		1,993,344		17,266	17,266	2,975	12/14/2025	1FE
92857W AP 5	VODAFONE GROUP PLC VODAFONE GROUP PLC 5.	D	02/27/2017	Maturity		6,000,000	6,000,000	6,049,800	6,001,203		(1,203)		(1,203)		6,000,000			0	168,750	02/27/2017	2FE
92890X AA 5	WFCG COMMERCIAL MORTGAGE TRUST 2.034%		01/17/2017	Paydown		737,471	737,471	736,548	737,471				0		737,471			0	1,160	11/15/2029	1FM
929227 4D 5	WAMU MORTGAGE PASS-THROUGH CER 2.899%		02/01/2017	Paydown		10,256	10,256	10,309	10,353		(99)		(99)		10,256			0	40	06/01/2033	1FM
929227 4D 5	WAMU MORTGAGE PASS-THROUGH CER 2.899%		03/01/2017	Paydown		7,607	7,607	7,647	7,679		(73)		(73)		7,607			0	55	06/01/2033	1FM
92937U AG 3	WF-RBS COMMERCIAL MORTGAGE TRU WFRBS 201		01/01/2017	METLIFE 0HA 10276		3,988,125	4,000,000	4,006,563	4,004,903				0		4,004,903		(16,778)	(16,778)	23,687	05/01/2045	1FM
92939F AW 9	WF-RBS COMMERCIAL MORTGAGE TRU 3.891%		01/01/2017	METLIFE 0HA 10276		4,126,929	4,000,000	4,188,438	4,164,900				0		4,164,900		(37,971)	(37,971)	25,940	08/01/2047	1FM
92939F AX 7	WF-RBS COMMERCIAL MORTGAGE TRU 4.213%		01/01/2017	METLIFE 0HA 10276		513,007	500,000	528,906	523,743				0		523,742		(10,735)	(10,735)	3,511	08/01/2047	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
92939K AE 8	WF-RBS COMMERCIAL MORTGAGE TRU 3.607%	..	01/01/2017.	METLIFE 0HA 10276		1,030,291	1,000,000	1,039,063	1,035,653				0		1,035,652		(5,361)	(5,361)	6,012	11/01/2047.	1FM
92966# AA 3	WG PARTNERS TL-B L+400 10/25/23	C	01/20/2017.	Redemption 100.0000		60,837	60,837	60,228	60,231		606		606		60,837			0	177	10/25/2023.	3FE
92977B A* 2	Home Depot Inc 6.000% 01/15/25	..	03/15/2017.	Redemption 100.0000		112,922	112,922	112,727	112,828		93		93		112,922			0	1,130	01/15/2025.	1
92977X AA 1	WACHOVIA LOAN TRUST WACLT_05-S 1.342%	..	03/27/2017.	Paydown		338,422	338,422	331,231	336,515		1,907		1,907		338,422			0	651	05/25/2035.	1FM
92977Y BW 0	WACHOVIA MORTGAGE LOAN TRUST L 3.226%	..	02/01/2017.	Paydown		141,325	141,325	126,294	125,383		15,943		15,943		141,325			0	624	10/01/2035.	1FM
92977Y BW 0	WACHOVIA MORTGAGE LOAN TRUST L 3.226%	..	03/01/2017.	Paydown		141,072	141,072	125,936	125,157		15,914		15,914		141,072			0	1,138	10/01/2035.	1FM
92978E AA 2	WACHOVIA MORTGAGE LOAN TRUST L 1.032%	..	02/27/2017.	Paydown		165,144	165,144	92,709	92,052		73,093		73,093		165,144			0	240	08/25/2036.	1FM
92978E AA 2	WACHOVIA MORTGAGE LOAN TRUST L 1.032%	..	03/27/2017.	Paydown		73,448	73,448	40,719	40,940		32,508		32,508		73,448			0	192	08/25/2036.	1FM
93041# AA 0	WALGREEN CO LEASE PASS THROUGH 5.32% 2/1	..	03/15/2017.	Redemption 100.0000		9,657	9,657	9,657	9,657				0		9,657			0	86	02/15/2034.	2
93045# AF 5	WAGNER EQUIPMENT CO 3.510% 02/15/23	..	02/15/2017.	Redemption 100.0000		1,285,714	1,285,714	1,294,561	1,292,899		(7,185)		(7,185)		1,285,714			0	22,564	02/15/2023.	2
93363C AB 5	WAMU MORTGAGE PASS-THROUGH CER 1.642%	..	02/01/2017.	Paydown		500,303	598,602	494,800	497,720		2,583		2,583		500,303			0	1,335	07/01/2046.	1FM
93363C AB 5	WAMU MORTGAGE PASS-THROUGH CER 1.642%	..	03/01/2017.	Paydown		256,200	362,911	299,302	301,750		(45,551)		(45,551)		256,200			0	1,428	07/01/2046.	1FM
93364E AE 4	WAMU ASSET-BACKED CERTIFICATES 1.272%	..	03/25/2017.	Paydown		127,860	127,860	77,424	78,884		48,976		48,976		127,860			0	180	05/25/2037.	1FM
93364E AF 1	WAMU ASSET-BACKED CERTIFICATES 1.232%	..	03/25/2017.	Paydown		242,566	242,566	148,209	149,154		93,412		93,412		242,566			0	330	05/25/2047.	1FM
93935W AF 1	WASHINGTON MUTUAL MORTGAGE PAS 2.778%	..	02/01/2017.	Paydown		90,882	90,882	41,186	41,230		49,652		49,652		90,882			0	317	10/01/2036.	1FM
93935W AF 1	WASHINGTON MUTUAL MORTGAGE PAS 2.778%	..	03/01/2017.	Paydown		81,709	81,709	36,594	37,068		44,641		44,641		81,709			0	574	10/01/2036.	1FM
93936N AC 7	WASHINGTON MUTUAL MORTGAGE PAS 6.000%	..	02/01/2017.	Paydown		72,606	90,991	74,706	74,293		(1,688)		(1,688)		72,606			0	872	06/01/2037.	1FM
93936N AC 7	WASHINGTON MUTUAL MORTGAGE PAS 6.000%	..	03/01/2017.	Paydown		26,977	57,198	46,953	46,702		(19,725)		(19,725)		26,977			0	858	06/01/2037.	1FM
942682 B* 5	WATSON LAND COMPANY 4.400% 12/29/40	..	03/29/2017.	Redemption 100.0000		82,561	82,561	82,561	82,561				0		82,561			0	607	12/29/2040.	2
94353@ AB 0	WAVEDIVISION HOLDINGS LLC 09/10	..	03/31/2017.	Redemption 100.0000		27,769	27,769	27,678	22,553		32		32		27,769			0	278	09/10/2019.	3FE
94978# BV 8	Home Depot Inc 5.370% 01/15/20	..	03/15/2017.	Redemption 100.0000		203,200	203,200	203,666	203,296		(96)		(96)		203,200			0	1,821	01/15/2020.	2
94978# CQ 8	CVS HEALTH CORP 5.610% 08/10/27	..	03/10/2017.	Redemption 100.0000		71,607	71,607	69,228	70,258		1,348		1,348		71,607			0	670	08/10/2027.	2
94978# CY 1	FIRST UNION RAIL CORP RR 5.480% 01/02/	..	01/02/2017.	Redemption 100.0000		27,702	27,702	27,700	27,700		2		2		27,702			0	759	01/02/2025.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
94978# CZ 8	FIRST UNION RAIL CORP RR 5.480% 01/02/		03/02/2017	Various		145,941	145,941	145,941	145,865				0		145,941			0	4,096	01/02/2025	1
94978# DB 0	FIRST UNION RAIL CORP RR 5.480% 01/02/		01/02/2017	Redemption 100.0000		1,306	1,306	1,306	1,306				0		1,306			0	36	01/02/2025	1
94978# DC 8	FIRST UNION RAIL CORP RR 5.480% 01/02/		01/02/2017	Redemption 100.0000		490,371	490,371	490,371	490,371				0		490,371			0	13,436	01/02/2025	1
94980G AH 4	WFHN_04-2 5.000% 10/01/34		02/01/2017	Paydown		711,589	711,589	668,189	708,730		2,859		2,859		711,589			0	3,180	10/01/2034	1FM
94980G BF 7	WFHN_04-2 1.982% 10/25/34		03/27/2017	Paydown		83,928	83,928	81,200	82,529		1,400		1,400		83,928			0	171	10/25/2034	1FM
949832 AE 9	WFMBS_05-14 5.500% 12/01/35		03/01/2017	Paydown		3,204,065	3,204,065	2,879,653	3,126,301		77,764		77,764		3,204,065			0	27,830	12/01/2035	1FM
949834 CM 5	WFMBS_07-14 5.500% 10/01/22		03/01/2017	Paydown		44,938	44,938	44,395	44,436		501		501		44,938			0	406	10/01/2022	1FM
94983Q AK 2	WFMBS_06-3 5.500% 03/01/36		03/01/2017	Paydown		282,022	282,022	254,657	277,483		4,538		4,538		282,022			0	2,451	03/01/2036	2FM
94984J AL 5	WFMBS_06-13 6.000% 10/01/36		03/01/2017	Paydown		159,761	161,012	148,678	159,430		331		331		159,761			0	1,370	10/01/2036	3FM
94985J AF 7	WFMBS_07-7 6.000% 06/01/37		03/01/2017	Paydown		579,974	616,293	612,394	613,571		(33,597)		(33,597)		579,974			0	6,071	06/01/2037	3FM
94985R AQ 5	WFMBS_07-4 6.000% 04/01/37		02/01/2017	Paydown		154,130	162,257	138,007	136,966		17,164		17,164		154,130			0	1,226	04/01/2037	1FM
94985R AQ 5	WFMBS_07-4 6.000% 04/01/37		03/01/2017	Paydown		90,241	98,280	83,475	82,961		7,281		7,281		90,241			0	1,474	04/01/2037	1FM
94987G AA 2	WELLS FARGO REREMIC TRUST WRFF WFRR 2011		03/01/2017	Paydown		208,114	208,114	217,081	216,441		(8,326)		(8,326)		208,114			0	1,750	09/01/2047	1FE
94988X BA 3	WFCM_14-LC16 4.458% 08/01/50		01/01/2017	METLIFE 0HA 10276		494,258	500,000	520,547	516,821				0		516,821		(22,563)	(22,563)	3,715	08/01/2050	1FM
94988X BA 3	WFCM_14-LC16 4.458% 08/01/50		01/01/2017	METLIFE 0HA 10276		494,258	500,000	523,496	519,117				0		519,118		(24,860)	(24,860)	3,715	08/01/2050	1FM
94989T AZ 7	WELLS FARGO COMMERCIAL MORTGAG 3.839%		02/15/2017	WELLS FARGO & CO.		33,331,250	32,000,000	33,600,525	33,600,525				0		33,600,525		(269,275)	(269,275)	259,346	09/01/2058	1FM
94989V AD 1	WELLS FARGO COMMERCIAL MORTGAG 3.617%		02/16/2017	BANK OF AMERICA N.A.		10,313,281	10,000,000	10,299,330	10,242,779		(5,076)		(5,076)		10,237,702		75,579	75,579	76,359	09/01/2057	1FM
94989X BC 8	WELLS FARGO COMMERCIAL MORTGAG 3.718%		01/01/2017	METLIFE 0HA 10276		3,105,623	3,000,000	3,089,931	3,079,563				0		3,079,563		26,060	26,060	18,590	12/01/2048	1FM
94989X BE 4	WELLS FARGO COMMERCIAL MORTGAG 3.973%		01/01/2017	METLIFE 0HA 10276		1,039,009	1,000,000	1,029,991	1,026,622				0		1,026,621		12,388	12,388	6,672	12/01/2048	1FM
94989Y AZ 6	WELLS FARGO COMMERCIAL MORTGAG 3.560%		02/16/2017	GOLDMAN SACHS & COMPANY		5,129,883	5,000,000	5,149,750	5,137,374		(1,832)		(1,832)		5,135,541		(5,658)	(5,658)	37,578	01/01/2059	1FM
95000H BH 4	WELLS FARGO COMMERCIAL MORTGAG 3.367%		01/01/2017	METLIFE 0HA 10276		1,941,096	2,000,000	2,059,852	2,058,477				0		2,058,476		(117,380)	(117,380)	11,223	10/01/2049	1FM
95000H BL 5	WELLS FARGO COMMERCIAL MORTGAG 3.621%		02/16/2017	Various		6,118,963	6,250,000	6,437,232	6,433,048		(2,003)		(2,003)		6,431,044		(312,081)	(312,081)	46,973	10/01/2049	1FM
95000K BD 6	WELLS FARGO COMMERCIAL MORTGAG 3.377%		02/16/2017	CITIGROUP GLOBAL MARKETS INC/		3,948,125	4,000,000	4,119,888	4,117,484		(1,452)		(1,452)		4,116,032		(167,907)	(167,907)	28,517	11/01/2049	1FM
95000L AZ 6	WELLS FARGO COMMERCIAL MORTGAG 3.426%		02/15/2017	GOLDMAN SACHS & COMPANY		10,156,250	10,000,000	10,299,350	10,275,110		(4,157)		(4,157)		10,270,953		(114,703)	(114,703)	72,327	03/01/2059	1FM
95000M BR 1	WELLS FARGO COMMERCIAL MORTGAG 3.419%		01/01/2017	METLIFE 0HA 10276		981,715	1,000,000	1,029,979	1,029,530				0		1,029,530		(47,815)	(47,815)	5,698	11/01/2059	1FM
95081Q AL 8	WESCO DISTRIBUTION INC 5.375% 06/15/24		01/31/2017	Tax Free Exchange		857,000	857,000	857,000	857,000				0		857,000			0	5,886	06/15/2024	4FE
95081Q B* 4	WESCO INTERNATIONAL INC 12/12/1		01/03/2017	Redemption 100.0000		429,185	429,185	430,805	429,995		(810)		(810)		429,185			0	28	12/12/2019	3FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
95235L AX 8	WESTCORP WESTCORP 06/17/23.	..	03/31/2017.	Redemption 100.0000		27,431	27,431	27,299	27,297		134		134		27,431			0	228	06/17/2023.	3FE
955385 AA 7	WEST POINT MILITARY HOUSING 2.334% 07/	..	01/01/2017.	Redemption 100.0000		540,000	540,000	445,118	445,428		94,572		94,572		540,000			0	6,233	07/01/2042.	1FE
95810D AF 8	WESTERN DIGITAL CORP 04/29/23	..	03/14/2017.	Tax Free Exchange		7,041,453	7,223,700	7,027,244	7,034,846		6,607		6,607		7,041,453			0	67,185	04/29/2023.	2FE
95931C AL 1	WESTERN REFINING CO LP 05/18/23	..	03/31/2017.	Redemption 100.0000		2,500	2,500	2,444	2,446		54		54		2,500			0	35	05/18/2023.	4FE
96188# AA 6	WETT HOLDINGS LLC 4.310% 12/18/24	..	03/31/2017.	Redemption 100.0000		31,112	31,112	31,112	31,112				0		31,112			0	336	12/18/2024.	2FE
96928* BK 2	WALGREEN CO LEASE PASS THROUGH 5.770%	..	03/15/2017.	Redemption 100.0000		14,453	14,453	15,172	15,048		(594)		(594)		14,453			0	139	10/15/2032.	2
96950H AD 2	WILLIAMS PARTNERS LP 7.250% 02/01/17	..	02/01/2017.	Maturity		2,950,000	2,950,000	2,950,000	2,950,000				0		2,950,000			0	106,938	02/01/2017.	3FE
97181# CS 0	SOLVAY POLYMERS EQUIPMENT 7.970% 01/01	..	01/01/2017.	Redemption 100.0000		232,173	232,173	232,173	232,173				0		232,173			0	9,252	01/01/2017.	1
97181# CY 7	SOLVAY POLYMERS EQUIPMENT 8.010% 07/01	..	01/01/2017.	Redemption 100.0000		258,249	258,249	258,249	258,249				0		258,249			0	10,308	07/01/2018.	1
97181# EU 3	SOLVAY POLYMERS EQUIPMENT 6.630% 01/02	..	01/02/2017.	Redemption 100.0000		470,774	470,774	469,958	470,655		119		119		470,774			0	15,606	01/02/2020.	1
97806* AG 7	WOLVERINE POWER SUPPLY COOP IN 3.830%	..	03/10/2017.	Redemption 100.0000		50,000	50,000	50,000	50,000				0		50,000			0	958	09/10/2045.	1
98379E AC 0	XPO LOGISTICS INC 10/30/21	..	03/10/2017.	Redemption 100.0000		2,177,123	2,177,123	2,166,237	2,166,452		10,671		10,671		2,177,123			0	27,022	10/30/2021.	3FE
000000 00 0	SUMMARY ADJUSTMENT	..	03/31/2017.	VARIOUS		(38)							0	799	(35)		(3)	(3)		04/01/2018.	2Z
000000 00 0	AURIS LUXEMBOURG III SARL	D	03/31/2017.	Various									0					0	6,844	01/14/2022.	4FE
000000 00 0	AURIS LUXEMBOURG III SARL 01/14	D	02/27/2017.	Various		974,696	982,538	973,052	974,544		152		152		974,696			0		01/14/2022.	4FE
000000 00 0	CALIBER HOLDINGS INC 11/20/19..	C	02/01/2017.	Redemption 100.0000		3,181,955	3,181,955	3,167,505	3,169,481		12,474		12,474		3,181,955			0	19,586	11/20/2019.	4Z
000000 00 0	PINNACLE ENTERTAINMENT INC 11/2	..	03/31/2017.	Redemption 100.0000		2,160,926	2,160,926	2,160,926	2,160,522		404		404		2,160,926			0	15,722	11/24/2022.	3FE
000000 00 0	GTCR VALOR COMPANIES INC 06/16/	..	03/31/2017.	Redemption 100.0000		12,498	12,498	11,998	12,019		479		479		12,498			0	221	06/16/2023.	4FE
000000 00 0	PRIME SECURITY SERVICES BORROW.	..	12/28/2016.	Tax Free Exchange		1,995,000	1,995,000	1,995,000	1,995,000				0		1,995,000			0		06/20/2021.	3FE
000000 00 0	DYNEGY INC 06/23/23	..	02/07/2017.	Tax Free Exchange		5,942,491	6,000,000	5,940,000	5,942,014		477		477		5,942,491			0	32,500	06/23/2023.	3FE
000000 00 0	REVLON CONSUMER PRODUCTS CORPO	..	03/31/2017.	Redemption 100.0000		7,500	7,500	7,463	7,464		36		36		7,500			0	87	07/14/2023.	4FE
000000 00 0	BOYD GAMING CORP	..	03/31/2017.	Various									0					0	(396)	10/31/2023.	3FE
000000 00 0	BOYD GAMING CORP 10/31/23	..	03/29/2017.	Various		3,990,000	3,990,000	3,985,014	3,986,940		3,060		3,060		3,990,000			0	142,884	10/31/2023.	3FE
000000 00 0	DAYTON POWER AND LIGHT CO 08/18	..	03/31/2017.	Redemption 100.0000		10,000	10,000	9,950	9,952		48		48		10,000			0	104	08/18/2022.	2FE
000000 00 0	SCIENCE APPLICATIONS INTERNATI	..	02/08/2017.	CITIGROUP GLOBAL MARKETS INC/		2,015,000	2,000,000	2,000,000	2,000,000				0		2,000,000		15,000	15,000	18,906	05/04/2022.	3FE
000000 00 0	THOMSON REUTERS IP&S TL L+375 0	..	03/31/2017.	Redemption 100.0000		12,500	12,500	12,438	12,438		62		62		12,500			0	150	09/16/2023.	4FE
000000 00 0	HD Supply TL-B L+275 10/16/23	..	03/31/2017.	Redemption 100.0000		10,000	10,000	9,950	9,954		46		46		10,000			0	94	10/16/2023.	3FE
000000 00 0	MEDIWARE INFORMATION SYSTEMS I Initial T	..	02/09/2017.	Redemption 100.0000		3,990,000	3,990,000	3,950,100	3,950,743		39,257		39,257		3,990,000			0	26,129	09/28/2023.	4FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
000000 00 0	NEXSTAR BROADCASTING INC TL-B L+300	..	03/17/2017.	Redemption 100.0000		1,048,361	1,048,361	1,045,740			2,620		2,620		1,048,361			0	3,095	09/22/2023.	3FE
000000 00 0	DUNN PAPER HOLDINGS INC TL L+475.	..	02/01/2017.	Redemption 100.0000		130,435	130,435	129,130	129,147		1,289		1,289		130,435			0	13	08/31/2022.	4FE
000000 00 0	INVENTIV HEALTH INC TL L+375 09	..	03/31/2017.	Various		1,008,750	1,010,000	1,004,985	999,981		46		46		1,005,035		3,715	3,715	79	09/28/2023.	4FE
000000 00 0	VERTIV CO TL L+500 09/29/23	..	03/17/2017.	Various		4,858,509	5,000,000	4,850,000	4,850,990		7,516		7,516		4,858,509			0	63,384	09/29/2023.	4FE
000000 00 0	PAE HOLDING CORP TL L+550 10/07	..	03/31/2017.	Redemption 100.0000		59,375	59,375	58,188	58,208		1,167		1,167		59,375			0	1,394	10/07/2022.	4FE
000000 00 0	LIONS GATE ENTERTAINMENT CORP TL-B L+300	..	02/22/2017.	Redemption 100.0000		1,600,000	1,600,000	1,592,000	1,592,025		7,975		7,975		1,600,000			0	11,701	10/12/2023.	3FE
000000 00 0	SIG COMBIBLOC HOLDINGS SCA SIG COMBIBLOC	B	03/31/2017.	Various									0					0	805	03/13/2022.	4FE
000000 00 0	SIG COMBIBLOC HOLDINGS SCA SIG COMBIBLOC	B	03/10/2017.	Various		783,013	769,546	810,812	760,357		166		166	50,390	810,914	(42,541)	14,640	(27,901)	4,839	03/13/2022.	4FE
000000 00 0	EVRY ASA EVRY ASA 03/24/22	B	03/07/2017.	CREDIT SUISSE SECURITIES EUR L		996,286	983,987	1,015,342	974,624		381		381	40,842	1,015,847	(37,807)	18,247	(19,560)	10,152	03/24/2022.	4FE
000000 00 0	TALEN ENERGY SUPPLY LLC TL L+500..	..	03/31/2017.	Redemption 100.0000		23,750	23,750	23,394	23,395		355		355		23,750			0	405	10/18/2023.	3FE
000000 00 0	CONSOLIDATED COMMUNICATIONS IN CONSOLIDA	..	03/31/2017.	Redemption 100.0000		1,885	1,885	1,872	1,872		13		13		1,885			0	24	10/05/2023.	3FE
000000 00 0	LIVE NATION ENTERTAINMENT INC TL-B L+250	..	03/31/2017.	Redemption 100.0000		3,386	3,386	3,369	3,369		17		17		3,386			0	28	10/27/2023.	3FE
000000 00 0	HARSCO CORP TL L+500 10/28/23.	..	03/31/2017.	Redemption 100.0000		5,000	5,000	4,950	4,950		50		50		5,000			0	76	10/28/2023.	3FE
000000 00 0	TESSERA INC TL-B L+325 11/07/23	..	03/31/2017.	Various		2,531,250	2,506,250	2,481,188	2,481,323		332		332		2,481,655		49,595	49,595	14,290	11/07/2023.	3FE
000000 00 0	COTY INC COTY INC 10/27/22	..	03/31/2017.	Redemption 100.0000		6,250	6,250	6,250	6,250				0		6,250			0	36	10/27/2022.	3FE
000000 00 0	COTY INC COTY INC 10/27/22	..	03/28/2017.	J.P. MORGAN SEC INC		3,065,532	3,027,686	3,141,221	2,924,709		981		981	216,563	3,142,253	(127,870)	51,150	(76,720)	21,368	10/27/2022.	3FE
000000 00 0	CONSTELLATION BRANDS CANADA IN TL-B L+37	..	03/31/2017.	Redemption 100.0000		2,500	2,500	2,488	2,488		13		13		2,500			0	30	11/15/2023.	3FE
000000 00 0	HUNTSMAN INTERNATIONAL LLC HUNTSMAN INTE	..	03/31/2017.	Redemption 100.0000		2,488	2,488	2,475	2,476		12		12		2,488			0	28	04/01/2023.	3FE
000000 00 0	CONDUENT FIN / XEROX BUS TL-B L+550	..	03/31/2017.	Redemption 100.0000		10,000	10,000	9,750	9,751		249		249		10,000			0	188	11/22/2023.	3FE
000000 00 0	KRATON POLYMERS LLC 01/06/22.	..	03/24/2017.	Redemption 100.0000		1,482,536	1,482,536	1,477,580			4,956		4,956		1,482,536			0	15,237	01/06/2022.	4FE
000000 00 0	TEXAS COMPETITIVE ELECTRIC HOL TL L+325	..	03/31/2017.	Redemption 100.0000		2,500	2,500	2,494	2,494		6		6		2,500			0	27	12/13/2023.	3FE
000000 00 0	CASA SYSTEMS TL L+400 12/12/23	..	03/31/2017.	Redemption 100.0000		5,000	5,000	4,950			50		50		5,000			0	58	12/12/2023.	4FE
000000 00 0	LIGHTSTONE HOLDCO LLC TL-B L+550.	..	03/22/2017.	Tax Free Exchange		1,789,745	1,826,087	1,789,565			180		180		1,789,745			0	8,624	12/15/2023.	3FE
000000 00 0	LIGHTSTONE HOLDCO LLC TL-C L+550.	..	03/22/2017.	Tax Free Exchange		170,452	173,913	170,435			17		17		170,452			0	822	12/15/2023.	3FE
000000 00 0	LAS VEGAS SANDS LAS VEGAS SANDS	..	03/29/2017.	Tax Free Exchange		5,836,018	5,842,327	5,835,114			905		905		5,836,018			0	43,804	12/19/2020.	3FE
000000 00 0	EQUINIX INC 01/09/23	..	03/31/2017.	Redemption 100.0000		3,977	3,977	3,987			(9)		(9)		3,977			0	32	01/09/2023.	3FE
000000 00 0	BERRY PLASTICS CORP 10/01/22..	..	03/31/2017.	Redemption 100.0000		50,132	50,132	50,290			(159)		(159)		50,132			0	325	10/01/2022.	3FE
000000 00 0	PRESTIGE BRANDS INC TL-B L+275	..	03/31/2017.	Redemption 100.0000		63,069	63,069	62,912			158		158		63,069			0	389	01/20/2024.	4FE
000000 00 0	COLUMBUS MCKINNON CORP TL L+300	..	03/31/2017.	Redemption 100.0000		28,090	28,090	27,949			140		140		28,090			0	165	01/20/2024.	4FE
000000 00 0	TELESAT CANADA 11/17/23	A	03/31/2017.	Redemption 100.0000		4,988	4,988	4,932			56		56		4,988			0	31	11/17/2023.	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
000000 00 0	PRIME SECURITY SERVICES BORROW TL-B L+32	..	03/31/2017.	Redemption 100.0000		19,957	19,957	19,864			92		92		19,957			0	107	05/02/2022.	3FE
000000 00 0	AURIS LUXEMBOURG III SARL 01/15	D	03/31/2017.	Redemption 100.0000		2,494	2,494	2,474			20		20		2,494			0	9	01/15/2022.	4FE
000000 00 0	VERESEN MIDSTREAM LP 03/31/22	A	03/31/2017.	Redemption 100.0000		25,316	25,316	25,078			240		240		25,316			0	76	03/31/2022.	3Z
000000 00 0	UNIVISION COMMUNICATIONS INC 03	..	03/24/2017.	Redemption 100.0000		14,033	14,033	13,971			62		62		14,033			0	9	03/15/2024.	4FE
000000 00 0	IMS HEALTH INCORPORATED 03/06/2	..	03/31/2017.	Redemption 100.0000		1,789	1,789	1,756			33		33		1,789			0	3	03/06/2024.	3FE
000000 00 0	WESTERN DIGITAL CORP 04/29/23	..	03/31/2017.	Redemption 100.0000		18,059	18,059	17,604			456		456		18,059			0	31	04/29/2023.	3FE
000000 00 0	LIGHTSTONE HOLDCO LLC LIGHTSTONE HOLDCO	..	03/31/2017.	Redemption 100.0000		4,710	4,710	4,616			94		94		4,710			0	7	01/30/2024.	3FE
000000 00 0	LAS VEGAS SANDS LAS VEGAS SANDS	..	03/31/2017.	Redemption 100.0000		14,606	14,606	14,590			16		16		14,606			0	2	03/24/2024.	3FE
C3301D AC 2	APLP HOLDINGS LP 03/21/23	..	03/31/2017.	Redemption 100.0000		810,925	810,925	786,598	788,124		22,801		22,801		810,925			0	8,017	03/21/2023.	3FE
C7052B AD 6	[illegible] 09/23/23	A	03/31/2017.	Redemption 100.0000		17,500	17,500	17,413	17,414		86		86		17,500			0	166	09/23/2023.	3FE
C9413P AU 7	VALEANT PHARMACEUTICALS INTERN.	..	03/27/2017.	Redemption 100.0000		76,260	76,260	76,439	55,446		(173)		(173)		76,260			0	559	03/13/2022.	3FE
C9579B AB 0	VERESEN MIDSTREAM LP 03/31/22	A	03/07/2017.	Tax Free Exchange		9,855,410	9,949,368	9,849,774	9,853,316		2,094		2,094		9,855,410			0	97,214	03/31/2022.	3FE
F6527B AS 9	NEXITY SA 0.125% 01/01/23	B	01/19/2017.	OAKTREE CAPITAL									0					0		01/01/2023.	3
G1069# AA 3	BESTWAY UK HOLDCO LTD 10/01/21	B	02/06/2017.	Redemption 100.0000		49,299	49,299	53,694	48,661		62		62	4,983	53,705	(4,406)		(4,406)	395	10/01/2021.	3FE
G1069# AB 1	BESTWAY UK HOLDCO LTD 10/06/20	B	03/06/2017.	Redemption 100.0000		71,184	71,184	75,344	71,581		(1)		(1)	3,670	75,248	(4,064)		(4,064)	598	10/06/2020.	3FE
G2967L AG 8	AVAGO TECHNOLOGIES HOLDINGS PT AVAGO TEC	D	01/19/2017.	Redemption 100.0000		1,346,056	1,346,056	1,349,282			(3,020)		(3,020)		1,346,056			0	4,994	02/01/2023.	2FE
G3313# AA 3	EXPRO HOLDINGS UK 3 LTD MZ 12/1	D	03/27/2017.	ISSUING COMPANY		2,645,773	7,349,369	7,349,369	7,349,369				0		7,349,369		(4,703,596)	(4,703,596)		12/14/2021.	5*
G4146* AB 6	G4S PLC 5.860% 03/01/17	D	03/01/2017.	Maturity		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	146,500	03/01/2017.	2
G5633L AB 6	LONE STAR FUNDS 08/05/17	..	03/21/2017.	Redemption 100.0000		245,078	245,078	245,078	245,078				0		245,078			0	1,520	08/05/2017.	1Z
G9341J AC 4	VERITAS US INC 06/15/23	..	03/31/2017.	Redemption 100.0000		3,033	3,033	2,650	2,554		445		445	118	3,118	(85)		(85)	51	06/15/2023.	4FE
J7660* AA 4	ST. JUDE MEDICAL JAPAN CO LTD 1.580% 0	B	02/03/2017.	Call 100.0000		20,281,534	20,281,534	24,428,918	19,542,505				0	4,886,413	24,428,918	(4,147,384)		(4,147,384)	84,563	04/28/2017.	1
J7660* AB 2	ST. JUDE MEDICAL JAPAN CO LTD 2.040% 0	B	02/03/2017.	Call 100.0000		18,108,511	18,108,511	21,956,251	17,448,665				0	4,507,585	21,956,251	(3,847,740)		(3,847,740)	97,483	04/28/2020.	1
K7017# AA 8	MERIDIAN SPIRIT APS 4.110% 8/1/2030 4.	C	03/31/2017.	Redemption 100.0000		45,920	45,920	45,920	45,920				0		45,920			0	472	08/01/2030.	2
L0426@ AA 9	AWAS FINANCE LUXEMBOURG 2012 07	C	01/17/2017.	Redemption 100.0000		4,145	4,145	4,114	4,127		18		18		4,145			0	127	07/16/2018.	3FE
L2324E AB 7	DELOS FINANCE SARL 03/01/21	C	01/19/2017.	Redemption 100.0000		2,000,000	2,000,000	2,010,000	2,010,620		(10,620)		(10,620)		2,000,000			0	4,165	03/01/2021.	2FE
L29678 AF 3	ENDO PHARMACEUTICAL INC 06/24/2	..	03/31/2017.	Redemption 100.0000		27,689	27,689	27,498	14,891		183		183		27,689			0	201	06/24/2022.	3FE
L8038* AA 4	SBM BALEIA AZUL SARL 5.500% 09/15/27	D	03/15/2017.	Redemption 100.0000		40,200	40,200	40,200	40,200				0		40,200			0	553	09/15/2027.	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
N1492@ AA 4	BOSKALIS FINANCE BV 5.190% 07/22/17	D	01/23/2017.	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	260,942	07/22/2017.	2
N3386# AM 1	FUGRO NV 5.050% 08/17/18	D	02/03/2017.	Call 100.0000		448,510	448,510	448,510	448,510				0		448,510			0	10,444	08/17/2018.	3
N3386# AN 9	FUGRO NV 5.780% 08/17/21	D	02/03/2017.	Call 100.0000		538,212	538,212	538,212	538,212				0		538,212			0	14,344	08/17/2021.	3
N4434* AH 6	IKEA CAPITAL BV 4.290% 08/14/24	D	02/14/2017.	Redemption 100.0000		267,857	267,857	267,857	267,857				0		267,857			0	5,746	08/14/2024.	1
N5945L AP 0	NXP BV NXP BV 12/07/20	D	02/10/2017.	Redemption 100.0000		2,590,609	2,590,609	2,591,568	2,590,404		206		206		2,590,609			0	9,861	12/07/2020.	2FE
N8879# AC 6	TRONOX INC 03/19/20	..	03/31/2017.	Redemption 100.0000		3,864	3,864	3,864	3,876		(13)		(13)		3,864			0	44	03/19/2020.	4FE
P7077@ AF 1	Nassau Air Dev 7.000% 11/30/33	D	03/31/2017.	Redemption 100.0000		285,000	285,000	285,000	285,000				0		285,000			0	4,988	11/30/2033.	2FE
P7077@ AH 7	Nassau Air Dev 6.340% 03/30/35	D	03/31/2017.	Redemption 100.0000		42,500	42,500	42,500	42,500				0		42,500			0	674	03/30/2035.	2FE
P7077@ AK 0	Nassau Air Dev 6.440% 06/30/35	D	03/30/2017.	Redemption 100.0000		47,500	47,500	47,500	47,500				0		47,500			0	765	06/30/2035.	2FE
PP1T1F YI 4	PLENARY HEALTH NORTH BAY FINCO 5.182%	..	03/13/2017.	Redemption 100.0000		41,993	41,993	47,474	44,703		(3,510)		(3,510)	2,691	43,883	(1,890)		(1,890)	373	03/13/2040.	2FE
X1429@ AA 1	CTL Logistics 03/31/17	B	02/27/2017.	Tax Free Exchange		3,372,644	25,168,989	3,372,644	2,341,238				0	1,031,408	3,372,644			0		03/31/2017.	6*
3899999.	Total - Bonds - Industrial and Miscellaneous					1,824,118,947	1,865,618,215	1,830,105,544	1,790,903,969	176,211	12,101,753	0	12,277,964	11,028,975	1,839,579,269	(8,469,226)	(6,991,094)	(15,460,320)	20,877,165	XXX	XXX
Bonds - Hybrid Securities																					
268317 AF 1	ELECTRICITE DE FRANCE SA 5.250% 12/31/	D	02/13/2017.	JEFFERIES & COMPANY INC.		477,750	500,000	469,558	469,558				0		469,558		8,192	8,192	14,365	12/31/2049.	2FE
69350J AA 7	PNC PREFERRED FUNDING TRUST I 2.781% 1	..	03/15/2017.	Call 100.0000		3,000,000	3,000,000	3,103,950	3,103,950		(103,950)		(103,950)		3,000,000			0	19,601	12/31/2049.	3AM
69350K AA 4	PNC PREFERRED FUNDING TRUST I PNC PREFER	..	03/15/2017.	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000				0		20,000,000			0	109,297	12/31/2049.	2AM
4899999.	Total - Bonds - Hybrid Securities					23,477,750	23,500,000	23,573,508	23,573,508	0	(103,950)	0	(103,950)	0	23,469,558	0	8,192	8,192	143,263	XXX	XXX
8399997.	Total - Bonds - Part 4					3,192,603,757	3,289,105,050	3,210,654,510	3,176,908,115	176,211	13,346,519	0	13,522,730	11,028,975	3,227,222,949	(8,469,226)	(26,149,964)	(34,619,190)	29,860,794	XXX	XXX
8399999.	Total - Bonds					3,192,603,757	3,289,105,050	3,210,654,510	3,176,908,115	176,211	13,346,519	0	13,522,730	11,028,975	3,227,222,949	(8,469,226)	(26,149,964)	(34,619,190)	29,860,794	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
189464 10 0	CLOVIS ONCOLOGY INC.	..	03/10/2017.	MERRILL LYNCH PIERCE FENNER &	3,444.000	209,597	XXX	209,808					0		209,808		(211)	(211)		XXX	L
31680Q 10 4	58 COM INC.	D	03/03/2017.	MERRILL LYNCH PIERCE FENNER &	3,184.000	107,591	XXX	109,769					0		109,769		(2,177)	(2,177)		XXX	L
74736L 10 9	Q2 HOLDINGS INC.	..	03/10/2017.	MERRILL LYNCH PIERCE FENNER &	3,322.000	115,232	XXX	123,745					0		123,745		(8,512)	(8,512)		XXX	L
90138F 10 2	TWILIO INC.	..	02/10/2017.	MERRILL LYNCH PIERCE FENNER &	7,420.000	235,960	XXX	243,450					0		243,450		(7,490)	(7,490)		XXX	L
92763W 10 3	VIPSHOP HOLDINGS LTD.	D	03/03/2017.	MERRILL LYNCH PIERCE FENNER &	16,583.000	213,516	XXX	218,067					0		218,067		(4,550)	(4,550)		XXX	L
94419L 10 1	WAYFAIR INC.	..	03/10/2017.	MERRILL LYNCH PIERCE FENNER &	4,750.000	174,252	XXX	185,869					0		185,869		(11,616)	(11,616)		XXX	L
960417 10 3	WESTLAKE CHEMICAL PARTNERS LP	..	01/05/2017.	CITIGROUP GLOBAL MARKETS INC/	6,185.000	131,607	XXX	142,120	134,215	7,906			7,906		142,120		(10,514)	(10,514)		XXX	L
9099999.	Total - Common Stocks - Industrial and Miscellaneous					1,187,755	XXX	1,232,828	134,215	7,906	0	0	7,906	0	1,232,828	0	(45,071)	(45,071)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																					
10923L 2# 2	Brighthouse Reinsurance Company of Delaware	..	03/30/2017.	Capital Distribution		65,625	XXX	65,625					0		65,625			0		XXX	L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates........					65,625	XXX	65,625	0	0	0	0	0	0	65,625	0	0	0	0	XXX	XXX
Common Stocks - Mutual Funds																					
45826J 10 5	INTELLIA THERAPEUTICS INC................	..	03/08/2017.	MERRILL LYNCH PIERCE FENNER &	........19,811.000	266,332	XXX	251,203	....	....	....	....	0	....	251,203	....	15,129	15,129	....	XXX	L...............
48273J 10 7	K2 STUDENT LOAN TRUST.....................	..	03/24/2017.	MERRILL LYNCH PIERCE FENNER &	........17,670.000	333,512	XXX	354,106	....	....	....	....	0	....	354,106	....	......(20,595)	........(20,595)	....	XXX	L...............
9299999.	Total - Common Stocks - Mutual Funds......................................					599,844	XXX	605,309	0	0	0	0	0	0	605,309	0	.......(5,466)	.........(5,466)	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4...					1,853,224	XXX	1,903,762	134,215	7,906	0	0	7,906	0	1,903,762	0	......(50,537)	........(50,537)	0	XXX	XXX
9799999.	Total - Common Stocks..					1,853,224	XXX	1,903,762	134,215	7,906	0	0	7,906	0	1,903,762	0	......(50,537)	........(50,537)	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks..					1,853,224	XXX	1,903,762	134,215	7,906	0	0	7,906	0	1,903,762	0	......(50,537)	........(50,537)	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks...........................					.3,194,456,981	XXX	.3,212,558,272	3,177,042,330	184,117	...13,346,519	0	13,530,636	.11,028,975	3,229,126,711	.(8,469,226)	(26,200,501)	.(34,669,727)	29,860,794	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																						
Equity Option - DJ EURO 50 DEOTC E EI ; 2016-EOPT-319255-2	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	05/11/2016	12/18/2020	15,905	53,735,100	2,955.0000	-	-	-	5,067,355		5,067,355	1,861,826	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268346	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2015	01/10/2020	450,000	64,078,041	16,750.0000	-	-	-	2,523,161		2,523,161	(1,534,470)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268718-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	01/20/2015	01/10/2020	200,000	29,574,549	17,500.0000	-	-	-	707,292		707,292	(697,667)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268800-1	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/21/2015	01/10/2020	210,000	30,760,413	17,250.0000	-	-	-	651,656		651,656	(735,763)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268839-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/21/2015	01/08/2021	350,000	51,386,235	17,290.0000	-	-	-	987,135		987,135	(1,244,669)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-313297-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/16/2016	03/15/2019	18,732	19,999,996	1,067.7000	-	-	-	3,779,762		3,779,762	185,311	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-354855-2	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/17/2017	06/16/2017	117,700	163,132,200	1,386.0000	-	117,700	-	4,630,469		4,630,469	4,512,769	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-354859-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/17/2017	06/16/2017	19,625	27,248,906	1,388.5000	-	883,112	-	747,409		747,409	(135,703)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-355134-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/20/2017	06/16/2017	37,750	52,472,500	1,390.0000	-	37,750	-	1,409,711		1,409,711	1,371,961	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-355225-2	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	03/20/2017	06/16/2017	56,236	77,999,332	1,387.0000	-	2,474,384	-	2,183,971		2,183,971	(290,413)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-356830-2	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/30/2017	06/16/2017	15,228	20,999,412	1,379.0000	-	-	-	646,390		646,390	646,390	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-356865-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/30/2017	06/16/2017	38,031	52,482,886	1,380.0000	-	-	-	108,466		108,466	108,466	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-356869-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/30/2017	06/16/2017	43,464	59,980,441	1,380.0000	-	-	-	123,961		123,961	123,961	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-357020-2	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/31/2017	06/16/2017	15,852	21,994,650	1,387.5000	-	-	-	(6,513)		(6,513)	(6,513)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-357021-2	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/31/2017	06/16/2017	30,000	41,661,000	1,388.7000	-	-	-	(30,294)		(30,294)	(30,294)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-118817	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2010	12/02/2020	40,930	50,000,088	1,221.6000	9,828,000	-	-	38,687,708		38,687,708	4,599,750	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-120091	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/16/2010	12/16/2020	40,219	50,000,000	1,243.2000	10,290,000	-	-	36,891,890		36,891,890	4,464,705	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-127023	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	03/16/2011	03/16/2021	79,315	99,999,999	1,260.8000	26,700,000	-	-	84,669,641		84,669,641	8,641,214	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-176028	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	09/14/2012	09/16/2022	51,030	75,001,343	1,469.7500	-	-	-	29,657,464		29,657,464	4,510,623	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-189602	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2013	02/06/2023	26,219	39,550,313	1,508.4600	8,562,643	-	-	23,788,236		23,788,236	2,229,025	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-189603	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2013	02/06/2023	48,692	73,449,934	1,508.4600	15,901,911	-	-	44,177,764		44,177,764	4,139,581	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2013-EOPT-190437	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	02/12/2013	02/13/2023	16,444	24,999,320	1,520.2700	5,227,383	-	-	14,797,716		14,797,716	1,387,985	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-283221-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	06/03/2015	06/03/2020	47,170	100,000,001	2,120.0000	17,299,998	-	-	19,594,336		19,594,336	2,857,037	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-283223-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	06/03/2015	06/05/2017	47,170	100,000,001	2,120.0000	8,840,016	-	-	11,708,606		11,708,606	4,031,998	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-285887-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	06/25/2015	06/25/2020	47,406	100,000,001	2,109.4400	16,740,000	-	-	20,153,807		20,153,807	2,905,752	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-314505-2	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868...	03/24/2016	12/20/2019	49,323	99,999,997	2,027.4500	-	-	-	9,211,511		9,211,511	3,303,203	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-319778-1	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50...	05/16/2016	05/17/2021	12,080	24,999,998	2,069.5500	-	-	-	2,074,644		2,074,644	760,573	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-319783-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	05/16/2016	05/17/2021	15,000	31,004,850	2,066.9900	4,650,000	-	-	7,424,132		7,424,132	957,817	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-330741-2	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	08/23/2016	08/24/2020	22,810	50,000,000	2,192.0500	-	-	-	2,361,280		2,361,280	1,263,096	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-355273-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	03/20/2017	06/16/2017	8,114	19,270,750	2,375.0000	-	405,700	-	319,131		319,131	(86,569)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-355823-2	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653..	03/23/2017	06/16/2017	19,200	45,024,000	2,345.0000	-	960,000	-	1,083,352		1,083,352	123,352	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356035-2	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653..	03/24/2017	06/16/2017	19,520	45,930,560	2,353.0000	-	19,520	-	998,879		998,879	979,359	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356422-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868...	03/28/2017	06/16/2017	19,240	45,214,000	2,350.0000	-	923,520	-	1,022,002		1,022,002	98,482	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356825-2	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	03/30/2017	06/16/2017	18,785	44,426,525	2,365.0000	-	-	-	(19,436)		(19,436)	(19,436)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356838-2	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653..	03/30/2017	06/16/2017	19,433	45,959,045	2,365.0000	-	-	-	834,871		834,871	834,871	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356849-2	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27.	03/30/2017	06/16/2017	20,000	47,300,000	2,365.0000	-	-	-	859,230		859,230	859,230	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356901-2	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	03/30/2017	06/16/2017	17,307	40,931,055	2,365.0000	-	-	-	(17,907)		(17,907)	(17,907)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356944-2	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27.	03/31/2017	06/16/2017	19,840	46,921,600	2,365.0000	-	-	-	852,357		852,357	852,357	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357017-2	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	03/31/2017	06/16/2017	18,996	44,925,540	2,365.0000	-	-	-	(19,630)		(19,630)	(19,630)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357029-2	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804.....	03/31/2017	06/16/2017	18,582	43,927,848	2,364.0000	-	-	-	(10,244)		(10,244)	(10,244)	-	-		-		0001
Swaption - 7 year; Underlying Swap Terms - 7/09/2018 - 7/09/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2011-ISOP-134289	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	07/05/2011	07/05/2018	-	250,000,000	0.0504	-	-	-	32,793,816		32,793,816	(288,901)	-	-		-		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Swaption - 7 year; Underlying Swap Terms - 7/25/2018 - 7/25/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2011-ISOP-135840	Variable Annuities	Exh 5	Interest Rate	Citibank N A........ E57ODZWZ7FF32TWEFA76.	07/21/2011	07/23/2018	-	.300,000,000	0.0321	-	-	-	25,317,126	...	25,317,126	(2,008,613)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 4/11/2017 - 4/11/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-242452-1	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	-	-	2	...	2	(3,364,763)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 4/11/2017 - 4/11/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-242453-1	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868...	06/19/2014	04/07/2017	-	.500,000,000	0.0201	2,937,500	-	-	2	...	2	(1,709,691)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 4/11/2017 - 4/11/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-242468-1	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	-	-	2	...	2	(3,364,763)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 4/11/2017 - 4/11/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-242478-1	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	-	-	4	...	4	(3,419,381)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 4/11/2017 - 4/11/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-242482-1	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	06/19/2014	04/07/2017	-	.500,000,000	0.0201	2,800,000	-	-	1	...	1	(1,682,382)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 4/11/2017 - 4/11/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-242573-1	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	-	-	2	...	2	(3,364,763)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 4/11/2017 - 4/11/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-242590-1	Variable Annuities	Exh 5	Interest Rate	BNP Paribas........ R0MUWSFPU8MPRO8K5P83	06/20/2014	04/07/2017	-	1,000,000,000	0.0201	5,650,000	-	-	2	...	2	(3,364,763)	-	-		-		0002
Swaption - 4 year; Underlying Swap Terms - 1/05/2018 - 1/05/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-243615-1	Variable Annuities	Exh 5	Interest Rate	Citibank N A........ E57ODZWZ7FF32TWEFA76.	07/01/2014	01/03/2018	-	1,000,000,000	0.0201	7,475,000	-	-	6,013,179	...	6,013,179	(4,944,104)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 7/05/2017 - 7/05/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-243616-1	Variable Annuities	Exh 5	Interest Rate	Citibank N A........ E57ODZWZ7FF32TWEFA76.	07/01/2014	07/03/2017	-	1,000,000,000	0.0201	6,450,000	-	-	1,735,044	...	1,735,044	(4,906,376)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 7/05/2017 - 7/05/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-243617-1	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	07/01/2014	07/03/2017	-	.500,000,000	0.0201	3,250,000	-	-	867,522	...	867,522	(2,453,188)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 7/05/2017 - 7/05/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-243620-1	Variable Annuities	Exh 5	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11....	07/01/2014	07/03/2017	-	.500,000,000	0.0201	3,250,000	-	-	867,522	...	867,522	(2,453,188)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 7/05/2017 - 7/05/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-243645-1	Variable Annuities	Exh 5	Interest Rate	Citibank N A........ E57ODZWZ7FF32TWEFA76.	07/02/2014	07/03/2017	-	1,000,000,000	0.0201	6,290,000	-	-	1,735,044	...	1,735,044	(4,906,376)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 4/11/2017 - 4/11/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-243646-1	Variable Annuities	Exh 5	Interest Rate	Citibank N A........ E57ODZWZ7FF32TWEFA76.	07/02/2014	04/07/2017	-	.500,000,000	0.0201	2,875,000	-	-	1	...	1	(1,682,382)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 4/11/2017 - 4/11/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-243662-1	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868...	07/02/2014	04/07/2017	-	.220,000,000	0.0201	1,240,800	-	-	-	...	-	(740,248)	-	-		-		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	Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Swaption - 3 year; Underlying Swap Terms - 10/19/2017 - 10/19/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-256462-1	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/17/2014	10/17/2017	-	500,000,000	0.0175	5,625,000	-	-	886,915		886,915	(1,453,558)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 10/19/2017 - 10/19/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-256479-1	Variable Annuities	Exh 5	Interest Rate	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	10/17/2014	10/17/2017	-	500,000,000	0.0175	5,650,000	-	-	886,915		886,915	(1,453,558)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 10/24/2017 - 10/24/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-256585-1	Variable Annuities	Exh 5	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	10/20/2014	10/20/2017	-	250,000,000	0.0175	2,880,000	-	-	452,404		452,404	(728,698)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 10/24/2017 - 10/24/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-256593-1	Variable Annuities	Exh 5	Interest Rate	Royal Bank of Scotland PLC THE	RR3QWICWWIPCS8A4S074	10/20/2014	10/20/2017	-	250,000,000	0.0175	2,822,500	-	-	452,404		452,404	(728,698)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 10/24/2017 - 10/24/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-256596-1	Variable Annuities	Exh 5	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/20/2014	10/20/2017	-	500,000,000	0.0175	5,700,000	-	-	904,807		904,807	(1,457,396)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 10/25/2017 - 10/25/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-256747-1	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	10/21/2014	10/23/2017	-	500,000,000	0.0175	5,600,000	-	-	929,342		929,342	(1,465,503)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 10/25/2017 - 10/25/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-256800-1	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs International	W22LROWP2IHZNBB6K528	10/21/2014	10/23/2017	-	150,000,000	0.0175	1,695,000	-	-	278,803		278,803	(439,651)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 1/09/2018 - 1/09/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-263797-1	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/05/2014	01/05/2018	-	500,000,000	0.0175	5,575,000	-	-	1,442,433		1,442,433	(1,583,388)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 1/09/2018 - 1/09/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-263803-1	Variable Annuities	Exh 5	Interest Rate	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	12/05/2014	01/05/2018	-	500,000,000	0.0175	5,675,000	-	-	1,442,433		1,442,433	(1,583,388)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 1/09/2018 - 1/09/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-263805-1	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs International	W22LROWP2IHZNBB6K528	12/05/2014	01/05/2018	-	100,000,000	0.0175	1,140,000	-	-	288,487		288,487	(316,678)	-	-		-		0002
Swaption - 3 year; Underlying Swap Terms - 1/09/2018 - 1/09/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-263810-1	Variable Annuities	Exh 5	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/05/2014	01/05/2018	-	500,000,000	0.0175	5,625,000	-	-	1,442,433		1,442,433	(1,583,388)	-	-		-		0002
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants											237,670,751	5,821,686	0	453,367,916	XX	453,367,916	(3,666,370)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																							
Equity Option - DJ EURO 50 DEOTC E EI ; 2009-EOPT-0094	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	10/19/2009	12/20/2019	16,971	74,723,987	2,946.2500	15,908,003	-	-	1,350,411		1,350,411	(2,430,960)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2009-EOPT-0095	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/20/2009	12/20/2019	34,083	149,429,211	2,934.0000	31,936,000	-	-	2,566,988		2,566,988	(4,848,407)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2010-EOPT-0006	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	01/25/2010	01/27/2020	35,619	141,561,335	2,807.5000	22,796,669	2,704,842	-	1,364,639		1,364,639	(4,853,790)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2010-EOPT-0039	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	03/11/2010	03/20/2020	17,271	68,369,836	2,895.0000	11,128,748	1,336,682	-	1,449,153		1,449,153	(2,492,704)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - DJ EURO 50 DEOTC E EI ; 2010-EOPT-0067	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	06/10/2010	12/20/2019	29,024	90,796,846	2,584.1000	20,164,483	-	-	(3,125,527)		(3,125,527)	(3,372,341)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2013-EOPT-203455	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	06/20/2013	12/15/2023	77,131	263,502,040	2,593.0000	-	-	-	(28,361,248)		(28,361,248)	(8,617,397)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2014-EOPT-257306	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	10/24/2014	12/20/2024	66,029	253,372,151	3,029.0000	-	-	-	(10,408,854)		(10,408,854)	(9,282,004)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2016-EOPT-316500	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/12/2016	12/15/2023	13,703	45,502,000	2,919.0000	-	-	-	(3,665,576)		(3,665,576)	(1,849,694)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2016-EOPT-316502	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	04/12/2016	12/17/2021	40,000	110,164,892	2,421.1000	-	-	-	(8,237,928)		(8,237,928)	(3,823,058)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2016-EOPT-319255-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/11/2016	12/18/2020	15,905	53,735,100	2,955.0000	-	-	-	(3,644,697)		(3,644,697)	(2,261,543)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2016-EOPT-319582	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	05/13/2016	05/13/2021	21,999	73,440,248	2,954.6300	-	-	-	(7,058,837)		(7,058,837)	(3,200,733)	-	-		-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2016-EOPT-319840	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	05/17/2016	05/17/2021	10,215	34,009,649	2,937.0000	-	-	-	(3,289,486)		(3,289,486)	(1,471,886)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303386-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/28/2015	09/30/2017	550,821	77,935,603	141.4900	2,585,410	-	-	13,827		13,827	(216,038)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303387-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/28/2015	03/31/2018	291,740	39,014,437	133.7300	1,365,548	-	-	50,095		50,095	(251,874)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303388-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/28/2015	09/30/2018	203,566	29,421,361	144.5300	1,779,752	-	-	210,792		210,792	(370,918)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303391-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	12/28/2015	03/29/2019	152,421	21,099,706	138.4300	1,000,000	-	-	140,107		140,107	(233,841)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303396-1	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	-	-				(22,859)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303400-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	12/28/2015	06/29/2018	250,258	33,134,208	132.4000	1,000,000	-	-	55,657		55,657	(164,838)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303417-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/28/2015	12/29/2017	319,688	42,393,793	132.6100	938,118	-	-	12,339		12,339	(117,520)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303418-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/28/2015	12/31/2018	255,750	33,915,034	132.6100	1,265,683	-	-	191,037		191,037	(258,335)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303419-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/28/2015	06/28/2019	149,484	20,826,145	139.3200	1,046,796	-	-	205,689		205,689	(284,477)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303420-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/28/2015	09/30/2019	146,624	20,559,587	140.2200	1,221,458	-	-	264,254		264,254	(363,704)	-	-		-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303421-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/28/2015	12/31/2019	149,484	20,826,145	139.3200	1,230,961	-	-	375,587		375,587	(185,087)	-	-		-		0001
Equity Option - FTSE 100 FTSE-UKX ; 2009-EOPT-0091	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/19/2009	12/20/2019	18,990	163,899,007	5,266.0000	31,232,000	-	-	(578,757)		(578,757)	(2,324,788)	-	-		-		0001
Equity Option - FTSE 100 FTSE-UKX ; 2009-EOPT-0098	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/22/2009	12/20/2019	9,624	82,866,245	5,195.5000	17,160,812	-	-	3,410,115		3,410,115	(1,140,887)	-	-		-		0001

Statement as of March 31, 2017 of the **Brighthouse Life Insurance Company**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - FTSE 100 FTSE-UKX ; 2009-EOPT-0099	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/22/2009	12/20/2019	9,599	82,860,814	5,208.6900	14,573,049	-	-	(1,888,174)		(1,888,174)	(1,152,570)	-	-		-		0001
Equity Option - FTSE 100 FTSE-UKX ; 2010-EOPT-0086	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/14/2010	07/14/2020	23,819	190,825,147	5,248.0000	33,011,465	-	-	(6,150,833)		(6,150,833)	(3,125,109)	-	-		-		0001
Equity Option - FTSE 100 FTSE-UKX ; 2010-EOPT-117421	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/09/2010	11/09/2020	17,024	161,149,885	5,874.1300	25,070,809	-	-	(139,862)		(139,862)	(2,574,836)	-	-		-		0001
Equity Option - FTSE-UKX ; 2011-EHYB-134815	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	07/11/2011	07/12/2021	8,439	79,440,737	5,925.0000	14,394,853	-	-	14,244,751		14,244,751	(2,143,624)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2007-EOPT-0006	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	-	-	20,114,753		20,114,753	(5,277,855)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2012-EOPT-185260-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/06/2012	12/07/2017	64,000	100,355,200	1,568.0500	-	-	-	(22,955,429)		(22,955,429)	(3,127,415)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2013-EOPT-187135-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/11/2013	01/15/2018	60,350	99,997,536	1,656.9600	-	-	-	(21,838,800)		(21,838,800)	(3,890,829)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-305257	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/15/2016	01/15/2018	16,189	25,000,000	1,544.2100	-	-	-	(2,729,998)		(2,729,998)	(742,967)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-306125	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/22/2016	01/22/2018	31,751	50,000,000	1,574.7500	-	-	-	(5,304,551)		(5,304,551)	(1,604,742)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-313456	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/17/2016	03/16/2018	15,119	25,000,000	1,653.5000	-	-	-	(2,115,927)		(2,115,927)	(958,963)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-313872	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2016	03/21/2018	15,161	25,000,000	1,649.0000	-	-	-	(2,128,191)		(2,128,191)	(950,884)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-313899	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/21/2016	03/21/2018	15,133	25,000,000	1,652.0000	-	-	-	(2,118,839)		(2,118,839)	(956,196)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-316173	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2016	04/06/2018	61,652	100,000,000	1,622.0000	-	-	-	(8,870,226)		(8,870,226)	(3,622,851)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-317131	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/19/2016	04/19/2018	146,092	250,000,000	1,711.2500	-	-	-	(18,055,759)		(18,055,759)	(10,662,480)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-320558	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2016	05/23/2018	61,538	100,000,000	1,625.0000	-	-	-	(7,987,666)		(7,987,666)	(3,659,550)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-327268	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/19/2016	07/19/2018	30,506	50,000,000	1,639.0000	-	-	-	(3,530,364)		(3,530,364)	(1,876,115)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-330758	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/23/2016	08/23/2018	29,206	50,000,000	1,712.0000	-	-	-	(2,468,759)		(2,468,759)	(2,106,442)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-336880	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/11/2016	10/11/2021	29,833	50,000,000	1,676.0000	-	-	-	(2,588,738)		(2,588,738)	(1,742,628)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-339589	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/07/2016	11/06/2020	30,321	50,000,000	1,649.0000	-	-	-	(2,878,542)		(2,878,542)	(1,723,587)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-341316	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/23/2016	11/22/2019	61,501	100,000,000	1,626.0000	-	-	-	(5,447,698)		(5,447,698)	(3,462,252)	-	-		-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-347104	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/18/2017	01/18/2019	58,258	100,000,000	1,716.5000	-	-	-	(2,664,093)		(2,664,093)	(2,664,093)	-	-		-		0001
Equity Option - NASDAQ 100 US OTC NAS ; 2012-EOPT-183171	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	12/03/2012	12/04/2017	9,319	24,999,997	2,682.5700	-	-	-	(6,014,875)		(6,014,875)	(104,432)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - NIKKEI 225 JPY INDEX ; 2009-EOPT-0100	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/23/2009	10/23/2019	443,000	49,809,495	10,338.0000	13,341,942	-	-	1,047,887		1,047,887	(576,233)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2010-EOPT-0054	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/13/2010	05/13/2020	441,288	50,318,554	10,560.0000	8,874,975	-	-	(3,706,677)		(3,706,677)	(880,276)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2012-EOPT-181071	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	11/08/2012	09/20/2021	727,025	80,170,375	8,803.0000	-	-	-	(13,671,701)		(13,671,701)	(1,665,392)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268347	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	01/16/2015	01/10/2020	450,000	64,078,041	16,750.0000	-	-	-	(7,056,452)		(7,056,452)	(1,615,672)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268718-2	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/20/2015	01/10/2020	200,000	29,574,549	17,500.0000	-	-	-	(3,277,166)		(3,277,166)	(721,761)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268800-2	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	01/21/2015	01/10/2020	210,000	30,760,413	17,250.0000	-	-	-	(3,152,030)		(3,152,030)	(744,381)	-	-		-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268839-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	01/21/2015	01/08/2021	350,000	51,386,235	17,290.0000	-	-	-	(4,887,187)		(4,887,187)	(1,273,448)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2012-EOPT-172801	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	08/14/2012	08/14/2017	162,365	129,999,680	800.6600	38,960,911	-	-	323,895		323,895	(285,133)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2013-EOPT-186501	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	01/07/2013	01/08/2018	57,267	50,000,001	873.1000	-	-	-	(13,162,644)		(13,162,644)	(448,350)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2013-EOPT-188193	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	01/24/2013	01/24/2018	27,802	24,999,999	899.2000	-	-	-	(6,301,571)		(6,301,571)	(284,834)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2013-EOPT-190918	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	02/20/2013	02/20/2018	27,000	25,000,920	925.9600	-	-	-	(6,045,333)		(6,045,333)	(364,398)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2013-EOPT-192830	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	03/06/2013	03/06/2023	107,519	100,000,196	930.0700	30,824,622	-	-	11,965,999		11,965,999	(570,367)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2013-EOPT-204579	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	07/03/2013	07/06/2020	126,074	124,999,850	991.4800	32,593,722	-	-	8,558,244		8,558,244	(2,610,372)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2013-EOPT-219643	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	12/13/2013	12/14/2020	45,117	49,999,562	1,108.2200	-	-	-	(7,798,588)		(7,798,588)	(981,287)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2014-EOPT-226279	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	02/10/2014	02/10/2021	44,788	50,000,427	1,116.3800	-	-	-	(7,244,900)		(7,244,900)	(937,312)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2014-EOPT-230106	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	03/10/2014	03/11/2024	25,121	30,000,000	1,194.2000	-	-	-	(2,402,430)		(2,402,430)	2,724	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2014-EOPT-230138	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	03/10/2014	03/11/2024	16,736	19,999,998	1,195.0100	-	-	-	(1,607,604)		(1,607,604)	1,835	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2014-EOPT-258676	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	10/31/2014	10/31/2017	106,614	125,000,029	1,172.4500	-	-	-	(18,837,690)		(18,837,690)	(2,973,320)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-277858	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	04/15/2015	04/15/2020	39,293	50,000,343	1,272.5000	10,415,003	-	-	5,616,578		5,616,578	(1,161,853)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-277901	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	04/15/2015	04/15/2020	23,474	29,999,772	1,278.0000	6,248,779	-	-	3,403,049		3,403,049	(697,369)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-287621	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	07/16/2015	07/16/2020	117,776	149,999,514	1,273.6000	-	-	-	(12,640,419)		(12,640,419)	(3,336,206)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-287624	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	07/16/2015	07/16/2020	39,200	50,000,000	1,275.5000	-	-	-	(4,194,645)		(4,194,645)	(1,112,166)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-288462	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	07/29/2015	07/29/2020	40,770	49,999,997	1,226.4000	-	-	-	(4,874,514)		(4,874,514)	(1,094,822)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-288483	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	07/29/2015	07/29/2020	40,682	50,000,212	1,229.0500	-	-	-	(4,849,545)		(4,849,545)	(1,095,611)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-288625	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	07/31/2015	07/31/2020	40,185	50,000,186	1,244.2500	-	-	-	(4,660,975)		(4,660,975)	(1,098,148)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-290993	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	09/01/2015	09/01/2020	131,996	150,000,254	1,136.4000	-	-	-	(17,920,370)		(17,920,370)	(3,178,303)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-295775	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/13/2015	10/11/2019	21,718	24,999,590	1,151.1000	-	-	-	(2,803,341)		(2,803,341)	(597,756)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-299267	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/19/2015	11/21/2022	68,369	80,000,000	1,170.1200	18,687,998	-	-	12,281,875		12,281,875	(576,597)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-305120	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/14/2016	01/14/2019	48,707	50,000,000	1,026.5500	-	-	-	(6,608,194)		(6,608,194)	(1,071,296)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-313297-2	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	03/16/2016	03/15/2019	18,732	19,999,996	1,067.7000	-	-	-	(2,365,625)		(2,365,625)	(456,627)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-316189	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/08/2016	04/08/2019	72,948	80,000,000	1,096.6700	-	-	-	(8,924,018)		(8,924,018)	(1,876,928)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-316664	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	04/13/2016	04/13/2023	88,841	99,999,430	1,125.6000	-	-	-	(10,440,574)		(10,440,574)	(586,359)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-320559	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/23/2016	05/23/2019	44,845	50,000,001	1,114.9600	7,915,000	-	-	2,990,131		2,990,131	(1,174,786)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-324104	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/20/2016	06/20/2019	134,580	157,000,002	1,166.5900	-	-	-	(14,697,654)		(14,697,654)	(3,836,544)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-336902	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/11/2016	10/11/2021	24,486	30,000,000	1,225.2000	-	-	-	(1,985,513)		(1,985,513)	(433,284)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-353643	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/09/2017	06/15/2018	183,043	237,500,000	1,297.5100	-	17,337,500	-	14,382,329		14,382,329	(2,955,171)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-353645	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/09/2017	03/16/2018	183,043	237,500,000	1,297.5100	-	14,850,000	-	11,919,684		11,919,684	(2,930,316)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-353646	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	03/09/2017	06/15/2018	255,512	315,000,304	1,232.8200	-	18,864,451	-	15,215,488		15,215,488	(3,648,963)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-353649	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	03/09/2017	03/16/2018	255,512	315,000,304	1,232.8200	-	15,540,010	-	12,104,225		12,104,225	(3,435,785)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-353665	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	03/09/2017	03/16/2018	401,533	412,500,200	1,027.3100	-	9,350,000	-	6,035,867		6,035,867	(3,314,133)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-353666	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	03/09/2017	06/15/2018	401,533	412,500,200	1,027.3100	-	12,364,000	-	8,681,947		8,681,947	(3,682,053)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-354852	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	03/17/2017	03/16/2018	540,482	562,500,000	1,040.7400	-	11,137,499	-	8,821,199		8,821,199	(2,316,300)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-354853	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	03/17/2017	03/16/2018	144,129	159,999,997	1,110.1200	-	4,230,000	-	3,535,092		3,535,092	(694,908)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-354854	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	03/17/2017	03/16/2018	144,129	179,999,997	1,248.8900	-	8,070,003	-	7,403,098		7,403,098	(666,905)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-354856	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	03/17/2017	03/16/2018	71,948	90,000,000	1,250.9100	-	4,032,000	-	3,732,984		3,732,984	(299,016)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-355228	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/20/2017	03/21/2022	72,012	100,000,000	1,388.6500	-	-	-	151,122		151,122	151,122	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-355229	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/20/2017	03/20/2020	72,012	100,000,000	1,388.6500	-	-	-	(263,598)		(263,598)	(263,598)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-355234	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	03/20/2017	03/16/2018	359,428	375,002,015	1,043.3300	-	7,400,011	-	5,959,347		5,959,347	(1,440,664)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-356823	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	03/30/2017	03/30/2020	36,258	49,999,782	1,379.0000	-	-	-	(162,716)		(162,716)	(162,716)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-356864	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	03/30/2017	03/30/2022	108,660	150,000,000	1,380.4500	-	-	-	(24,881)		(24,881)	(24,881)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-356868	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	03/30/2017	03/30/2020	108,660	150,000,000	1,380.4500	-	-	-	(312,644)		(312,644)	(312,644)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-357019	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	03/31/2017	03/31/2020	71,984	100,000,006	1,389.2000	-	-	-	191,492		191,492	191,492	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-357027	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	03/31/2017	03/31/2020	36,028	49,999,658	1,387.8000	-	-	-	27,822		27,822	27,822	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2004-EOPT-1	Variable Annuities	Exh 5	Equity/Index	Zurich Capital Markets Inc.	549300S0R4CI3MOYI681	10/21/2004	08/10/2020	327,273	291,999,516	892.2200	18,777,573	-	-	3,190,213		3,190,213	(3,346,518)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2004-EOPT-2	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/16/2004	12/16/2019	124,564	120,000,000	963.3600	8,205,000	-	-	987,328		987,328	(1,114,891)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2004-EOPT-3	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/16/2004	12/16/2019	41,521	40,000,002	963.3600	2,735,000	-	-	329,109		329,109	(371,630)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2006-EOPT-4	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	01/27/2006	01/27/2020	40,000	46,252,800	1,156.3200	5,447,552	-	-	701,354		701,354	(680,893)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2009-EOPT-0052	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/28/2009	07/29/2019	51,083	50,000,040	978.8000	11,075,009	-	-	311,380		311,380	(386,241)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2009-EOPT-0090	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	10/16/2009	10/16/2019	45,884	50,000,000	1,089.7000	9,732,000	-	-	(3,035,218)		(3,035,218)	(577,517)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2009-EOPT-0092	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/16/2009	10/16/2019	45,888	50,000,001	1,089.6000	10,506,400	-	-	(2,061,898)		(2,061,898)	(575,935)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2009-EOPT-0101	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	10/23/2009	10/23/2019	46,151	49,999,532	1,083.3900	9,585,510	-	-	(2,981,457)		(2,981,457)	(574,377)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0002	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	01/15/2010	12/21/2018	44,076	49,999,814	1,134.4000	9,072,000	-	-	(1,918,817)		(1,918,817)	(353,201)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0003	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/15/2010	12/21/2018	44,035	49,999,541	1,135.4500	8,919,918	-	-	(1,880,595)		(1,880,595)	(354,363)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0004	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	01/20/2010	01/17/2020	88,020	99,999,999	1,136.1000	14,973,000	2,139,000	-	(4,811,324)		(4,811,324)	(1,409,609)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0010	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/27/2010	01/27/2020	54,620	60,000,004	1,098.5000	9,219,000	1,317,000	-	(3,047,078)		(3,047,078)	(803,885)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0033	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/02/2010	03/02/2020	89,162	100,000,000	1,121.5500	15,225,378	2,175,054	-	(4,846,972)		(4,846,972)	(1,478,115)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0035	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/08/2010	03/09/2020	21,949	25,008,542	1,139.4000	3,569,532	594,922	-	(1,338,885)		(1,338,885)	(385,288)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0036	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	03/08/2010	03/09/2020	43,873	49,999,864	1,139.6500	7,179,881	1,196,647	-	(2,696,921)		(2,696,921)	(770,747)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0037	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/09/2010	03/09/2020	87,447	100,000,017	1,143.5500	15,005,655	2,143,665	-	(4,654,125)		(4,654,125)	(1,549,668)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0042	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	03/12/2010	03/12/2020	43,459	49,999,580	1,150.5000	7,518,000	1,074,000	-	(2,315,316)		(2,315,316)	(787,222)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0062	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/27/2010	05/27/2020	45,733	49,999,998	1,093.3000	9,619,518	-	-	(5,427,158)		(5,427,158)	(780,369)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0063	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	05/27/2010	05/27/2020	41,969	49,999,768	1,191.3500	9,992,454	-	-	(4,536,900)		(4,536,900)	(900,473)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0066	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/04/2010	06/04/2020	92,545	99,999,500	1,080.5500	18,840,000	-	-	(10,616,036)		(10,616,036)	(1,538,957)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0068	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/15/2010	06/15/2020	67,751	75,000,357	1,107.0000	13,886,376	-	-	(7,690,656)		(7,690,656)	(1,213,155)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0088	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/16/2010	07/16/2018	93,655	100,000,126	1,067.7500	24,757,080	-	-	(7,828,517)		(7,828,517)	(524,661)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0089	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	07/22/2010	07/22/2020	228,519	250,000,005	1,094.0000	49,500,000	-	-	(27,474,462)		(27,474,462)	(4,078,039)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0090	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/22/2010	07/22/2020	27,495	29,999,795	1,091.1000	5,939,959	-	-	(3,300,629)		(3,300,629)	(487,249)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0092	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/26/2010	07/24/2020	31,425	34,999,594	1,113.7500	6,778,721	-	-	(3,715,695)		(3,715,695)	(588,270)	-	-		-		0001

Statement as of March 31, 2017 of the **Brighthouse Life Insurance Company**

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0093	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	07/26/2010	07/27/2020	45,053	49,999,819	1,109.8000	9,750,000	-	-	(5,353,759)		(5,353,759)	(837,582)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0094	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2010	07/28/2020	36,175	39,999,998	1,105.7500	7,576,800	-	-	(4,143,759)		(4,143,759)	(666,360)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0095	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2010	07/29/2020	90,326	99,999,915	1,107.1000	18,600,000	-	-	(10,129,263)		(10,129,263)	(1,669,882)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0096	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/29/2010	07/29/2020	45,368	50,000,073	1,102.1000	9,306,000	-	-	(5,079,034)		(5,079,034)	(828,885)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0101	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/04/2010	08/04/2020	44,326	49,999,728	1,128.0000	9,270,000	-	-	(4,985,796)		(4,985,796)	(863,636)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0105	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/01/2017	09/17/2020	88,861	99,999,996	1,125.3500	-	3,156,551	-	2,157,729		2,157,729	(998,822)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-117865	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/18/2010	11/18/2020	83,385	99,999,461	1,199.2500	16,267,290	-	-	(7,680,882)		(7,680,882)	(1,996,225)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-118816	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2010	12/02/2020	40,930	50,000,088	1,221.6000	8,115,000	-	-	(3,734,629)		(3,734,629)	(1,028,656)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-129327	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/21/2011	04/21/2021	37,439	49,999,998	1,335.5000	6,000,000	-	-	(3,648,988)		(3,648,988)	(1,189,814)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-129340	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/21/2011	04/21/2021	37,435	50,000,005	1,335.6600	10,375,022	-	-	2,137,583		2,137,583	(1,179,073)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-131814	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/01/2017	06/03/2021	76,702	99,999,998	1,303.7500	-	5,853,853	-	4,271,103		4,271,103	(1,582,750)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-132542	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/13/2011	06/14/2021	39,334	49,999,999	1,271.1500	11,535,000	-	-	2,055,085		2,055,085	(1,132,135)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-132543	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2011	06/14/2021	39,270	50,000,005	1,273.2500	11,550,003	-	-	2,061,912		2,061,912	(1,134,029)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-132544	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/01/2017	06/14/2021	78,511	99,999,996	1,273.7000	-	5,679,527	-	4,126,751		4,126,751	(1,552,776)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-132749	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	06/14/2011	06/14/2021	77,537	100,000,000	1,289.7000	-	-	-	(23,810,603)		(23,810,603)	(2,362,584)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-132945	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	06/15/2011	06/15/2021	78,518	100,000,003	1,273.6000	-	-	-	(23,925,810)		(23,925,810)	(2,334,251)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-133982	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/27/2011	06/25/2021	19,487	25,000,001	1,282.9000	5,825,000	-	-	1,059,237		1,059,237	(572,398)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-134091	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/28/2011	06/28/2021	38,627	50,000,720	1,294.4500	11,375,164	-	-	2,164,040		2,164,040	(1,155,792)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-134231	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	07/01/2011	07/01/2021	37,406	49,999,999	1,336.7000	10,750,000	-	-	2,312,073		2,312,073	(1,192,205)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-134239	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/01/2011	07/01/2021	37,406	49,999,999	1,336.7000	10,750,000	-	-	2,312,073		2,312,073	(1,192,205)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-137154	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/12/2011	08/12/2021	42,213	50,000,004	1,184.4800	13,500,018	-	-	1,904,866		1,904,866	(1,068,086)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-137157	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	08/12/2011	08/12/2021	42,141	50,000,297	1,186.5000	13,500,080	-	-	1,911,390		1,911,390	(1,069,924)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2011-EOPT-137162	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	08/12/2011	08/12/2021	42,310	49,999,843	1,181.7500	13,499,957	-	-	1,896,069		1,896,069	(1,065,603)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-144121	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	10/12/2011	10/12/2021	82,548	100,000,006	1,211.4100	26,900,060	-	-	4,252,328		4,252,328	(2,211,703)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-144949	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	10/21/2011	10/21/2021	40,754	49,999,998	1,226.8800	13,449,970	-	-	2,198,304		2,198,304	(1,119,966)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-144950	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	10/21/2011	10/21/2021	40,754	49,999,998	1,226.8800	13,449,970	-	-	2,198,304		2,198,304	(1,119,966)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-145052	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	10/24/2011	10/25/2021	39,922	49,999,999	1,252.4300	13,300,144	-	-	2,295,877		2,295,877	(1,141,212)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-145354	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/28/2011	10/28/2021	77,851	99,999,995	1,284.5000	-	-	-	(26,046,165)		(26,046,165)	(2,410,184)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-146981	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	11/17/2011	11/17/2021	81,553	100,000,289	1,226.2000	30,250,087	-	-	4,512,521		4,512,521	(2,248,263)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-146984	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	11/17/2011	11/16/2018	53,666	65,000,259	1,211.2000	-	-	-	(19,734,988)		(19,734,988)	(592,084)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-148151	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	11/30/2011	11/30/2021	80,286	100,000,003	1,245.5500	30,450,003	-	-	4,706,600		4,706,600	(2,281,926)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-153525	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	01/23/2012	01/23/2019	38,161	50,000,000	1,310.2500	-	-	-	(14,166,077)		(14,166,077)	(656,976)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-153531	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	01/23/2012	01/24/2022	76,000	100,000,040	1,315.7900	30,000,240	-	-	5,470,574		5,470,574	(2,412,687)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-153617	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	02/01/2017	01/24/2022	38,100	50,000,535	1,312.3500	-	3,590,228	-	2,722,546		2,722,546	(867,682)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-153618	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	01/24/2012	01/24/2022	38,100	50,000,535	1,312.3500	15,025,116	-	-	2,722,546		2,722,546	(1,204,126)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-153937	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	02/01/2017	01/27/2022	75,812	100,000,003	1,319.0500	-	7,251,061	-	5,507,955		5,507,955	(1,743,106)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-159342	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	03/22/2012	03/22/2022	14,354	20,000,000	1,393.3000	5,730,000	-	-	1,267,444		1,267,444	(515,005)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-159619	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	03/27/2012	03/28/2022	14,132	20,000,000	1,415.2500	5,606,000	-	-	1,307,709		1,307,709	(522,089)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-160745	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	04/10/2012	04/11/2022	73,567	100,000,004	1,359.3000	29,499,744	-	-	6,176,449		6,176,449	(2,540,599)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-161458	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	02/01/2017	04/13/2022	28,822	40,000,002	1,387.8500	-	3,312,952	-	2,563,669		2,563,669	(749,282)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-161459	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	04/13/2012	04/13/2022	43,232	60,000,003	1,387.8500	17,309,797	-	-	3,845,504		3,845,504	(1,548,680)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-163175	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	05/04/2012	05/04/2022	72,973	100,000,010	1,370.3700	29,924,768	-	-	6,385,280		6,385,280	(2,566,169)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-163176	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	05/04/2012	05/04/2022	72,973	100,000,010	1,370.3700	29,924,768	-	-	6,385,280		6,385,280	(2,566,169)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-166925	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868...	06/08/2012	06/08/2020	19,008	24,998,751	1,315.1700	7,812,500	-	-	668,009		668,009	(525,147)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2012-EOPT-166926	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	06/08/2012	06/08/2020	18,993	24,999,999	1,316.3000	7,812,501	-	-	669,474		669,474	(525,865)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-178756	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	10/10/2012	10/10/2022	69,842	100,000,005	1,431.8000	29,850,001	-	-	7,742,917		7,742,917	(2,694,180)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-181769	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/19/2012	11/21/2022	108,668	149,999,999	1,380.3500	43,087,496	-	-	11,313,056		11,313,056	(3,969,227)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-183172	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	12/03/2012	12/03/2019	70,659	99,999,994	1,415.2500	-	-	-	(24,591,836)		(24,591,836)	(2,134,944)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-183181	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/03/2012	12/03/2020	106,443	149,999,997	1,409.2000	-	-	-	(35,919,771)		(35,919,771)	(3,775,123)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-183182	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	12/03/2012	12/03/2019	70,827	100,000,641	1,411.9000	-	-	-	(24,273,405)		(24,273,405)	(2,124,133)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-183191	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	12/03/2012	12/03/2020	70,827	100,000,641	1,411.9000	-	-	-	(23,892,752)		(23,892,752)	(2,523,080)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-183685	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	12/06/2012	12/06/2019	70,844	99,999,848	1,411.5500	-	-	-	(24,207,784)		(24,207,784)	(2,125,115)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-185038	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	12/17/2012	12/16/2022	35,014	50,000,001	1,428.0000	-	-	-	(11,200,905)		(11,200,905)	(1,396,636)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-185346	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	12/18/2012	12/18/2020	69,604	100,000,067	1,436.7000	-	-	-	(23,388,906)		(23,388,906)	(2,579,445)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-185375	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	12/18/2012	12/19/2022	138,923	199,999,993	1,439.6500	56,599,866	-	-	16,380,600		16,380,600	(5,430,856)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-185606	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/01/2017	12/19/2022	69,604	99,999,995	1,436.7000	-	10,158,811	-	8,165,018		8,165,018	(1,993,793)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-187041	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	01/10/2013	01/10/2020	34,166	49,999,999	1,463.4500	-	-	-	(12,105,573)		(12,105,573)	(1,149,895)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-187042	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	01/10/2013	01/10/2020	68,283	100,000,454	1,464.5000	-	-	-	(23,919,847)		(23,919,847)	(2,301,975)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-187061	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/10/2013	01/10/2020	68,203	99,999,994	1,466.2100	-	-	-	(23,957,708)		(23,957,708)	(2,306,301)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-187383	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	01/15/2013	01/16/2018	68,115	100,000,000	1,468.1000	-	-	-	(22,780,552)		(22,780,552)	(899,358)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-187728	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	01/17/2013	01/17/2018	33,711	50,000,155	1,483.2000	-	-	-	(11,356,447)		(11,356,447)	(470,774)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-187986	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	01/22/2013	01/23/2023	67,216	99,999,994	1,487.7500	28,499,410	-	-	8,795,621		8,795,621	(2,762,644)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-188003	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	02/01/2017	01/22/2020	67,213	99,999,501	1,487.8000	-	(22,204,997)	-	(23,624,353)		(23,624,353)	(1,419,356)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-188091	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	01/23/2013	01/23/2020	67,031	100,000,197	1,491.8500	-	-	-	(23,401,852)		(23,401,852)	(2,394,313)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-188221	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	02/01/2017	01/24/2020	66,589	100,000,001	1,501.7500	-	(21,704,719)	-	(23,147,490)		(23,147,490)	(1,442,771)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2013-EOPT-188824	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/29/2013	01/29/2021	33,177	49,999,398	1,507.0500	-	-	-	(11,088,510)		(11,088,510)	(1,358,746)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-189108	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/01/2017	01/30/2023	66,467	99,999,993	1,504.5000	-	11,018,337	-	8,979,216		8,979,216	(2,039,121)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-189226	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	01/31/2013	01/31/2020	33,324	50,000,005	1,500.4000	-	-	-	(11,366,999)		(11,366,999)	(1,214,734)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-189403	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/01/2013	02/01/2021	66,148	99,999,995	1,511.7500	-	-	-	(22,029,333)		(22,029,333)	(2,726,315)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-190822	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	02/19/2013	02/19/2020	32,780	50,000,005	1,525.3000	-	-	-	(11,118,043)		(11,118,043)	(1,262,285)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-198030-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/30/2013	05/01/2023	62,695	100,000,280	1,595.0300	27,524,986	-	-	10,274,617		10,274,617	(2,866,346)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-202134	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/11/2013	06/12/2023	91,307	148,688,884	1,628.4500	38,361,723	-	-	16,063,620		16,063,620	(4,319,750)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-205581	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/18/2013	07/18/2023	29,540	49,999,996	1,692.6000	11,549,981	-	-	5,796,999		5,796,999	(1,477,045)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-219633	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	12/13/2013	12/14/2020	56,355	99,999,130	1,774.4500	-	-	-	(14,333,741)		(14,333,741)	(3,153,697)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2014-EOPT-229379	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/04/2014	03/04/2019	26,763	50,000,510	1,868.2700	-	-	-	(6,823,538)		(6,823,538)	(1,495,538)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2014-EOPT-244364	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	07/11/2014	07/11/2019	25,492	50,000,009	1,961.4000	7,869,890	-	-	2,652,384		2,652,384	(1,645,937)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2014-EOPT-244365	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/11/2014	07/11/2019	38,251	75,000,648	1,960.7500	-	-	-	(8,187,007)		(8,187,007)	(2,486,277)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-283221-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/03/2015	06/03/2020	47,170	100,000,001	2,120.0000	17,519,998	-	-	8,955,220		8,955,220	(3,647,025)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-283223-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/03/2015	06/05/2017	47,170	100,000,001	2,120.0000	10,570,001	-	-	274,338		274,338	(2,250,165)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-285887-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/25/2015	06/25/2020	47,406	100,000,001	2,109.4400	17,030,000	-	-	8,988,464		8,988,464	(3,625,447)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-285957	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	06/26/2015	06/27/2022	33,259	70,000,217	2,104.7000	-	-	-	(5,778,738)		(5,778,738)	(2,343,759)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-285960	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/26/2015	06/24/2022	11,883	24,998,861	2,103.7500	-	-	-	(2,044,613)		(2,044,613)	(836,720)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-304724	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/01/2017	01/14/2019	52,118	99,999,999	1,918.7400	-	5,703,341	-	3,813,945		3,813,945	(1,889,396)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-306218	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/01/2017	01/23/2023	34,235	65,000,000	1,898.6200	-	(5,975,376)	-	(7,473,917)		(7,473,917)	(1,498,541)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-314505-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/24/2016	12/20/2019	49,323	99,999,997	2,027.4500	-	-	-	(9,389,602)		(9,389,602)	(3,496,327)	-	-		-		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2016-EOPT-316515	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	04/12/2016	04/12/2021	29,139	60,003,438	2,059.1900	-	-	-	(5,304,592)		(5,304,592)	(2,078,924)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-317147	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	04/19/2016	04/19/2021	23,845	49,999,891	2,096.8500	-	-	-	(4,073,475)		(4,073,475)	(1,753,597)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-317454	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	04/21/2016	04/21/2021	23,827	49,999,994	2,098.5000	-	-	-	(4,092,354)		(4,092,354)	(1,754,112)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-319778-2	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50...	05/16/2016	05/17/2021	12,080	24,999,998	2,069.5500	-	-	-	(2,176,368)		(2,176,368)	(865,179)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-319783-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	05/16/2016	05/17/2021	15,000	31,004,850	2,066.9900	5,973,750	-	-	3,298,409		3,298,409	(1,058,296)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-321443-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868...	06/01/2016	06/01/2017	476,622	600,000,006	1,258.8600	5,500,000	-	-	75,009		75,009	(647,056)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-321465-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2016	06/01/2017	238,285	299,999,999	1,259.0000	2,750,000	-	-	39,210		39,210	(312,755)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-321467-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	06/01/2016	06/01/2017	238,083	300,000,976	1,260.0700	2,749,999	-	-	37,665		37,665	(324,295)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-321640-1	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	06/02/2016	07/03/2017	477,042	600,000,001	1,257.7500	6,450,000	-	-	112,605		112,605	(885,377)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-321652-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/02/2016	07/03/2017	237,937	299,999,995	1,260.8400	3,150,000	-	-	56,569		56,569	(446,172)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-321656-1	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27.	06/02/2016	07/03/2017	237,806	299,999,996	1,261.5300	3,175,002	-	-	56,628		56,628	(446,952)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-321800-1	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	06/03/2016	07/03/2017	382,389	480,001,528	1,255.2700	5,360,000	-	-	89,741		89,741	(703,849)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-326375	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	07/08/2016	07/08/2021	23,541	49,999,907	2,123.9500	-	-	-	(4,286,086)		(4,286,086)	(1,749,557)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-326919	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	07/14/2016	07/14/2021	46,205	99,999,994	2,164.2500	-	-	-	(7,560,802)		(7,560,802)	(3,532,498)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-330741-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	08/23/2016	08/24/2020	22,810	50,000,000	2,192.0500	-	-	-	(3,140,923)		(3,140,923)	(1,865,580)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-330759	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	08/23/2016	08/23/2021	45,619	100,000,000	2,192.0500	-	-	-	(6,612,768)		(6,612,768)	(3,531,149)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-336568	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653..	10/07/2016	10/07/2021	23,284	49,999,997	2,147.4000	-	-	-	(3,098,439)		(3,098,439)	(1,731,112)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-338090	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	10/21/2016	10/21/2020	46,830	100,000,000	2,135.4000	-	-	-	(6,039,796)		(6,039,796)	(3,633,391)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-338301	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	10/25/2016	10/26/2020	46,620	100,000,001	2,145.0000	-	-	-	(5,805,384)		(5,805,384)	(3,642,222)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-339269	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653..	11/03/2016	11/03/2021	14,340	29,999,997	2,092.0500	-	-	-	(2,058,886)		(2,058,886)	(1,016,507)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-339279	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	11/03/2016	01/03/2018	190,503	312,000,000	1,637.7700	9,332,000	-	-	1,487,794		1,487,794	(4,074,564)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2016-EOPT-339408	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/04/2016	10/04/2017	239,069	390,000,671	1,631.3300	9,575,024	-	-	698,990		698,990	(3,835,637)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-339409	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	11/04/2016	07/05/2017	357,946	585,001,363	1,634.3300	9,750,000	-	-	274,755		274,755	(3,053,430)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-339410	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/04/2016	10/04/2017	262,499	429,001,313	1,634.3000	10,367,500	-	-	776,918		776,918	(4,256,401)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-339414	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/04/2016	07/05/2017	238,340	389,999,952	1,636.3200	6,465,007	-	-	184,242		184,242	(2,052,144)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-339524	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	11/07/2016	07/07/2017	118,067	195,000,756	1,651.6100	3,050,013	-	-	102,223		102,223	(1,111,681)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-342301	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2016	12/05/2017	226,902	424,999,898	1,873.0600	13,310,000	-	-	3,847,171		3,847,171	(8,368,167)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-342346	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	12/05/2016	12/05/2017	226,629	424,999,630	1,875.3100	13,550,012	-	-	3,838,232		3,838,232	(7,814,566)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-342350	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/05/2016	12/05/2017	226,967	425,000,000	1,872.5200	13,310,001	-	-	3,839,604		3,839,604	(8,360,571)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-342610	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2016	12/06/2017	226,732	424,999,433	1,874.4600	13,300,000	-	-	3,894,340		3,894,340	(8,403,960)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-342632	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2016	12/06/2017	226,701	425,000,113	1,874.7200	13,310,000	-	-	3,897,994		3,897,994	(8,407,605)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-342635	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/06/2016	12/06/2017	226,735	425,000,685	1,874.4400	13,340,000	-	-	3,894,069		3,894,069	(8,403,703)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-342637	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	12/06/2016	12/06/2017	113,412	212,500,064	1,873.7000	6,693,746	-	-	1,941,810		1,941,810	(4,196,640)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-342638	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	12/06/2016	12/06/2017	113,415	212,501,149	1,873.6600	6,675,017	-	-	1,941,538		1,941,538	(4,196,380)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-342689-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	12/06/2016	12/06/2021	27,159	60,003,737	2,209.3500	-	-	-	(2,462,919)		(2,462,919)	(2,082,114)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-342720	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/06/2016	12/06/2017	158,330	297,500,071	1,878.9900	9,341,499	-	-	2,771,140		2,771,140	(5,927,467)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-347496	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	01/25/2017	01/25/2021	21,814	49,998,779	2,292.0500	-	-	-	(1,115,418)		(1,115,418)	(1,115,418)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-347500	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/25/2017	01/25/2021	21,816	49,999,000	2,291.8500	-	-	-	(1,116,584)		(1,116,584)	(1,116,584)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-348013	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	02/01/2017	12/05/2019	70,809	100,000,000	1,412.2500	-	-	-	(1,327,152)		(1,327,152)	(1,327,152)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-348016	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/01/2017	09/14/2020	89,270	99,999,996	1,120.2000	-	3,252,579	-	2,122,888		2,122,888	(1,129,691)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-348019	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	02/01/2017	09/22/2021	27,593	59,998,219	2,174.4000	-	(2,600,000)	-	(3,826,647)		(3,826,647)	(1,226,647)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2017-EOPT-348131	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868...	02/02/2017	02/02/2022	27,196	61,999,995	2,279.7200	-	-	-	(1,417,272)	...	(1,417,272)	(1,417,272)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-350115	Joint Venture Interests Portfolio	BA	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868...	02/17/2017	07/31/2017	59,256	111,219,994	1,876.9400	-	558,186	-	265,965	...	265,965	(292,221)	-	-		-		0003
Equity Option - S&P 500 USD OTC ; 2017-EOPT-353644	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	03/09/2017	06/15/2018	190,267	427,500,008	2,246.8500	-	23,647,500	-	21,065,863	...	21,065,863	(2,581,637)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-353650	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653..	03/09/2017	06/15/2018	253,542	539,869,516	2,129.3100	-	23,279,288	-	20,734,952	...	20,734,952	(2,544,336)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-353651	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653..	03/09/2017	03/16/2018	253,542	539,869,516	2,129.3100	-	18,719,437	-	16,330,342	...	16,330,342	(2,389,095)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-353683	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	03/09/2017	03/16/2018	401,303	712,500,200	1,775.4700	-	10,269,498	-	8,107,071	...	8,107,071	(2,162,427)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-353686	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	03/09/2017	06/15/2018	401,303	712,500,200	1,775.4700	-	14,430,502	-	11,797,128	...	11,797,128	(2,633,374)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-353687	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	03/09/2017	03/16/2018	190,249	427,499,999	2,247.0500	-	19,575,000	-	17,318,025	...	17,318,025	(2,256,975)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-354851	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	03/17/2017	03/16/2018	420,283	749,998,949	1,784.5100	-	10,000,000	-	8,778,761	...	8,778,761	(1,221,239)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-355133	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653..	03/20/2017	03/16/2018	315,325	562,500,384	1,783.8800	-	7,331,243	-	6,571,035	...	6,571,035	(760,208)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-355235	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	03/20/2017	03/16/2018	126,196	240,000,000	1,901.8000	-	4,215,000	-	3,999,937	...	3,999,937	(215,063)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-355236	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	03/20/2017	03/16/2018	84,131	180,000,421	2,139.5300	-	5,750,000	-	5,582,915	...	5,582,915	(167,085)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-355269	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	03/20/2017	03/21/2022	21,020	50,001,325	2,378.7500	-	7,692,204	-	7,953,227	...	7,953,227	261,023	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-355819	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653..	03/23/2017	03/23/2020	42,583	99,999,999	2,348.3500	-	-	-	(731,303)	...	(731,303)	(731,303)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356039	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653..	03/24/2017	03/24/2020	42,436	100,000,010	2,356.5000	-	-	-	(550,497)	...	(550,497)	(550,497)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356416	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868...	03/28/2017	03/27/2020	42,486	100,000,004	2,353.7000	-	-	-	(299,638)	...	(299,638)	(299,638)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356429	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	03/28/2017	03/30/2020	42,486	100,000,000	2,353.7000	-	-	-	(281,946)	...	(281,946)	(281,946)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356450	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	03/28/2017	03/28/2018	84,737	179,999,999	2,124.2300	-	5,744,000	-	5,576,053	...	5,576,053	(167,947)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356822	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	03/30/2017	03/30/2020	42,214	100,000,000	2,368.9000	-	-	-	(18,984)	...	(18,984)	(18,984)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356837	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653..	03/30/2017	03/30/2020	42,246	100,070,213	2,368.7500	-	-	-	(16,269)		(16,269)	(16,269)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356841	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27.	03/30/2017	03/30/2020	42,212	100,000,001	2,369.0000	-	-	-	(17,645)		(17,645)	(17,645)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356867	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	03/30/2017	03/30/2022	42,214	100,000,010	2,368.9000	-	-	-	54,481		54,481	54,481	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356942	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27.	03/31/2017	04/02/2020	42,214	100,000,001	2,368.9000	-	-	-	46,142		46,142	46,142	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357015	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	03/31/2017	03/31/2020	42,215	100,000,000	2,368.8000	-	-	-	43,660		43,660	43,660	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357031	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804....	03/31/2017	03/31/2020	42,233	99,999,297	2,367.8000	-	-	-	30,282		30,282	30,282	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357555-2	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	03/28/2017	06/16/2017	18,906	44,429,100	2,350.0000	-	888,582	-	1,892,960		1,892,960	1,892,960	-	-		-		0001
Equity Option - USD S&P500 ; 2010-EHYB-0001	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	04/09/2010	04/09/2020	83,598	100,000,000	1,196.2000	10,590,000	-	-	(6,605,790)		(6,605,790)	(980,569)	-	-		-		0001
Equity Option - USD S&P500 ; 2010-EHYB-0004	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	16,478,000	-	-	(2,351,881)		(2,351,881)	(5,643)	-	-		-		0001
Equity Option - USD S&P500 ; 2011-EHYB-129842	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	05/03/2011	05/03/2021	73,835	100,000,000	1,354.3700	18,790,000	-	-	2,444,394		2,444,394	(3,123,507)	-	-		-		0001
Equity Option - USD S&P500 ; 2011-EHYB-130366	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	05/12/2011	05/12/2021	74,586	100,000,000	1,340.7300	19,390,000	-	-	2,381,037		2,381,037	(3,079,310)	-	-		-		0001
Equity Option - USD S&P500 ; 2011-EHYB-131659	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	06/01/2011	06/01/2021	151,372	200,000,000	1,321.2500	20,250,000	-	-	2,266,412		2,266,412	(2,985,054)	-	-		-		0001
Equity Option - USD S&P500 ; 2012-EHYB-181066	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	11/08/2012	05/03/2021	73,835	100,000,000	1,354.3700	(43,500,000)	-	-	(2,444,394)		(2,444,394)	3,123,507	-	-		-		0001
0099999. Total-Purchased Options-Hedging Other-Put Options										1,756,565,009	296,449,874	0	(579,153,858)	XX	(579,153,858)	(504,447,562)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Caps																						
1y USD LIBOR 3M CAP ; 2010-CAP-0014	Liability Portfolio	N/A	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27.	06/21/2010	09/30/2018	-	19,200,000	0.0416	769,360	-	-	54		54	(87)	-	-		-		0004
1y USD LIBOR 3M CAP ; 2010-CAP-0031	Liability Portfolio	N/A	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	08/27/2010	09/30/2018	-	21,653,290	0.0350	842,301	-	-	182		182	(554)	-	-		-		0004
1y USD LIBOR 3M CAP ; 2010-CAP-0040	Liability Portfolio	N/A	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02..	09/27/2010	09/30/2018	-	37,130,000	0.0325	1,600,000	-	-	491		491	(1,697)	-	-		-		0004
1y USD LIBOR 3M CAP ; 2012-CAP-179991	Liability Portfolio	N/A	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76.	10/24/2012	01/06/2018	-	43,000,000	0.0182	297,775	-	-	619		619	(1,356)	-	-		-		0004
1y USD LIBOR 3M CAP ; 2015-CAP-300999	Asset Portfolio - Partial Offset	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02..	12/04/2015	12/31/2017	-	750,000,000	0.0130	2,550,000	-	-	475,290		475,290	76,394	-	-		-		0005
1y USD LIBOR 3M CAP ; 2015-CAP-301011	Asset Portfolio - Partial Offset	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02..	12/04/2015	12/31/2018	-	380,000,000	0.0178	1,949,400	-	-	635,287		635,287	(261,397)	-	-		-		0005
1y USD LIBOR 3M CAP ; 2015-CAP-301030	Asset Portfolio - Partial Offset	D 1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/04/2015	12/31/2017	-	500,000,000	0.0200	725,000	-	-	91,303		91,303	(6,371)	-	-		-		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)
1y USD LIBOR 3M CAP ; 2016-CAP-318647	Liability Portfolio	N/A	Interest Rate	BNP Paribas R0MUWSFU8MPRO8K5P83	05/05/2016	12/31/2017	-	500,000,000	0.0142	307,500	-	-	161,199		161,199	6,991	-	-		-		0004
1y USD LIBOR 3M CAP ; 2016-CAP-318649	Liability Portfolio	N/A	Interest Rate	BNP Paribas R0MUWSFU8MPRO8K5P83	05/05/2016	12/31/2017	-	200,000,000	0.0142	123,000	-	-	64,480		64,480	2,796	-	-		-		0004
1y USD LIBOR 3M CAP ; 2016-CAP-318651	Liability Portfolio	N/A	Interest Rate	BNP Paribas R0MUWSFU8MPRO8K5P83	05/05/2016	12/31/2017	-	546,000,000	0.0142	335,790	-	-	176,029		176,029	7,634	-	-		-		0004
1y USD LIBOR 3M CAP ; 2016-CAP-318671	Liability Portfolio	N/A	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	05/05/2016	01/03/2019	-	134,000,000	0.0160	283,745	-	-	346,678		346,678	(76,779)	-	-		-		0004
2y USD LIBOR 3M CAP ; 2015-CAP-284438	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2015	12/12/2017	-	111,000,000	0.0256	226,440	-	-	-		-	(10)	-	-		-		0006
3y USD CMS 5Y/3M CAP ; 2014-CAP-256355	Liability Portfolio	N/A	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/16/2014	12/31/2017	-	1,000,000,000	0.0450	2,100,000	-	-	580		580	(20,858)	-	-		-		0004
3y USD CMS 5Y/3M CAP ; 2014-CAP-256357	Liability Portfolio	N/A	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/16/2014	12/31/2017	-	500,000,000	0.0450	1,037,500	-	-	290		290	(10,429)	-	-		-		0004
3y USD CMS 5Y/3M CAP ; 2014-CAP-256358	Liability Portfolio	N/A	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/16/2014	12/31/2017	-	250,000,000	0.0450	525,000	-	-	145		145	(5,215)	-	-		-		0004
3y USD LIBOR 3M CAP ; 2015-CAP-290381	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	08/26/2015	06/30/2018	-	500,000,000	0.0225	1,675,000	-	-	9,580		9,580	(49,807)	-	-		-		0006
5y USD LIBOR 3M CAP ; 2012-CAP-175759	Liability Portfolio	N/A	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	09/13/2012	12/31/2018	-	500,000,000	0.0225	9,575,000	-	-	252,414		252,414	(290,176)	-	-		-		0004
5y USD LIBOR 3M CAP ; 2015-CAP-290384	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	08/26/2015	06/30/2020	-	1,000,000,000	0.0275	11,900,000	-	-	3,025,422		3,025,422	(2,024,091)	-	-		-		0006
5y USD LIBOR 3M CAP ; 2015-CAP-293219	Liability Portfolio	N/A	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	09/18/2015	11/15/2020	-	750,000,000	0.0260	10,650,000	-	-	4,175,887		4,175,887	(2,199,159)	-	-		-		0004
5y USD LIBOR 3M CAP ; 2016-CAP-306514	Liability Portfolio	N/A	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	01/26/2016	03/01/2021	-	800,000,000	0.0232	10,000,000	-	-	7,584,002		7,584,002	(2,761,339)	-	-		-		0004
0109999. Total-Purchased Options-Hedging Other-Caps										57,472,811	0	0	16,999,930	XX	16,999,930	(7,615,509)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Floors																						
5y USD CMS 10Y/3M Floor ; 2007-FLR-0003	Liability Portfolio	N/A	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/12/2007	06/14/2017	-	100,000,000	0.0350	370,000	-	272,703	189,688		189,688	(333,690)	-	-		-		0004
5y USD CMS 10Y/3M Floor ; 2007-FLR-0005	Liability Portfolio	N/A	Interest Rate	BNP Paribas R0MUWSFU8MPRO8K5P83	06/12/2007	06/14/2017	-	950,000,000	0.0350	3,477,000	-	2,590,676	1,802,034		1,802,034	(3,170,058)	-	-		-		0004
0119999. Total-Purchased Options-Hedging Other-Floors										3,847,000	0	2,863,379	1,991,722	XX	1,991,722	(3,503,749)	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										2,055,555,571	302,271,560	2,863,379	(106,794,291)	XX	(106,794,291)	(519,233,190)	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										237,670,751	5,821,686	0	453,367,916	XX	453,367,916	(3,666,370)	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										1,756,565,009	296,449,874	0	(579,153,858)	XX	(579,153,858)	(504,447,562)	0	0	0	0	XXX	XXX
0389999. Total-Purchased Options-Caps										57,472,811	0	0	16,999,930	XX	16,999,930	(7,615,509)	0	0	0	0	XXX	XXX
0399999. Total-Purchased Options-Floors										3,847,000	0	2,863,379	1,991,722	XX	1,991,722	(3,503,749)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										2,055,555,571	302,271,560	2,863,379	(106,794,291)	XX	(106,794,291)	(519,233,190)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357555-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/28/2017	06/16/2017	18,906	44,429,100	2,350.0000	-	(888,582)	-	(1,673,326)		(1,673,326)	(1,673,326)	-	-		-		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)
0509999. Total-Written Options-Hedging Other-Call Options and Warrants										0	(888,582)	0	(1,673,326)	XX	(1,673,326)	(1,673,326)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																						
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-354855-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/17/2017	06/16/2017	117,700	163,132,200	1,386.0000	-	(117,700)	-	(4,686,495)		(4,686,495)	(4,568,795)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-354859-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/17/2017	06/16/2017	19,625	27,248,906	1,388.5000	-	(883,112)	-	(805,692)		(805,692)	77,419	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-355134-2	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/20/2017	06/16/2017	37,750	52,472,500	1,390.0000	-	(37,750)	-	(1,578,312)		(1,578,312)	(1,540,562)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-355225-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/20/2017	06/16/2017	56,236	77,999,332	1,387.0000	-	(2,474,384)	-	(2,266,839)		(2,266,839)	207,545	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-356830-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/30/2017	06/16/2017	15,228	20,999,412	1,379.0000	-	-	-	(547,303)		(547,303)	(547,303)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-356865-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/30/2017	06/16/2017	38,031	52,482,886	1,380.0000	-	-	-	101,061		101,061	101,061	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-356869-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/30/2017	06/16/2017	43,464	59,980,441	1,380.0000	-	-	-	115,498		115,498	115,498	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-357020-1	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/31/2017	06/16/2017	15,852	21,994,650	1,387.5000	-	-	-	(24,752)		(24,752)	(24,752)	-	-		-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-357021-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/31/2017	06/16/2017	30,000	41,661,000	1,388.7000	-	-	-	(64,789)		(64,789)	(64,789)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-178029	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	10/05/2012	10/05/2017	34,149	50,000,624	1,464.1900	(11,625,146)	-	-	(49,830)		(49,830)	307,035	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-355273-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/20/2017	06/16/2017	8,114	19,270,750	2,375.0000	-	(405,700)	-	(427,237)		(427,237)	(21,537)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-355823-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/23/2017	06/16/2017	19,200	45,024,000	2,345.0000	-	(960,000)	-	(764,563)		(764,563)	195,437	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356035-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/24/2017	06/16/2017	19,520	45,930,560	2,353.0000	-	(19,520)	-	(830,556)		(830,556)	(811,036)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356422-2	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/28/2017	06/16/2017	19,240	45,214,000	2,350.0000	-	(923,520)	-	(798,515)		(798,515)	125,005	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356825-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/30/2017	06/16/2017	18,785	44,426,525	2,365.0000	-	-	-	(43,450)		(43,450)	(43,450)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356838-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/30/2017	06/16/2017	19,433	45,959,045	2,365.0000	-	-	-	(899,926)		(899,926)	(899,926)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356849-1	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/30/2017	06/16/2017	20,000	47,300,000	2,365.0000	-	-	-	(926,183)		(926,183)	(926,183)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356901-1	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/30/2017	06/16/2017	17,307	40,931,055	2,365.0000	-	-	-	(40,031)		(40,031)	(40,031)	-	-		-		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356944-1	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27.	03/31/2017	06/16/2017	19,840	46,921,600	2,365.0000	-	-	-	(918,774)		(918,774)	(918,774)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357017-1	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/31/2017	06/16/2017	18,996	44,925,540	2,365.0000	-	-	-	(43,962)		(43,962)	(43,962)	-	-		-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357029-1	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/31/2017	06/16/2017	18,582	43,927,848	2,364.0000	-	-	-	(33,425)		(33,425)	(33,425)	-	-		-		0001
0519999. Total-Written Options-Hedging Other-Put Options										(11,625,146)	(5,821,686)	0	(15,534,074)	XX	(15,534,074)	(9,355,522)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Floors																						
3y USD CMS 10Y/3M Floor ; 2012-FLR-179177	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)	-	(951,926)	(476,444)		(476,444)	1,619,342	-	-		-		0005
3y USD CMS 10Y/3M Floor ; 2012-FLR-179178	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)	-	(100,203)	(50,152)		(50,152)	170,457	-	-		-		0005
0539999. Total-Written Options-Hedging Other-Floors										(16,563,750)	0	(1,052,129)	(526,596)	XX	(526,596)	1,789,799	0	0	0	0	XXX	XXX
0569999. Total-Written Options-Hedging Other										(28,188,896)	(6,710,268)	(1,052,129)	(17,733,996)	XX	(17,733,996)	(9,239,050)	0	0	0	0	XXX	XXX
0789999. Total-Written Options-Call Options and Warrants										0	(888,582)	0	(1,673,326)	XX	(1,673,326)	(1,673,326)	0	0	0	0	XXX	XXX
0799999. Total-Written Options-Put Options										(11,625,146)	(5,821,686)	0	(15,534,074)	XX	(15,534,074)	(9,355,522)	0	0	0	0	XXX	XXX
0819999. Total-Written Options-Floors										(16,563,750)	0	(1,052,129)	(526,596)	XX	(526,596)	1,789,799	0	0	0	0	XXX	XXX
0849999. Total-Written Options										(28,188,896)	(6,710,268)	(1,052,129)	(17,733,996)	XX	(17,733,996)	(9,239,050)	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																						
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-8217	Liability Portfolio	N/A	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	08/27/2010	03/31/2038	-	21,653,290	3.4975% [USD LIBOR 3M]	-	-	181,081	-		5,077,502	-	-	-		496,301		100/100
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-8218	Liability Portfolio	N/A	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	06/21/2010	09/30/2038	-	19,200,000	4.1628% [USD LIBOR 3M]	-	-	212,441	-		9,393,798	-	-	-		445,290		100/100
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-8221	Liability Portfolio	N/A	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/25/2010	03/31/2040	-	19,785,000	3.2827% [USD LIBOR 3M]	-	-	149,585	-		3,598,274	-	-	-		474,597		100/100
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-8222	Liability Portfolio	N/A	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/25/2010	09/30/2040	-	17,345,000	3.2489% [USD LIBOR 3M]	-	-	128,977	-		3,014,067	-	-	-		420,574		100/100
Interest rate swaps - Rec fixed [Pay floating] ; 2012-IRS-158380	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/14/2012	12/15/2042	-	18,000,000	3.5825% [USD LIBOR 3M]	-	-	-	-		2,908,499	-	-	-		456,487		100/100
Interest rate swaps - Rec fixed [Pay floating] ; 2012-IRS-158381	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	03/14/2012	06/15/2044	-	27,000,000	3.6100% [USD LIBOR 3M]	-	-	-	-		3,979,173	-	-	-		704,428		100/100
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-121283	900734A#1 Tuscarora Gas Transmission Co 3.820% 8/21/2017	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	01/06/2011	08/21/2017	-	4,105,947	USD LIBOR 3M+1.2800%[3.8200%]	-	-	(15,687)	-		(20,204)	-	-	-		12,850		99/99
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-154838	02581FYE3 American Express BK 6% 9/2017	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	02/09/2012	09/13/2017	-	4,500,000	USD LIBOR 3M+4.6410%[6.0000%]	-	-	(4,161)	-		291	-	-	-		15,174		99/98
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-154839	02581FYE3 American Express BK 6% 9/2017	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	02/09/2012	09/13/2017	-	3,500,000	USD LIBOR 3M+4.6410%[6.0000%]	-	-	(3,237)	-		226	-	-	-		11,802		99/98

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-159509	949746NX5 Wells Fargo & Company 5.625% 12/2017	D 1	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868...	03/26/2012	12/11/2017	-	4,100,000	USD LIBOR 3M+4.0163%[5.6250%]	-	-	(6,379)	-	...	(5,792)	-	-	-		17,135		100/98
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-159584	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	USD LIBOR 3M+1.9020%[3.2000%]	-	-	(2,289)	-	...	194	-	-	-		1,360		99/97
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-159587	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	USD LIBOR 3M+1.9020%[3.2000%]	-	-	(2,289)	-	...	194	-	-	-		1,360		99/97
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-162086	949746NX5 Wells Fargo & Company 5.625% 12/2017	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86....	04/20/2012	12/11/2017	-	3,200,000	USD LIBOR 3M+4.2630%[5.6250%]	-	-	(3,005)	-	...	1,040	-	-	-		13,373		99/98
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-163367	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%]	-	-	(2,186)	-	...	(17)	-	-	-		12,100		99/97
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-164463	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%]	-	-	(2,032)	-	...	515	-	-	-		12,955		99/98
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-167899	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%]	-	-	(755)	-	...	1,403	-	-	-		6,845		98/97
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-168948	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%]	-	-	134	-	...	2,943	-	-	-		14,830		98/97
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-169048	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%]	-	-	(333)	-	...	2,084	-	-	-		5,088		99/98
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-169061	500630BW7 KDB3 1/2 08/22/2017	D 1	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	06/29/2012	08/22/2017	-	8,000,000	USD LIBOR 3M+2.4713%[3.5000%]	-	-	(1,150)	-	...	7,702	-	-	-		25,124		99/98
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-169062	500630BW7 KDB3 1/2 08/22/2017	D 1	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	06/29/2012	08/22/2017	-	1,500,000	USD LIBOR 3M+2.4713%[3.5000%]	-	-	(216)	-	...	1,444	-	-	-		4,711		99/98
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-170865	D5472#AD2 Molkerei Alois 7/2017 2.73%	D 1	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76.	07/17/2012	07/17/2017	-	14,500,000	USD LIBOR 3M+1.8390%[2.7300%]	-	-	3,811	-	...	13,875	-	-	-		39,437		98/98
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-175360	05567L7E1 BNP Paribas 2.375% 9/14/2017	D 1	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/11/2012	09/14/2017	-	5,000,000	USD LIBOR 3M+1.5280%[2.3750%]	-	-	1,780	-	...	9,969	-	-	-		16,910		99/98
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-177176	87020PAA5 SWEDBANK AB	D 1	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	09/26/2012	09/29/2017	-	12,000,000	USD LIBOR 3M+1.3155%[2.1250%]	-	-	5,730	-	...	27,681	-	-	-		42,368		98/98
Interest rate swaps - Rec floating [Pay fixed] ; 2013-IRS-187562	709599AL8 PENSKE TRUCK LEASING/PTL 2.875% 7/17/2018	D 1	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/16/2013	07/17/2018	-	3,500,000	USD LIBOR 3M+1.8725%[2.8750%]	-	-	(56)	-	...	21,499	-	-	-		19,922		99/99

Statement as of March 31, 2017 of the **Brighthouse Life Insurance Company**

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec floating [Pay fixed] ; 2013-IRS-190793	042735BB5 ARROW ELECTRONICS INC 3% 3/1/2018	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/19/2013	03/01/2018	-	3,000,000	USD LIBOR 3M+1.9500%[3.0000%]	-	-	(585)	-		9,332	-	-	-		14,370		100/99
Interest rate swaps - Rec floating [Pay fixed] ; 2013-IRS-194451	830505AP8 Skandianaviska Enskilda 1.75%	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/15/2013	03/19/2018	-	10,000,000	USD LIBOR 3M+0.7470%[1.7500%]	-	-	239	-		37,452	-	-	-		49,171		100/99
Interest rate swaps - Rec floating [Pay fixed] ; 2013-IRS-196156	86960BAC6 SVENSKA HANDELSBANKEN AB 1.625% 3/21/2018	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/04/2013	03/21/2018	-	7,000,000	USD LIBOR 3M+0.7410%[1.6250%]	-	-	2,236	-		34,360	-	-	-		34,517		98/99
Interest rate swaps - Rec floating [Pay fixed] ; 2013-IRS-198689	52206AAB6 Leaseplan Corp 2.5% 5/2018	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	05/08/2013	05/16/2018	-	9,000,000	USD LIBOR 3M+1.5675%[2.5000%]	-	-	877	-		50,546	-	-	-		47,752		98/99
Interest rate swaps - Rec floating [Pay fixed] ; 2015-IRS-288523	233851CA0 DAIMLER FINANCE NORTH AMERICA LLC	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/30/2015	08/03/2020	-	20,000,000	USD LIBOR 3M+0.8840%[2.7000%]	-	-	(41,974)	-		45,546	-	-	-		182,899		99/98
Interest rate swaps - Rec floating [Pay fixed] ; 2015-IRS-288958	879360B#1 TELEDYNE TECHNOLOGIES INC	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	08/07/2015	06/15/2020	-	25,000,000	USD LIBOR 3M+1.0070%[2.8100%]	-	-	(50,608)	-		55,113	-	-	-		223,989		98/98
Interest rate swaps - Rec floating [Pay fixed] ; 2015-IRS-293520	85915#AK7 STERICYCLE INC	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/22/2015	10/01/2021	-	19,000,000	USD LIBOR 1M+1.3235%[2.8900%]	-	-	(37,683)	-		293,188	-	-	-		201,679		93/99
0859999. Total-Swaps-Hedging Effective-Interest Rate										0	0	512,267	0	XX	28,561,899	0	0	0	0	4,025,398	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2011-FXS-127389	Q1629#AC1 BRISBANE AIRPORT CORP PTY LTD 8.250% 07/14/2026	D 1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/22/2011	07/14/2026	-	30,000,000	5.6200% [8.2500%]	-	-	(78,487)	7,374,691		6,078,732	-	(1,149,283)	-		457,270		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2011-FXS-127926	Q9749#AK1 WesTrac PTY LTD 7/2041 6.32%	D 1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/29/2011	07/07/2041	-	5,000,000	6.3100% [7.9600%]	-	-	2,951	1,275,147		1,775,706	-	(189,209)	-		123,199		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2011-FXS-128166	Q3535#AH9 Envestra Victoria Property Ltd 8.260% 07/12/2041	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/01/2011	07/12/2041	-	3,097,500	6.4000% [8.2600%]	-	-	(596)	808,950		1,070,003	-	(116,250)	-		76,344		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2014-FXS-241197	Q7794#AF0 Port of Brisbane 8/13/2029	D 1	Currency	National Australia Bank Limited F8SB4JFBSYQFRQEH3Z21	06/11/2014	08/14/2029	-	2,065,140	4.5550% [6.2800%]	-	-	(4,845)	386,870		330,185	-	(85,250)	-		36,332		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2016-FXS-337888	Q9194*AJ8 TRANSURBAN QUEENSLAND FINANCE	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/19/2016	12/20/2031	-	3,392,400	3.7470% [4.9950%]	-	-	(10,397)	35,860		(90,898)	-	(170,500)	-		65,103		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2016-FXS-337889	Q9194*AK5 TRANSURBAN QUEENSLAND FINANCE	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/19/2016	01/19/2035	-	10,023,000	3.9130% [5.1730%]	-	-	(24,162)	105,950		(318,488)	-	(503,750)	-		211,533		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2009-FXS-0056	706327A@2 Pembina Pipeline Corp 5.910% 11/18/2019	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2009	11/18/2019	-	23,299,161	5.6900% [5.9100%]	-	-	53,735	4,553,613		4,541,495	-	(103,439)	-		189,126		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2009-FXS-0057	706327A@2 Pembina Pipeline Corp 5.910% 11/18/2019	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2009	11/18/2019	-	9,319,664	5.6900% [5.9100%]	-	-	21,494	1,821,445		1,816,598	-	(41,376)	-		75,650		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2009-FXS-0059	82028KAP6 SHAW COMMUNICATIONS INC 5.65% 10/1/2019	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/02/2009	10/01/2019	-	921,234	5.4500% [5.6500%]	-	-	2,048	171,413		169,300	-	(4,138)	-		7,289		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2015-FXS-294592	880789A@1 TERANET HOLDINGS LP	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	10/02/2015	12/10/2045	-	11,656,070	5.1400% [5.1100%]	-	-	4,098	108,813		(308,885)	-	(63,719)	-		312,304		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2015-FXS-296154	35952SAA0 FTG FRASER TRANSPORTATION GROUP	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	10/16/2015	12/30/2033	-	20,578,978	3.5650% [3.5770%]	-	-	6,540	621,080		(11,031)	-	(110,129)	-		421,262		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2016-FXS-317947-1	PP1T1FYI4 PLENARY HEALTH NORTH BAY FINCO	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	04/27/2016	03/13/2040	-	7,954,865	5.1050% [5.1820%]	-	-	2,892	423,794		211,606	-	(41,557)	-		190,615		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2016-FXS-322567	811427AA1 SEA TO SKY HIGHWAY INVESTMENT	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2016	08/31/2030	-	57,741,156	2.6938% [2.6290%]	-	-	19,409	2,608,559		1,167,720	-	(304,225)	-		1,057,917		100/95
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2016-FXS-333551	62451RAA2 MOUNTAIN VIEW PARTNERS GP	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/13/2016	03/31/2051	-	9,043,531	3.8800% [3.9740%]	-	-	(477)	117,651		(313,256)	-	(49,254)	-		263,747		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2016-FXS-336443	496676AC1 KINGSTON SOLAR LP	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27.	10/06/2016	07/31/2035	-	7,622,665	3.6180% [3.5710%]	-	-	238	68,302		(139,630)	-	(41,685)	-		163,244		100/100
Currency swap - Rec fixed USD [Pay fixed CHF] ; 2015-FXS-299804	24906PA*0 DENTSPLY INTL INC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	11/24/2015	08/15/2026	-	4,412,197	4.2100% [1.0100%]	-	-	34,827	(83,532)		(64,265)	-	(68,120)	-		67,569		100/100
Currency swap - Rec fixed USD [Pay fixed CHF] ; 2015-FXS-299806	24906PB@7 DENTSPLY INTL INC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	11/24/2015	08/15/2031	-	7,010,491	4.4970% [1.3300%]	-	-	54,520	(132,723)		(135,577)	-	(108,236)	-		132,939		100/100
Currency swap - Rec fixed USD [Pay fixed CHF] ; 2015-FXS-299809	24906PB*9 DENTSPLY INTL INC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	11/24/2015	08/15/2028	-	12,550,250	4.3875% [1.1700%]	-	-	99,400	(237,602)		(174,877)	-	(193,765)	-		211,720		100/100
Currency swap - Rec fixed USD [Pay fixed DKK] ; 2015-FXS-283731	K3752#AH1 COPENHAGEN AIRPORTS AS	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	06/09/2015	08/27/2025	-	6,856,540	3.9375% [2.3500%]	-	-	28,881	312,367		(59,553)	-	(89,860)	-		99,442		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2007-FXS-0021	N2962#AE3 Eneco Holding NV 5.041% 03/28/2027	D 1	Currency	Royal Bank of Scotland PLC THE RR3QWICWWIPCS8A4S074.	02/20/2007	03/28/2027	-	3,940,500	5.9400% [5.0410%]	-	-	16,201	731,850		473,717	-	(44,400)	-		62,296		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2007-FXS-0022	N2962#AE3 Eneco Holding NV 5.041% 03/28/2027	D 1	Currency	Royal Bank of Scotland PLC THE RR3QWICWWIPCS8A4S074.	02/20/2007	03/28/2027	-	3,940,500	5.9400% [5.0410%]	-	-	16,201	731,850		473,717	-	(44,400)	-		62,296		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2007-FXS-0025	N2962#AE3 Eneco Holding NV 4.817% 03/28/2019	D 1	Currency	Royal Bank of Scotland PLC THE RR3QWICWWIPCS8A4S074.	02/20/2007	03/28/2019	-	18,389,000	5.7000% [4.8170%]	-	-	73,344	3,415,300		3,277,968	-	(207,200)	-		129,762		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2010-FXS-0029	479142C@8 Johnson Matthey Plc 4.660% 01/31/2021	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/24/2010	01/31/2021	-	27,140,000	5.4700% [4.6600%]	-	-	110,991	5,749,000		5,116,080	-	(296,000)	-		265,955		99/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2010-FXS-0038	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%]	-	-	25,848	1,532,750		1,533,724	-	(74,000)	-		11,808		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2010-FXS-0124	02343*AH5 AMCOR Finance (USA) LTD 5.00% 09/01/2020	D 1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	07/28/2010	09/01/2020	-	12,981,000	5.3850% [5.0000%]	-	-	42,084	2,285,500		1,786,491	-	(148,000)	-		120,112		99/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2010-FXS-0125	02343*AH5 AMCOR FINANCE (USA) INC	D 1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	07/28/2010	09/01/2020	-	2,596,200	5.3850% [5.0000%]	-	-	8,417	457,100		357,298	-	(29,600)	-		24,022		99/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2011-FXS-128128	D8563#AC8 VTG Deutschland GmbH 5/6/2026.	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/31/2011	05/06/2026	-	7,092,000	6.0700% [5.8340%]	-	-	28,965	1,744,250		1,184,476	-	(74,000)	-		106,994		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2011-FXS-134788	N1632QAA9 BRENNTAG FINANCE BV	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27.	07/11/2011	07/19/2018	-	1,962,800	5.4100% [5.5000%]	-	-	5,725	465,430		446,075	-	(20,720)	-		11,196		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2013-FXS-194745	D3622@AB2 INTERSNACK KNABBER-GEBCK GMBH & CO	D 1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/19/2013	04/15/2023	-	4,531,800	4.5700% [3.7900%]	-	-	15,892	788,375		509,737	-	(51,800)	-		55,705		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2013-FXS-194884	67777LAB9 OI EUROPEAN GROUP BV	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/20/2013	03/31/2021	-	1,294,700	5.5825% [4.8750%]	-	-	4,995	225,150		179,248	-	(14,800)	-		12,951		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2013-FXS-214090	G8124#AJ2 SIG Plc 7y	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	10/22/2013	10/31/2020	-	5,508,400	4.4520% [3.7100%]	-	-	21,262	1,230,200		1,078,033	-	(59,200)	-		52,178		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2013-FXS-214091	G8124#AL7 SIG Plc 10y	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	10/22/2013	10/31/2023	-	5,508,400	5.1220% [4.2300%]	-	-	24,876	1,230,200		995,817	-	(59,200)	-		70,698		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-227507	D2736#AK5 FRITZ DRAXLMAIER GMBH & CO KG	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	02/21/2014	04/02/2024	-	3,292,800	5.3160% [4.0500%]	-	-	17,416	725,880		648,247	-	(35,520)	-		43,594		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-239861	G8249JAF2 SMURFIT KAPPA ACQUISITIONS	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	05/29/2014	06/01/2021	-	1,361,000	4.4380% [3.2500%]	-	-	6,370	291,450		263,407	-	(14,800)	-		13,901		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-242975	L8367#AC7 SHURGARD LUXEMBOURG SARL	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/25/2014	07/24/2026	-	8,302,497	4.7400% [3.2600%]	-	-	45,299	1,788,938		1,629,281	-	(90,132)	-		126,736		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-243582	N7334#AG8 WERELDHAVE NV	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	07/01/2014	07/23/2024	-	17,790,500	4.4375% [2.9400%]	-	-	91,711	3,886,350		3,526,808	-	(192,400)	-		240,629		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-243910	XS1389996882 NEWELL BRANDS 3.75% 10/1/2021	D 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2014	10/01/2021	-	2,719,400	5.3570% [3.7500%]	-	-	16,088	580,300		576,178	-	(29,600)	-		28,866		99/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-245687	X2145*AA4 ELENIA FINANCE OYJ	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	07/25/2014	07/30/2034	-	8,064,600	5.1000% [3.6010%]	-	-	44,394	1,647,300		1,626,674	-	(88,800)	-		167,922		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-245688	X2145*AA4 Elenia Finance 20y 7/30/2034	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	07/25/2014	07/30/2034	-	4,032,300	5.1000% [3.6010%]	-	-	22,197	823,650		813,337	-	(44,400)	-		83,961		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-245690	X2145*AA4 ELENIA FINANCE OYJ	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	07/25/2014	07/30/2034	-	12,096,900	5.1000% [3.6010%]	-	-	66,591	2,470,950		2,440,011	-	(133,200)	-		251,883		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-251703	L2660RAC8 DUFRY FINANCE SCA	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	09/16/2014	10/15/2019	-	1,165,500	5.1050% [3.2500%]	-	-	6,962	202,905		208,088	-	(13,320)	-		9,292		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-252004	Q1297#AG3 CSL FINANCE PTY LTD	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	09/17/2014	11/12/2026	-	12,960,000	3.8800% [2.1000%]	-	-	69,913	2,264,500		2,098,650	-	(148,000)	-		201,033		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-257755	G7770#AE2 SAGE GROUP PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	10/28/2014	01/26/2022	-	19,107,594	3.6020% [1.8900%]	-	-	94,815	3,060,066		2,724,507	-	(222,059)	-		209,910		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-263694	L2836*AA1 ERAC UK FINANCE LTD/ EHI INTER	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	12/04/2014	02/03/2024	-	7,422,600	3.8150% [1.9660%]	-	-	37,983	1,005,300		869,503	-	(88,800)	-		97,129		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-263695	L2836*AB9 ERAC UK FINANCE LTD/ EHI INTER	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	12/04/2014	02/03/2027	-	22,638,930	4.0200% [2.2720%]	-	-	111,874	3,066,165		2,578,019	-	(270,840)	-		355,295		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-274084	592688B#1 METTLER-TOLEDO INTL INC	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	03/11/2015	06/17/2030	-	21,587,280	3.7180% [1.4700%]	-	-	120,297	(231,540)		418,558	-	(301,920)	-		392,478		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-274569	59010QAA4 MERLIN ENTERTAINMENTS PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	03/13/2015	03/15/2022	-	3,673,250	4.9860% [2.7500%]	-	-	19,944	(70,175)		(130,463)	-	(51,800)	-		40,899		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-276333	G4588#BH3 INTERMEDIATE CAPITAL GROUP PLC	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	03/30/2015	05/11/2025	-	11,987,934	5.6000% [3.3800%]	-	-	67,106	158,711		(48,611)	-	(163,688)	-		170,779		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-286350	B6398#AE1 Aliaxis Finance S.A. 12y	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	07/01/2015	07/23/2027	-	2,000,000	4.4375% [2.6400%]	-	-	9,015	69,404		(7,492)	-	(26,715)	-		32,121		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-287690	F2R907AA4 CCK 3.375% 5/15/2025	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/17/2015	05/15/2025	-	2,169,600	5.3113% [3.3750%]	-	-	10,632	30,500		(52,130)	-	(29,600)	-		30,929		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-288024	F2000#AC0 COMPAGNIE DES LEVURES LESAFFRE	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	07/22/2015	10/01/2030	-	6,530,400	3.8350% [2.0400%]	-	-	29,429	113,100		(112,853)	-	(88,800)	-		120,026		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-288452	G5207@AA9 JP MORGAN EUROPEAN INVESTMENT TRUST	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	07/29/2015	08/26/2035	-	9,358,500	4.4040% [2.6900%]	-	-	41,673	267,325		(14,530)	-	(125,800)	-		200,807		100/100

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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] ; 2015-FXS-292767	G1696#BH8 BUNZL FINANCE PLC	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	09/16/2015	11/19/2022	-	1,695,000	3.7025% [1.8200%]	-	-	8,343	90,675		49,057	-	(22,200)	-		20,129		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-294892	81725TF@4 SENSIENT TECHNOLOGIES CORPORAT	D 1	Currency	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	10/06/2015	11/06/2022	-	10,000,000	3.5010% [1.8480%]	-	-	43,104	465,769		92,362	-	(131,931)	-		118,379		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-299257	G8654#AA9 TR PROPERTY INVESTMENT TRUST P	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	11/19/2015	02/10/2026	-	9,129,850	3.8100% [1.9200%]	-	-	42,966	38,675		(261,727)	-	(125,800)	-		135,965		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-299788	24906PA@8 DENTSPLY INTL INC	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	11/24/2015	08/15/2026	-	3,401,600	4.2005% [2.2500%]	-	-	16,506	(20,960)		(129,125)	-	(47,360)	-		52,092		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-305126	G97745AB2 WORLDPAY FINANCE PLC	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	01/14/2016	11/15/2022	-	634,901	5.6575% [3.7500%]	-	-	3,073	9,214		(11,927)	-	(8,658)	-		7,532		97/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-305129	U05796AF1 BALL Corporation 4.375% 12/15/2023	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	01/14/2016	12/15/2023	-	949,813	6.2975% [4.3750%]	-	-	5,031	13,956		(24,377)	-	(12,950)	-		12,304		99/98
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-305138	G8762ZAD8 TESCO CORPORATE TREASURY SERVI	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	01/14/2016	07/01/2024	-	602,619	4.2835% [2.5000%]	-	-	2,691	9,019		(17,672)	-	(8,214)	-		8,117		100/99
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-305210	F1840#AA0 CHANEL SAS	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	01/15/2016	03/30/2026	-	9,849,600	3.4500% [1.8390%]	-	-	39,758	223,650		(286,942)	-	(133,200)	-		147,766		98/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-305622	G97745AB2 WORLDPAY FINANCE PLC	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	01/20/2016	11/15/2022	-	1,014,165	5.6275% [3.7500%]	-	-	4,877	19,484		(14,829)	-	(13,764)	-		12,032		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-306883	G9006@AF3 TRANSMISSION FINANCE DAC	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/29/2016	02/08/2038	-	12,981,600	4.5430% [2.9000%]	-	-	52,881	147,000		(480,462)	-	(177,600)	-		296,552		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-306887	G9006@AC0 TRANSMISSION FINANCE DAC	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	01/29/2016	02/08/2031	-	2,274,300	4.2225% [2.5630%]	-	-	9,383	28,245		(83,719)	-	(31,080)	-		42,348		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-306890	G9006@AE6 TRANSMISSION FINANCE DAC	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	01/29/2016	02/08/2036	-	7,905,900	4.4510% [2.8230%]	-	-	31,978	98,185		(300,410)	-	(108,040)	-		171,720		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-306906	G9006@AG1 TRANSMISSION FINANCE DAC	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/29/2016	02/08/2041	-	12,981,600	4.6477% [2.9700%]	-	-	53,997	147,000		(426,337)	-	(177,600)	-		317,165		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-311041	98419MAG5 XYLEM INC/NY	D 1	Currency	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	03/04/2016	03/11/2023	-	6,597,000	4.4350% [2.2500%]	-	-	36,284	179,700		85,347	-	(88,800)	-		80,445		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-313190	343412AE2 FLUOR CORPORATION	D 1	Currency	Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	03/16/2016	03/21/2023	-	2,743,872	3.9730% [1.7500%]	-	-	14,809	91,388		64,119	-	(36,704)	-		33,536		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-313194	343412AE2 FLUOR CORPORATION	D 1	Currency	Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	03/16/2016	03/21/2023	-	2,766,000	3.9730% [1.7500%]	-	-	14,929	92,125		64,636	-	(37,000)	-		33,807		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-316385	343412AE2 FLUOR CORPORATION	D 1	Currency	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	04/11/2016	03/21/2023	-	1,396,500	3.6400% [1.7500%]	-	-	6,597	86,301		51,055	-	(18,130)	-		17,068		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-316655	G9006@AL0 TRANSMISSION FINANCE DAC	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	04/13/2016	05/04/2036	-	13,073,200	4.1350% [2.4200%]	-	-	59,425	666,420		461,272	-	(171,680)	-		285,724		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-316661	G9006@AK2 TRANSMISSION FINANCE DAC	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	04/13/2016	05/04/2029	-	3,268,300	3.6580% [1.9300%]	-	-	14,792	166,605		65,632	-	(42,920)	-		56,847		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-317602	G98523VP8 YORKSHIRE BUILDING SOCIETY	D 1	Currency	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	04/22/2016	03/17/2022	-	3,928,750	3.2250% [1.2500%]	-	-	19,517	185,325		112,299	-	(51,800)	-		43,768		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-318855	F85783AF9 SPCM SA	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	05/06/2016	06/15/2023	-	2,280,000	4.9050% [2.8750%]	-	-	12,546	140,900		101,606	-	(29,600)	-		28,411		100/100

Statement as of March 31, 2017 of the **Brighthouse Life Insurance Company**

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-319560	G8124#AN3 SIG PLC	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/13/2016	08/12/2026	-	9,057,600	4.7710% [2.8300%]	-	-	47,223	501,200		287,270	-	(118,400)	-		138,648		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-320428	L4678SAB4 HANESBRANDS INC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	05/20/2016	06/15/2024	-	448,840	5.5975% [3.5000%]	-	-	2,528	21,020		12,751	-	(5,920)	-		6,028		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-320436	L4678SAB4 HANESBRANDS INC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	05/20/2016	06/15/2024	-	2,889,408	5.5975% [3.5000%]	-	-	16,276	135,316		82,083	-	(38,110)	-		38,802		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-321620	227047A*8 CRODA INTERNATIONAL PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	06/02/2016	06/27/2023	-	1,785,600	3.0420% [1.0800%]	-	-	8,956	74,320		35,915	-	(23,680)	-		22,309		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-321624	227047A@6 CRODA INTERNATIONAL PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	06/02/2016	06/27/2026	-	1,339,200	3.2710% [1.4300%]	-	-	6,360	55,740		18,538	-	(17,760)	-		20,361		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-321801	877409A@1 TAYLOR WIMPEY PLC	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	06/03/2016	06/28/2023	-	5,882,760	3.9660% [2.0200%]	-	-	30,228	321,100		188,408	-	(76,960)	-		73,514		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-328284	Q8562*AC9 SONIC HEALTHCARE LTD	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	07/28/2016	11/17/2026	-	20,941,200	3.6970% [1.7500%]	-	-	104,512	726,705		299,080	-	(279,720)	-		325,067		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-329063	XS1468664765 ADIENT GLOBAL HOLDINGS LTD	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/05/2016	08/15/2024	-	2,217,400	5.7025% [3.5000%]	-	-	12,932	78,300		46,876	-	(29,600)	-		30,121		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-329420	G03762HU1 ANGLO AMERICAN CAPITAL PLC	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/10/2016	04/03/2023	-	1,117,000	5.4875% [3.2500%]	-	-	6,567	47,450		34,852	-	(14,800)	-		13,693		99/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-333704	N9651*AB4 WOODWARD INTERNATIONAL BV	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	09/14/2016	09/23/2031	-	3,829,760	3.3500% [1.5700%]	-	-	17,342	193,290		153,508	-	(50,320)	-		72,892		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-335104	92927KB#8 WABCO HLDG	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	09/27/2016	11/15/2028	-	3,357,300	3.2330% [1.3600%]	-	-	16,149	148,650		101,063	-	(44,400)	-		57,260		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-336059	DENTSPLY SIRONA INC (Multiple Cusips)	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	10/05/2016	10/27/2031	-	3,467,970	3.4440% [1.6500%]	-	-	16,048	152,365		118,004	-	(45,880)	-		66,218		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-337096	G4273*AN5 HAMMERSON PLC	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	10/13/2016	01/11/2031	-	4,745,050	3.8400% [2.0500%]	-	-	19,540	145,985		40,044	-	(63,640)	-		88,109		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-339164	G5265*AB8 KINGSPAN SECURITIES 2016 DESIG	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/02/2016	11/16/2024	-	19,974,600	3.3250% [1.3500%]	-	-	100,614	722,700		295,566	-	(266,400)	-		275,975		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-339193	K7784*AA3 P/F EYSTUR-OG SANDOYARTUNLAR	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	11/02/2016	01/31/2040	-	9,887,900	4.6140% [2.7300%]	-	-	48,733	368,905		241,446	-	(131,720)	-		236,340		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-341136	X2145*AG1 ELENIA FINANCE OYJ	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	11/22/2016	12/14/2033	-	7,301,580	4.5463% [2.5000%]	-	-	36,742	(78,315)		(41,067)	-	(102,120)	-		149,271		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-342640	G8472#AF8 S STERIS PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	12/06/2016	02/27/2032	-	5,149,440	4.3340% [2.3000%]	-	-	9,926	15,600		36,892	-	(71,040)	-		99,454		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-352339	P78625DP5 PETROLEOS MEXICANOS	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	03/03/2017	04/21/2027	-	7,381,500	5.2150% [2.7500%]	-	-	17,800	(105,350)		(61,849)	-	(105,350)	-		117,079		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2006-FXS-289	G1108#AC2 British Land Co Plc 5.500% 01/30/2027	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/30/2006	01/30/2027	-	7,851,200	6.0850% [5.5000%]	-	-	50,069	2,849,400		3,302,070	-	(59,200)	-		123,148		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2006-FXS-290	G1108#AC2 British Land Co Plc 5.500% 01/30/2027	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/30/2006	01/30/2027	-	41,218,800	6.0850% [5.5000%]	-	-	262,865	14,959,350		17,335,869	-	(310,800)	-		646,528		100/100

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2010-FXS-0023	G0372VAB0 ANGLIAN Water Services Financing	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	02/04/2010	07/30/2022	-	2,049,710	5.9600% [5.8370%]	-	-	6,670	424,125		387,269	-	(19,240)	-		23,670		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2010-FXS-0118	031100D@6 Ametek Inc 4.680% GBP DENOM 09/17/2020	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	07/23/2010	09/17/2020	-	16,973,000	4.5400% [4.6800%]	-	-	32,920	3,218,050		2,771,552	-	(162,800)	-		158,052		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2010-FXS-0119	031100D@6 Ametek Inc 4.680% GBP DENOM 09/17/2020	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	07/23/2010	09/17/2020	-	12,344,000	4.5400% [4.6800%]	-	-	23,942	2,340,400		2,015,674	-	(118,400)	-		114,947		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2011-FXS-122178	G1744#AP3 CADOGAN ESTATES LIMITED	D 1	Currency	Royal Bank of Scotland PLC THE RR3QWICWWIPCS8A4S074	01/21/2011	03/29/2041	-	1,598,000	6.2400% [6.0100%]	-	-	6,190	347,550		156,746	-	(14,800)	-		39,152		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2011-FXS-130350	G7178*AA2 Porterbrook Rail Finance Ltd 6.500% 05/20/2036	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/12/2011	05/20/2036	-	50,415,300	6.4750% [6.5000%]	-	-	180,302	11,651,350		8,473,574	-	(458,800)	-		1,103,124		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2011-FXS-130351	G7178*AA2 Porterbrook Rail Finance Ltd 6.500% 05/20/2036	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/12/2011	05/20/2036	-	47,162,700	6.4750% [6.5000%]	-	-	168,670	10,899,650		7,926,892	-	(429,200)	-		1,031,955		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2012-FXS-176643	G4445*AF5 HIGH SPEED RAIL FINANCE PLC	D 1	Currency	Royal Bank of Scotland PLC THE RR3QWICWWIPCS8A4S074	09/20/2012	03/30/2036	-	15,371,000	4.7450% [4.7200%]	-	-	42,677	3,491,725		1,822,307	-	(140,600)	-		335,100		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-197627	F1148AAH5 BOUYGUES SA 5.5% 10/06/2026	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/25/2013	10/06/2026	-	3,857,750	5.8800% [5.5000%]	-	-	13,834	731,625		602,273	-	(37,000)	-		59,525		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-200614	G0566*AB5 ARQIVA PP FINANCING PLC 4.101% 06/30/2025	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/30/2013	06/30/2025	-	4,550,700	4.6000% [4.1010%]	-	-	13,953	799,350		700,460	-	(44,400)	-		65,373		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-201625	G9766#AB0 WORKSPACE GROUP CB 5.53% 7/1/2023	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	06/06/2013	07/01/2023	-	3,877,500	5.9850% [5.5300%]	-	-	15,597	751,375		707,415	-	(37,000)	-		48,487		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-201626	G9766#AB0 WORKSPACE GROUP PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	06/06/2013	07/01/2023	-	8,142,750	5.9850% [5.5300%]	-	-	32,753	1,577,888		1,485,572	-	(77,700)	-		101,823		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-234093	G1745*AL5 BROOKFIELD UTILITIES ISSUER UK	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	04/11/2014	06/15/2029	-	2,509,500	4.9625% [4.6100%]	-	-	9,471	633,825		551,865	-	(22,200)	-		43,856		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-234095	G1745*AL5 BROOKFIELD UTILITIES ISSUER UK	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	04/11/2014	06/15/2029	-	2,509,500	4.9625% [4.6100%]	-	-	9,471	633,825		551,865	-	(22,200)	-		43,856		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-242264	G0176@AA7 ALLIANCE TRUST PLC THE	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	06/18/2014	07/31/2029	-	3,558,030	4.5300% [4.2800%]	-	-	11,299	932,085		763,603	-	(31,080)	-		62,500		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-244905	G1744#AX6 CADOGAN ESTATES LIMITED	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	07/16/2014	09/16/2044	-	3,428,000	4.6500% [4.3800%]	-	-	12,679	927,100		501,333	-	(29,600)	-		89,854		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253231	G6679#AA4 NUFFIELD HEALTH	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2024	-	813,000	5.5990% [5.2600%]	-	-	3,178	187,775		176,043	-	(7,400)	-		11,152		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253232	G6679#AA4 NUFFIELD HEALTH	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2024	-	6,504,000	5.5990% [5.2600%]	-	-	25,421	1,502,200		1,408,341	-	(59,200)	-		89,214		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253234	G6679#AA4 NUFFIELD HEALTH	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2024	-	6,504,000	5.5990% [5.2600%]	-	-	25,421	1,502,200		1,408,341	-	(59,200)	-		89,214		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253240	G6679#AB2 NUFFIELD HEALTH	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2026	-	2,439,000	5.9580% [5.5500%]	-	-	10,369	563,325		536,063	-	(22,200)	-		37,639		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253241	G6679#AB2 NUFFIELD HEALTH	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2026	-	3,252,000	5.9580% [5.5500%]	-	-	13,825	751,100		714,750	-	(29,600)	-		50,185		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253244	G6679#AB2 NUFFIELD HEALTH	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2026	-	3,252,000	5.9580% [5.5500%]	-	-	13,825	751,100		714,750	-	(29,600)	-		50,185		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-272001	G5002FAG1 JAGUAR LAND ROVER AUTOMOTIVE P	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	02/20/2015	03/01/2023	-	2,612,220	4.4575% [3.8750%]	-	-	8,812	486,455		436,994	-	(25,160)	-		31,781		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-277851	G4378*AC3 HEATHROW AIRPORT	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	04/15/2015	10/15/2035	-	6,197,940	3.7255% [2.9700%]	-	-	18,341	946,050		510,510	-	(62,160)	-		133,484		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-278713	G294A@AC3 Dyson James	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/24/2015	05/27/2027	-	2,648,100	3.3575% [2.8300%]	-	-	6,652	459,813		312,163	-	(25,900)	-		42,207		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-278718	G8278*AA9 BRISTOL AIRPORT LTD	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	04/24/2015	05/15/2030	-	7,996,439	4.2675% [3.6800%]	-	-	24,797	1,401,566		978,251	-	(78,055)	-		144,885		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-292761	G1696#BK1 BUNZL FINANCE PLC	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	09/16/2015	03/22/2025	-	11,631,000	4.0920% [3.5600%]	-	-	34,825	2,252,625		1,874,419	-	(111,000)	-		164,290		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-293176	G2147#AB5 CIRCLE ANGLIA SOCIAL HOUSING P	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	09/18/2015	11/02/2030	-	27,752,125	4.4145% [3.7780%]	-	-	97,910	5,556,638		4,428,767	-	(262,700)	-		511,724		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-298698	G5878#AA5 UNIVERSITY OF OXFORD BALLIOL C	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	11/13/2015	12/15/2060	-	6,388,200	4.1700% [3.3700%]	-	-	22,257	1,136,310		84,205	-	(62,160)	-		211,245		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-299259	G8654#AB7 TR PROPERTY INVESTMENT TRUST PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	11/19/2015	02/10/2031	-	2,296,500	4.2050% [3.5900%]	-	-	7,060	420,825		301,979	-	(22,200)	-		42,770		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-300684	G8407*AA3 UNIVERSITY OF OXFORD ST HILDA	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	12/03/2015	12/15/2045	-	1,804,800	4.2475% [3.3700%]	-	-	6,496	304,260		151,965	-	(17,760)	-		48,368		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-300686	G8407*AB1 UNIVERSITY OF OXFORD ST HILDA	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	12/03/2015	12/15/2055	-	1,804,200	4.1680% [3.2400%]	-	-	6,620	303,660		97,478	-	(17,760)	-		56,144		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-301761	Portman Estate Fund 22 & 26 (Multiple Cusips)	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	12/10/2015	03/05/2033	-	8,482,880	4.1350% [3.4900%]	-	-	28,096	1,480,360		958,489	-	(82,880)	-		169,338		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-301764	Portman Estate Fund 22 & 26 (Multiple Cusips).	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	12/10/2015	03/05/2028	-	2,120,720	3.9275% [3.3700%]	-	-	6,436	370,090		263,095	-	(20,720)	-		35,067		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-305637	G2694NAG4 DEBENHAMS PLC	D 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/20/2016	07/15/2021	-	1,065,750	5.5950% [5.2500%]	-	-	2,563	127,913		101,716	-	(11,100)	-		11,041		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-308091	W9125AQQ9 SVENSKA HANDELSBANKEN AB	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2016	01/18/2022	-	4,345,500	2.7600% [2.3750%]	-	-	8,169	594,150		428,331	-	(44,400)	-		47,630		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-308092	W6S318SX6 NORDEA BANK AB	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2016	06/02/2022	-	1,991,688	2.7650% [2.3750%]	-	-	3,418	272,319		190,091	-	(20,350)	-		22,655		100/99
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-308145	G2624@AK9 DAIRY CREST GROUP PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	02/10/2016	03/23/2026	-	1,735,800	3.8150% [3.3400%]	-	-	3,822	235,260		138,275	-	(17,760)	-		26,013		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-313875	G8781@AA7 THAMES WATER UTILITIES LTD	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	03/21/2016	03/30/2026	-	19,112,100	4.4110% [3.8670%]	-	-	50,569	2,481,115		1,555,415	-	(196,840)	-		286,725		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-316216	G3618#AB3 FOREIGN & COLONIAL INVESTMENT	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	04/08/2016	06/01/2031	-	9,872,100	3.7560% [3.1600%]	-	-	23,276	1,118,950		343,763	-	(103,600)	-		185,861		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-316318	G3618#AA5 FOREIGN & COLONIAL INVESTMENT	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	04/08/2016	06/01/2028	-	3,525,750	3.3330% [2.8000%]	-	-	7,409	399,625		149,519	-	(37,000)	-		58,939		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-319808	G2694NAG4 DEBENHAMS PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	05/17/2016	07/15/2021	-	505,085	5.7270% [5.2500%]	-	-	1,471	67,428		59,095	-	(5,180)	-		5,233		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-320050	G2694NAG4 DEBENHAMS PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	05/18/2016	07/15/2021	-	583,200	5.7500% [5.2500%]	-	-	1,800	83,020		74,968	-	(5,920)	-		6,042		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-320981	G9303#AB0 THE UNIVERSITY COURT OF THE UN	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76.	05/26/2016	07/20/2051	-	8,510,340	3.8500% [3.0100%]	-	-	27,782	1,257,730		201,760	-	(85,840)	-		249,304		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-320990	G9303#AA2 THE UNIVERSITY COURT OF THE UN	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76.	05/26/2016	07/20/2046	-	3,228,060	3.7510% [2.9700%]	-	-	10,012	477,070		105,983	-	(32,560)	-		87,401		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-321628	227047A#4 CRODA INTERNATIONAL PLC	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76.	06/02/2016	06/27/2023	-	3,032,400	3.0630% [2.5400%]	-	-	6,537	406,455		281,563	-	(31,080)	-		37,886		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-321786	G8287*AA8 SOUTHERN WATER SERVICES FINANC	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76.	06/03/2016	09/01/2031	-	5,802,000	3.3425% [2.7800%]	-	-	14,220	800,200		336,155	-	(59,200)	-		110,200		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-322133	G1144#AE4 BEDFORD ESTATES LONDON ESTATES LLP	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76.	06/07/2016	06/16/2036	-	8,736,600	4.4360% [3.6800%]	-	-	27,728	1,233,900		592,179	-	(88,800)	-		191,532		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-322303	G8287*AA8 SOUTHERN WATER SERVICES FINANC	D 1	Currency	Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	06/08/2016	08/01/2046	-	17,896,500	3.7470% [2.8800%]	-	-	52,206	2,515,965		729,654	-	(182,040)	-		484,828		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-324756	G9645PAD1 WILLIAM HILL PLC	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/24/2016	09/07/2023	-	1,637,400	5.4300% [4.8750%]	-	-	4,752	136,860		70,451	-	(17,760)	-		20,778		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-327632	G4622#AL3 HOWARD DE WALDEN ESTATES	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76.	07/21/2016	09/14/2031	-	2,966,850	3.4625% [2.5400%]	-	-	7,565	153,338		(3,538)	-	(33,300)	-		56,420		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-327646	G4622#AM1 HOWARD DE WALDEN ESTATES	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76.	07/21/2016	09/14/2036	-	5,604,050	3.7950% [2.7400%]	-	-	16,252	289,638		(20,159)	-	(62,900)	-		123,643		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-329656	G2479@AD1 COVENT GARDEN GROUP HOLDINGS L	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/12/2016	11/14/2028	-	10,886,400	3.5155% [2.3700%]	-	-	33,058	382,620		130,637	-	(124,320)	-		185,651		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-329669	G2479@AC3 COVENT GARDEN GROUP HOLDINGS L	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/12/2016	11/14/2026	-	8,164,800	3.3925% [2.2800%]	-	-	24,067	286,965		91,354	-	(93,240)	-		126,687		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-334252	G6469#AB6 NEWCASTLE INTL AIRPORT LTD	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/19/2016	09/29/2031	-	5,615,800	4.7410% [3.6700%]	-	-	18,026	238,865		(9,420)	-	(63,640)	-		106,947		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-334263	G6469#AC4 NEWCASTLE INTL AIRPORT LTD	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/19/2016	09/29/2036	-	3,395,600	5.1140% [3.9000%]	-	-	12,227	144,430		(20,798)	-	(38,480)	-		74,997		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-336580	G3663#AB7 FORTH PORTS LTD	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/07/2016	01/06/2027	-	5,220,600	3.5360% [2.6200%]	-	-	11,097	(31,290)		(285,271)	-	(62,160)	-		81,612		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-337374	G4445*AG3 HIGH SPEED RAIL FINANCE PLC	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76.	10/14/2016	03/31/2039	-	7,314,000	3.0900% [2.3000%]	-	-	13,264	(188,700)		(718,961)	-	(88,800)	-		171,582		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-337389	G4445*AH1 HIGH SPEED RAIL FINANCE PLC	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76.	10/14/2016	12/31/2039	-	8,780,400	3.7550% [2.8100%]	-	-	19,037	(222,840)		(1,208,141)	-	(106,560)	-		209,478		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-337397	031100H*4 AMETEK INC	D 1	Currency	Royal Bank of Scotland PLC THE	RR3QWICWWIPCS8A4S074.	10/14/2016	11/23/2031	-	5,846,400	3.4725% [2.7000%]	-	-	10,037	(155,760)		(672,866)	-	(71,040)	-		111,915		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-337901	G1745*AS0 BROOKFIELD UTILITIES ISSUER UK	D 1	Currency	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	10/19/2016	11/10/2031	-	15,500,520	3.7275% [2.9100%]	-	-	29,054	(255,150)		(1,553,729)	-	(186,480)	-		296,359		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-338094	Pending Settlement - Eversholt	N/A	Currency	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	10/21/2016	04/21/2037	-	16,084,200	4.1625% [3.1900%]	-	-	-	(421,740)		(1,644,610)	-	(195,360)	-		360,294		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-338962	G6177#AF0 INCHCAPE PLC	D 1	Currency	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	11/01/2016	05/18/2029	-	5,622,120	3.8425% [3.1000%]	-	-	6,915	(129,950)		(594,858)	-	(68,080)	-		97,943		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-341956	G5676#AA9 LOWLAND INVESTMENT COMPANY PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	12/01/2016	01/05/2037	-	7,053,200	4.3550% [3.1500%]	-	-	20,685	50,680		(318,737)	-	(82,880)	-		156,848		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-351149	Pending Settlement - Soho Estates	N/A	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	02/24/2017	04/07/2037	-	6,490,640	5.6800% [3.9700%]	-	-	-	(11,700)		31,215	-	(11,700)	-		145,254		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-351201	Pending Settlement - Soho Estates	N/A	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	02/24/2017	04/07/2035	-	5,750,000	5.5450% [3.9000%]	-	-	-	(2,070)		12,633	-	(2,070)	-		122,078		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-356441	G8408#AA8 ST JAMES ONCOLOGY FINANCING P	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	03/28/2017	03/31/2037	-	9,375,000	4.1650% [2.8040%]	-	-	-	(3,375)		(114,801)	-	(3,375)	-		209,703		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-356787	Pending Settlement - Edinburgh Airport	N/A	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	03/30/2017	04/10/2028	-	6,500,000	4.4350% [2.9800%]	-	-	-	(2,340)		(14,789)	-	(2,340)	-		107,965		100/100
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-158752	G2956@AA9 ABP ACQUISITIONS UK LTD	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/16/2012	04/25/2033	-	10,302,500	6.3010% [GBP LIBOR 6M+3.2810%]	-	-	85,814	2,174,575		3,176,571	-	(96,200)	-		206,561		100/100
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-158756	G2956@AA9 ABP ACQUISITIONS UK LTD	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/16/2012	04/25/2033	-	20,605,000	6.3010% [GBP LIBOR 6M+3.2810%]	-	-	171,628	4,349,150		6,353,142	-	(192,400)	-		413,122		100/100
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-158757	G2956@AA9 ABP ACQUISITIONS UK LTD	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	03/16/2012	04/25/2033	-	40,417,500	6.3010% [GBP LIBOR 6M+3.2810%]	-	-	336,656	8,531,025		12,461,932	-	(377,400)	-		810,355		100/100
Currency swap - Rec fixed USD [Pay floating GBP] ; 2014-FXS-243340	G0566*AC3 ARQIVA PP FINANCING PLC FRN 06/2029	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2014	06/29/2029	-	2,807,145	5.0760% [GBP LIBOR 6M+2.1000%]	-	-	22,226	743,902		964,742	-	(24,420)	-		49,135		100/100
Currency swap - Rec fixed USD [Pay floating GBP] ; 2014-FXS-243344	G0566*AC3 ARQIVA PP FINANCING PLC	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2014	06/29/2029	-	5,614,290	5.0760% [GBP LIBOR 6M+2.1000%]	-	-	44,451	1,487,805		1,929,483	-	(48,840)	-		98,269		100/100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	4,930,034	176,643,396	XX	142,754,580	0	(15,664,200)	0	0	23,884,347	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	5,442,301	176,643,396	XX	171,316,480	0	(15,664,200)	0	0	27,909,746	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
Interest rate swaps - Rec fixed [Pay fixed] ; 2015-INF-290561	912810RL4 TIPS swap TII .75% 02/15/2045	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76.	08/27/2015	02/15/2045	-	51,255,088	3.3100% [0.7500%]	-	-	281,900	(7,328,483)		(7,328,483)	123,468	-	-		1,353,625		0007
Interest rate swaps - Rec fixed [Pay fixed] ; 2016-IRS-338655	G1011#AH7 BERENDSEN PLC	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76.	10/28/2016	02/19/2025	-	12,505,279	2.2100% [2.2100%]	77,680	-	(933)	(179)		(179)	(24)	-	-		175,697		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0181	Variable Annuities	Exh 5	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27.	10/10/2008	10/14/2018	-	50,000,000	4.4000% [USD LIBOR 3M]	-	-	425,458	2,188,529		2,188,529	(463,294)	-	-		310,214		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0185	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54....	10/24/2008	10/28/2018	-	100,000,000	3.9250% [USD LIBOR 3M]	-	-	733,884	3,731,405		3,731,405	(809,734)	-	-		628,109		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0200	Variable Annuities	Exh 5	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/13/2008	11/17/2018	-	100,000,000	5.2125% [USD LIBOR 3M]	-	-	1,060,755	5,904,204		5,904,204	(1,123,908)	-	-		638,920		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0205	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	11/24/2008	11/26/2018	-	100,000,000	3.5275% [USD LIBOR 3M]	-	-	637,364	3,223,118		3,223,118	(706,588)	-	-		643,726		0002

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, 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)
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0206	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	11/24/2008	11/26/2018	-	100,000,000	3.5300% [USD LIBOR 3M]	-	-	637,989	3,227,186		3,227,186	(707,204)	-	-		643,726		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0209	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	11/28/2008	12/02/2018	-	100,000,000	3.1800% [USD LIBOR 3M]	-	-	550,999	2,680,031		2,680,031	(621,163)	-	-		646,910		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0210	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/02/2008	01/12/2023	-	150,000,000	4.5775% [USD LIBOR 3M]	-	-	1,342,054	20,062,765		20,062,765	(1,245,268)	-	-		1,804,532		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0212	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	12/02/2008	12/04/2018	-	100,000,000	2.9100% [USD LIBOR 3M]	-	-	481,087	2,232,506		2,232,506	(560,013)	-	-		647,968		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0213	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	12/02/2008	12/04/2018	-	100,000,000	2.9100% [USD LIBOR 3M]	-	-	481,087	2,232,506		2,232,506	(560,013)	-	-		647,968		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0214	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	12/03/2008	12/05/2018	-	100,000,000	2.9400% [USD LIBOR 3M]	-	-	488,587	2,285,079		2,285,079	(567,438)	-	-		648,497		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0217	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	12/04/2008	12/08/2018	-	100,000,000	2.9375% [USD LIBOR 3M]	-	-	486,740	2,294,847		2,294,847	(566,023)	-	-		650,079		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0220	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	12/08/2008	12/10/2018	-	50,000,000	3.0050% [USD LIBOR 3M]	-	-	251,944	1,204,435		1,204,435	(290,888)	-	-		325,566		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0232	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/18/2008	12/22/2018	-	50,000,000	2.3000% [USD LIBOR 3M]	-	-	160,973	622,699		622,699	(207,497)	-	-		328,706		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0233	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	12/18/2008	12/22/2018	-	50,000,000	2.3000% [USD LIBOR 3M]	-	-	160,973	622,699		622,699	(207,497)	-	-		328,706		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0240	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	12/22/2008	12/24/2018	-	100,000,000	2.5050% [USD LIBOR 3M]	-	-	373,879	1,596,892		1,596,892	(464,717)	-	-		658,454		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0241	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	12/23/2008	12/29/2018	-	100,000,000	2.5400% [USD LIBOR 3M]	-	-	384,875	1,672,218		1,672,218	(476,126)	-	-		661,049		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0243	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	12/29/2008	12/31/2018	-	100,000,000	2.4838% [USD LIBOR 3M]	-	-	371,395	1,584,496		1,584,496	(462,516)	-	-		662,085		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0244	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/29/2008	12/31/2018	-	50,000,000	2.4825% [USD LIBOR 3M]	-	-	185,541	791,171		791,171	(231,104)	-	-		331,042		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0245	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	12/31/2008	01/05/2019	-	50,000,000	2.4550% [USD LIBOR 3M]	-	-	183,013	768,054		768,054	(228,474)	-	-		332,333		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0003	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	01/21/2009	01/23/2019	-	100,000,000	2.5925% [USD LIBOR 3M]	-	-	398,006	1,798,645		1,798,645	(489,041)	-	-		673,877		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0042	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	03/06/2009	03/10/2019	-	100,000,000	3.1100% [USD LIBOR 3M]	-	-	530,139	2,857,348		2,857,348	(610,170)	-	-		696,862		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0043	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	03/10/2009	03/12/2019	-	100,000,000	3.2060% [USD LIBOR 3M]	-	-	554,910	3,042,062		3,042,062	(639,073)	-	-		697,844		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0123	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	08/17/2009	08/19/2019	-	50,000,000	3.6750% [USD LIBOR 3M]	-	-	338,025	2,295,689		2,295,689	(374,474)	-	-		386,191		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0124	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	08/17/2009	08/19/2019	-	50,000,000	3.6720% [USD LIBOR 3M]	-	-	337,650	2,292,193		2,292,193	(374,106)	-	-		386,191		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0127	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/21/2009	08/25/2019	-	100,000,000	3.7935% [USD LIBOR 3M]	-	-	704,984	4,901,749		4,901,749	(774,505)	-	-		775,039		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0131	Variable Annuities	Exh 5	Interest Rate	Citibank N A........ E57ODZWZ7FF32TWEFA76.	09/16/2009	09/18/2019	-	50,000,000	3.6950% [USD LIBOR 3M]	-	-	335,306	2,370,526	...	2,370,526	(377,726)	-	-		392,786		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0143	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	10/26/2009	10/28/2019	-	25,000,000	3.7500% [USD LIBOR 3M]	-	-	172,534	1,262,929	...	1,262,929	(191,758)	-	-		200,705		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0144	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	10/26/2009	10/28/2019	-	25,000,000	3.7400% [USD LIBOR 3M]	-	-	171,909	1,256,646	...	1,256,646	(191,146)	-	-		200,705		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0148	Variable Annuities	Exh 5	Interest Rate	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	10/26/2009	10/28/2019	-	25,000,000	4.5820% [USD LIBOR 3M]	-	-	224,534	1,785,696	...	1,785,696	(242,674)	-	-		200,705		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0156	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	11/04/2009	11/06/2024	-	50,000,000	5.0000% [USD LIBOR 3M]	-	-	503,636	9,616,015	...	9,616,015	(446,130)	-	-		689,575		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0157	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868...	11/04/2009	11/06/2024	-	25,000,000	5.0000% [USD LIBOR 3M]	-	-	251,818	4,808,007	...	4,808,007	(223,065)	-	-		344,788		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0166	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	12/10/2009	12/14/2024	-	150,000,000	5.0700% [USD LIBOR 3M]	-	-	1,530,220	29,894,020	...	29,894,020	(1,361,145)	-	-		2,082,831		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0168	Variable Annuities	Exh 5	Interest Rate	Citibank N A........ E57ODZWZ7FF32TWEFA76.	12/10/2009	12/15/2024	-	100,000,000	5.0900% [USD LIBOR 3M]	-	-	1,024,183	20,069,422	...	20,069,422	(913,590)	-	-		1,388,801		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0169	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54.....	12/10/2009	12/15/2024	-	100,000,000	5.0925% [USD LIBOR 3M]	-	-	1,024,808	20,087,166	...	20,087,166	(914,173)	-	-		1,388,801		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0170	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868...	12/10/2009	12/14/2024	-	50,000,000	5.1000% [USD LIBOR 3M]	-	-	513,823	10,071,140	...	10,071,140	(457,214)	-	-		694,277		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0176	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54.....	12/11/2009	12/15/2024	-	50,000,000	5.1300% [USD LIBOR 3M]	-	-	517,092	10,176,666	...	10,176,666	(461,460)	-	-		694,400		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0177	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54.....	12/11/2009	12/16/2029	-	50,000,000	5.2300% [USD LIBOR 3M]	-	-	-	10,510,992	...	10,510,992	18,546	-	-		891,647		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0028	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804.....	02/03/2010	02/05/2025	-	50,000,000	5.3500% [USD LIBOR 3M]	-	-	547,386	11,100,919	...	11,100,919	(487,633)	-	-		700,782		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0029	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868...	02/03/2010	02/05/2025	-	25,000,000	5.3500% [USD LIBOR 3M]	-	-	273,693	5,550,459	...	5,550,459	(243,816)	-	-		350,391		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0042	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	02/11/2010	02/16/2028	-	50,000,000	5.4600% [USD LIBOR 3M]	-	-	-	12,848,380	...	12,848,380	55,554	-	-		824,912		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0043	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	02/11/2010	02/16/2028	-	25,000,000	5.5190% [USD LIBOR 3M]	-	-	-	6,553,337	...	6,553,337	28,090	-	-		412,456		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0044	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804.....	02/11/2010	02/17/2035	-	25,000,000	5.3000% [USD LIBOR 3M]	-	-	270,657	9,806,681	...	9,806,681	(331,584)	-	-		528,794		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0045	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868...	02/11/2010	02/16/2035	-	25,000,000	5.3000% [USD LIBOR 3M]	-	-	270,533	9,802,596	...	9,802,596	(331,352)	-	-		528,754		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0048	Variable Annuities	Exh 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	02/17/2010	02/20/2028	-	25,000,000	5.5200% [USD LIBOR 3M]	-	-	-	6,553,162	...	6,553,162	28,106	-	-		412,663		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0053	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868...	02/18/2010	02/23/2035	-	25,000,000	5.4000% [USD LIBOR 3M]	-	-	276,670	10,170,682	...	10,170,682	(337,400)	-	-		529,037		0002

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0054	Variable Annuities	Exh 5	Interest Rate	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/18/2010	02/23/2035	-	25,000,000	5.4000% [USD LIBOR 3M]	-	-	276,670	10,170,682		10,170,682	(337,400)	-	-		529,037		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0056	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	02/18/2010	02/22/2028	-	25,000,000	5.5800% [USD LIBOR 3M]	-	-	-	6,678,847		6,678,847	28,275	-	-		412,767		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0058	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	02/18/2010	02/22/2028	-	25,000,000	5.6000% [USD LIBOR 3M]	-	-	-	6,722,607		6,722,607	28,381	-	-		412,767		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0114	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	04/27/2010	04/29/2027	-	50,000,000	5.2425% [USD LIBOR 3M]	-	-	-	12,718,830		12,718,830	27,711	-	-		793,920		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0119	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/10/2010	05/12/2027	-	50,000,000	5.0350% [USD LIBOR 3M]	-	-	-	11,737,902		11,737,902	27,173	-	-		795,320		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0121	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/11/2010	05/13/2027	-	200,000,000	5.0100% [USD LIBOR 3M]	-	-	-	46,449,671		46,449,671	110,025	-	-		3,181,711		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0122	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/13/2010	05/17/2027	-	50,000,000	5.0700% [USD LIBOR 3M]	-	-	-	11,878,380		11,878,380	28,159	-	-		795,858		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0125	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/26/2010	05/30/2027	-	100,000,000	4.6160% [USD LIBOR 3M]	-	-	-	19,623,503		19,623,503	50,539	-	-		1,594,511		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0126	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	05/26/2010	05/30/2027	-	50,000,000	4.6125% [USD LIBOR 3M]	-	-	-	9,796,161		9,796,161	25,232	-	-		797,256		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0129	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	05/27/2010	06/01/2028	-	50,000,000	4.7600% [USD LIBOR 3M]	-	-	-	9,538,358		9,538,358	46,308	-	-		835,841		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0130	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/27/2010	06/01/2028	-	50,000,000	4.7600% [USD LIBOR 3M]	-	-	-	9,538,358		9,538,358	46,308	-	-		835,841		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0132	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/28/2010	06/04/2028	-	150,000,000	4.7938% [USD LIBOR 3M]	-	-	-	29,042,518		29,042,518	139,285	-	-		2,508,445		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0133	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/28/2010	06/04/2028	-	150,000,000	4.7913% [USD LIBOR 3M]	-	-	-	29,009,535		29,009,535	139,204	-	-		2,508,445		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0140	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/10/2010	06/14/2028	-	50,000,000	4.8150% [USD LIBOR 3M]	-	-	-	9,748,684		9,748,684	46,522	-	-		837,172		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0142	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	06/10/2010	06/14/2028	-	25,000,000	4.8200% [USD LIBOR 3M]	-	-	-	4,885,196		4,885,196	23,288	-	-		418,586		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0143	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/10/2010	06/14/2028	-	100,000,000	4.7700% [USD LIBOR 3M]	-	-	-	19,106,642		19,106,642	92,088	-	-		1,674,343		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0144	Variable Annuities	Exh 5	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2010	06/14/2028	-	25,000,000	4.8300% [USD LIBOR 3M]	-	-	-	4,906,903		4,906,903	23,341	-	-		418,586		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0145	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/10/2010	06/14/2028	-	50,000,000	4.8500% [USD LIBOR 3M]	-	-	-	9,900,634		9,900,634	46,894	-	-		837,172		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0146	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/10/2010	06/14/2027	-	50,000,000	4.8350% [USD LIBOR 3M]	-	-	-	10,750,258		10,750,258	33,573	-	-		798,865		0002

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty	5 Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0252	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	10/04/2010	10/09/2038	-	100,000,000	4.0450% [USD LIBOR 3M]	-	-	-	19,823,397	...	19,823,397	(398,356)	-	-		2,320,546		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0253	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	10/04/2010	10/06/2030	-	100,000,000	4.1525% [USD LIBOR 3M]	-	-	-	11,357,764	...	11,357,764	(28,912)	-	-		1,838,887		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0258	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	10/07/2010	10/13/2030	-	50,000,000	4.2100% [USD LIBOR 3M]	-	-	-	5,906,600	...	5,906,600	(15,518)	-	-		920,095		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0259	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	10/07/2010	10/13/2040	-	50,000,000	4.1000% [USD LIBOR 3M]	-	-	-	9,224,241	...	9,224,241	(246,191)	-	-		1,213,297		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0261	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	10/07/2010	10/13/2040	-	50,000,000	4.1000% [USD LIBOR 3M]	-	-	-	9,224,241	...	9,224,241	(246,191)	-	-		1,213,297		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0263	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	10/08/2010	10/13/2040	-	50,000,000	4.1300% [USD LIBOR 3M]	-	-	-	9,438,539	...	9,438,539	(246,153)	-	-		1,213,297		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0264	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	10/08/2010	10/13/2040	-	50,000,000	4.1300% [USD LIBOR 3M]	-	-	-	9,438,539	...	9,438,539	(246,153)	-	-		1,213,297		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0265	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	10/08/2010	10/12/2030	-	50,000,000	4.2400% [USD LIBOR 3M]	-	-	-	6,028,394	...	6,028,394	(16,098)	-	-		920,002		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0269	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	10/13/2010	10/15/2040	-	50,000,000	4.3000% [USD LIBOR 3M]	-	-	-	10,647,270	...	10,647,270	(246,144)	-	-		1,213,438		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-125854	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	03/07/2011	03/09/2026	-	50,000,000	5.2275% [USD LIBOR 3M]	-	-	529,836	11,740,764	...	11,740,764	(476,595)	-	-		747,713		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-125855	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	03/07/2011	03/09/2026	-	50,000,000	5.2375% [USD LIBOR 3M]	-	-	531,086	11,781,296	...	11,781,296	(477,745)	-	-		747,713		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-125857	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	03/07/2011	03/09/2026	-	50,000,000	5.2250% [USD LIBOR 3M]	-	-	529,523	11,730,631	...	11,730,631	(476,307)	-	-		747,713		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-125901	Variable Annuities	Exh 5	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/08/2011	03/10/2026	-	50,000,000	5.2450% [USD LIBOR 3M]	-	-	531,944	11,815,223	...	11,815,223	(478,267)	-	-		747,828		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-138441	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	08/29/2011	08/31/2021	-	300,000,000	2.4310% [USD LIBOR 3M]	-	-	1,111,463	5,650,517	...	5,650,517	(1,077,047)	-	-		3,154,253		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-139503	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/13/2011	09/15/2026	-	100,000,000	2.6750% [USD LIBOR 3M]	-	-	420,433	2,701,108	...	2,701,108	(382,859)	-	-		1,538,323		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143332	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/05/2011	10/07/2021	-	100,000,000	2.1200% [USD LIBOR 3M]	-	-	281,214	523,796	...	523,796	(284,145)	-	-		1,063,401		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143336	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	10/05/2011	10/07/2021	-	50,000,000	2.1200% [USD LIBOR 3M]	-	-	140,607	261,898	...	261,898	(142,073)	-	-		531,701		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143337	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	10/05/2011	10/07/2021	-	50,000,000	2.1300% [USD LIBOR 3M]	-	-	141,857	283,490	...	283,490	(143,278)	-	-		531,701		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143512	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	10/06/2011	10/11/2031	-	100,000,000	2.6300% [USD LIBOR 3M]	-	-	408,033	1,217,753	...	1,217,753	(551,059)	-	-		1,906,550		0002

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Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143513	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	10/06/2011	10/11/2031	-	100,000,000	3.1800% [USD LIBOR 3M]	-	-	545,533	7,965,091		7,965,091	(673,830)	-	-		1,906,550		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143535	Variable Annuities	Exh 5	Interest Rate	UBS AG	BFM8T61CT2L1QCEMIK50	10/06/2011	10/11/2021	-	100,000,000	2.2000% [USD LIBOR 3M]	-	-	300,533	866,385		866,385	(302,211)	-	-		1,064,689		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143541	Variable Annuities	Exh 5	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	10/06/2011	10/11/2021	-	50,000,000	2.2013% [USD LIBOR 3M]	-	-	150,423	435,899		435,899	(151,256)	-	-		532,344		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143542	Variable Annuities	Exh 5	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	10/06/2011	10/11/2021	-	50,000,000	2.2000% [USD LIBOR 3M]	-	-	150,266	433,193		433,193	(151,105)	-	-		532,344		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-144001	Variable Annuities	Exh 5	Interest Rate	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	10/11/2011	10/13/2021	-	50,000,000	2.3300% [USD LIBOR 3M]	-	-	166,133	714,115		714,115	(166,263)	-	-		532,666		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-144089	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/12/2011	10/14/2031	-	100,000,000	3.4700% [USD LIBOR 3M]	-	-	618,416	11,521,862		11,521,862	(734,893)	-	-		1,907,088		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-146436	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	11/10/2011	06/20/2026	-	150,000,000	3.3700% [USD LIBOR 3M]	-	-	882,672	12,802,660		12,802,660	(806,363)	-	-		2,278,247		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-146983	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/17/2011	07/02/2029	-	215,000,000	2.9275% [USD LIBOR 3M]	-	-	1,039,894	10,452,411		10,452,411	(1,226,472)	-	-		3,764,498		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-147213	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	11/21/2011	06/21/2026	-	330,000,000	3.1270% [USD LIBOR 3M]	-	-	1,745,057	21,484,953		21,484,953	(1,592,172)	-	-		5,012,888		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-147214	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	11/21/2011	07/25/2026	-	195,000,000	3.1200% [USD LIBOR 3M]	-	-	1,036,169	12,649,531		12,649,531	(943,321)	-	-		2,977,071		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-147377	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	11/22/2011	07/01/2025	-	100,000,000	3.0100% [USD LIBOR 3M]	-	-	504,297	5,414,513		5,414,513	(444,844)	-	-		1,436,796		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-148074	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	11/30/2011	12/02/2026	-	100,000,000	3.3025% [USD LIBOR 3M]	-	-	581,624	8,121,353		8,121,353	(522,067)	-	-		1,555,591		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-148082	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/30/2011	12/02/2026	-	100,000,000	3.3000% [USD LIBOR 3M]	-	-	580,999	8,099,632		8,099,632	(521,496)	-	-		1,555,591		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-148097	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	11/30/2011	12/02/2026	-	100,000,000	3.3100% [USD LIBOR 3M]	-	-	583,499	8,186,517		8,186,517	(523,781)	-	-		1,555,591		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-148152	Variable Annuities	Exh 5	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	11/30/2011	12/02/2026	-	100,000,000	3.3150% [USD LIBOR 3M]	-	-	584,749	8,229,959		8,229,959	(524,923)	-	-		1,555,591		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-150238	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	12/15/2011	07/25/2028	-	115,000,000	3.2100% [USD LIBOR 3M]	-	-	-	6,236,150		6,236,150	66,678	-	-		1,935,114		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2012-IRS-185276	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/18/2012	12/20/2027	-	50,000,000	2.3575% [USD LIBOR 3M]	-	-	167,662	(267,825)		(267,825)	(180,631)	-	-		818,870		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2012-IRS-185278	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	12/18/2012	12/20/2027	-	50,000,000	2.3570% [USD LIBOR 3M]	-	-	167,599	(270,202)		(270,202)	(180,574)	-	-		818,870		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-187572	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/16/2013	07/07/2026	-	118,000,000	2.9300% [USD LIBOR 3M]	-	-	570,782	5,764,569		5,764,569	(521,618)	-	-		1,796,739		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-197327	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	04/18/2013	04/22/2033	-	10,000,000	2.6207% [USD LIBOR 3M]	-	-	40,506	82,285		82,285	(64,338)	-	-		200,445		0002

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Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-197374	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	04/19/2013	04/23/2033	-	25,000,000	2.6217% [USD LIBOR 3M]	-	-	101,327	208,841		208,841	(160,927)	-	-		501,154		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-199669	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	05/22/2013	05/24/2023	-	15,000,000	2.0497% [USD LIBOR 3M]	-	-	40,178	(100,520)		(100,520)	(26,203)	-	-		186,004		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-199767	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	05/22/2013	05/24/2028	-	50,000,000	2.7120% [USD LIBOR 3M]	-	-	216,714	1,384,688		1,384,688	(223,261)	-	-		835,021		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-201329	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	06/04/2013	06/06/2028	-	50,000,000	2.8600% [USD LIBOR 3M]	-	-	233,868	2,105,541		2,105,541	(242,226)	-	-		836,353		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-201330	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	06/04/2013	06/06/2028	-	50,000,000	2.8620% [USD LIBOR 3M]	-	-	234,118	2,115,395		2,115,395	(242,452)	-	-		836,353		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-201836	Variable Annuities	Exh 5	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/07/2013	06/11/2028	-	50,000,000	2.8675% [USD LIBOR 3M]	-	-	235,143	2,141,985		2,141,985	(245,915)	-	-		836,865		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-201837	Variable Annuities	Exh 5	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	06/07/2013	06/11/2028	-	50,000,000	2.8670% [USD LIBOR 3M]	-	-	235,080	2,139,518		2,139,518	(245,859)	-	-		836,865		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2015-IRS-283981	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]	-	-	437,934	2,130,370		2,130,370	(309,944)	-	-		1,589,809		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-323669	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	06/16/2011	06/20/2026	-	400,000,000	3.3700% [USD LIBOR 3M]	30,000	-	2,353,793	33,793,534		33,793,534	(1,996,266)	-	-		6,075,326		0008
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-323689	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	06/16/2011	06/20/2026	-	500,000,000	3.2925% [USD LIBOR 3M]	37,350,000	-	2,845,366	38,966,098		38,966,098	(2,396,576)	-	-		7,594,158		0008
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-323869	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	06/17/2011	06/21/2026	-	500,000,000	3.6150% [USD LIBOR 3M]	-	-	3,254,025	52,892,303		52,892,303	(2,972,546)	-	-		7,595,285		0008
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-324073	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	06/20/2011	06/22/2026	-	200,000,000	4.7800% [USD LIBOR 3M]	15,100,000	-	1,883,890	40,738,141		40,738,141	(1,719,867)	-	-		3,038,565		0008
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-325872	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/05/2011	07/07/2026	-	250,000,000	2.9300% [USD LIBOR 3M]	18,650,000	-	1,209,284	12,213,070		12,213,070	(1,105,123)	-	-		3,806,650		0008
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-327471	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	07/20/2016	07/22/2036	-	5,000,000	1.8040% [USD LIBOR 3M]	-	-	10,044	(661,650)		(661,650)	(25,453)	-	-		109,896		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-327472	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	07/20/2016	07/22/2036	-	5,000,000	1.8000% [USD LIBOR 3M]	-	-	9,994	(664,812)		(664,812)	(25,401)	-	-		109,896		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-327608	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	07/21/2011	07/25/2026	-	300,000,000	3.1200% [USD LIBOR 3M]	38,500,000	-	1,887,636	19,103,404		19,103,404	(16,715,282)	-	-		4,580,109		0008
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-327731	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/22/2011	07/26/2026	-	250,000,000	4.8150% [USD LIBOR 3M]	19,200,000	-	2,391,246	51,868,474		51,868,474	(2,179,929)	-	-		3,817,318		0008
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329025	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International	W22LROWP2IHZNBB6K528	08/05/2016	08/09/2046	-	250,000,000	1.8188% [USD LIBOR 3M]	-	-	529,915	(41,700,198)		(41,700,198)	(5,321,288)	-	-		6,775,194		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329026	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International	W22LROWP2IHZNBB6K528	08/05/2016	08/09/2046	-	250,000,000	1.8435% [USD LIBOR 3M]	-	-	545,384	(40,478,072)		(40,478,072)	(5,276,349)	-	-		6,775,194		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329054	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International	W22LROWP2IHZNBB6K528	08/05/2016	08/09/2046	-	150,000,000	1.8520% [USD LIBOR 3M]	-	-	330,418	(24,035,121)		(24,035,121)	(3,156,968)	-	-		4,065,116		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329055	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	08/05/2016	08/09/2046	-	125,000,000	1.8738% [USD LIBOR 3M]	-	-	282,145	(21,920,191)		(21,920,191)	(1,035,727)	-	-		3,387,597		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329130	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	08/08/2016	08/10/2046	-	120,000,000	1.8625% [USD LIBOR 3M]	-	-	269,324	(21,335,635)		(21,335,635)	(989,100)	-	-		3,252,245		0006

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, 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] ; 2016-IRS-329167	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	08/08/2016	08/10/2046	-	100,000,000	1.8500% [USD LIBOR 3M]	-	-	221,312	(16,066,664)		(16,066,664)	(2,098,944)	-	-		2,710,204		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329202	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	08/09/2016	08/11/2046	-	125,000,000	1.8535% [USD LIBOR 3M]	-	-	276,296	(22,472,664)		(22,472,664)	(1,028,136)	-	-		3,387,913		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329261	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	08/09/2016	08/11/2046	-	200,000,000	1.8150% [USD LIBOR 3M]	-	-	422,824	(33,612,575)		(33,612,575)	(4,041,235)	-	-		5,420,661		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329358	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	08/10/2016	08/12/2046	-	200,000,000	1.7888% [USD LIBOR 3M]	-	-	409,699	(34,680,447)		(34,680,447)	(4,026,476)	-	-		5,420,913		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329561	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	08/11/2016	08/15/2046	-	150,000,000	1.7938% [USD LIBOR 3M]	-	-	308,586	(25,877,743)		(25,877,743)	(2,964,837)	-	-		4,066,254		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329564	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	08/11/2016	08/15/2046	-	150,000,000	1.8073% [USD LIBOR 3M]	-	-	313,649	(25,472,821)		(25,472,821)	(2,957,209)	-	-		4,066,254		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329583	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	08/11/2016	08/15/2046	-	200,000,000	1.7873% [USD LIBOR 3M]	-	-	408,198	(34,748,689)		(34,748,689)	(4,005,589)	-	-		5,421,671		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-330004	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	08/16/2016	08/18/2046	-	250,000,000	1.7950% [USD LIBOR 3M]	-	-	516,028	(43,100,734)		(43,100,734)	(4,839,113)	-	-		6,778,037		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-330388	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	08/19/2016	08/23/2046	-	125,000,000	1.7970% [USD LIBOR 3M]	-	-	257,414	(24,016,222)		(24,016,222)	(1,004,742)	-	-		3,389,808		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-330392	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	08/19/2016	08/23/2046	-	125,000,000	1.7960% [USD LIBOR 3M]	-	-	257,102	(24,043,221)		(24,043,221)	(1,004,394)	-	-		3,389,808		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-330408	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	08/19/2016	08/23/2046	-	150,000,000	1.8040% [USD LIBOR 3M]	-	-	311,522	(28,592,680)		(28,592,680)	(1,208,614)	-	-		4,067,769		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-330409	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	08/19/2016	08/23/2046	-	120,000,000	1.8050% [USD LIBOR 3M]	-	-	249,518	(22,848,226)		(22,848,226)	(967,225)	-	-		3,254,215		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-330617	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	08/22/2016	08/24/2046	-	200,000,000	1.7288% [USD LIBOR 3M]	-	-	375,230	(41,377,003)		(41,377,003)	(1,564,196)	-	-		5,423,945		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-330683	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	08/23/2016	08/25/2046	-	250,000,000	1.6963% [USD LIBOR 3M]	-	-	451,678	(53,490,195)		(53,490,195)	(1,936,818)	-	-		6,780,247		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-330684	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	08/23/2016	08/25/2046	-	200,000,000	1.6850% [USD LIBOR 3M]	-	-	355,717	(43,278,288)		(43,278,288)	(1,543,189)	-	-		5,424,197		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-333987	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/15/2016	09/19/2046	-	125,000,000	1.9540% [USD LIBOR 3M]	-	-	294,201	(19,824,277)		(19,824,277)	(1,069,605)	-	-		3,394,067		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-333988	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/15/2016	09/19/2046	-	200,000,000	1.9620% [USD LIBOR 3M]	-	-	474,722	(31,372,657)		(31,372,657)	(1,715,826)	-	-		5,430,507		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-333989	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/15/2016	09/19/2046	-	150,000,000	1.9510% [USD LIBOR 3M]	-	-	351,917	(23,886,497)		(23,886,497)	(1,282,272)	-	-		4,072,881		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-333991	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/15/2016	09/19/2046	-	200,000,000	1.9360% [USD LIBOR 3M]	-	-	461,722	(32,497,760)		(32,497,760)	(1,701,337)	-	-		5,430,507		0006

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334082	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	09/16/2016	09/20/2046	-	200,000,000	1.9061% [USD LIBOR 3M]	-	-	444,926	(29,958,766)		(29,958,766)	(3,852,082)	-	-		5,430,760		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334083	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/16/2016	09/20/2046	-	50,000,000	1.9230% [USD LIBOR 3M]	-	-	113,349	(8,265,186)		(8,265,186)	(422,792)	-	-		1,357,690		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334084	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/16/2016	09/20/2046	-	30,000,000	1.9200% [USD LIBOR 3M]	-	-	67,784	(4,978,586)		(4,978,586)	(253,424)	-	-		814,614		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334103	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/16/2016	09/20/2046	-	50,000,000	1.9290% [USD LIBOR 3M]	-	-	114,099	(8,200,272)		(8,200,272)	(423,628)	-	-		1,357,690		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334141	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International	W22LROWP2IHZNBB6K528	09/16/2016	09/20/2046	-	150,000,000	1.9125% [USD LIBOR 3M]	-	-	336,110	(22,337,088)		(22,337,088)	(2,767,205)	-	-		4,073,070		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334242	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/19/2016	09/21/2046	-	30,000,000	1.9270% [USD LIBOR 3M]	-	-	68,642	(4,933,163)		(4,933,163)	(254,200)	-	-		814,652		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334275	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/19/2016	09/21/2046	-	50,000,000	1.9235% [USD LIBOR 3M]	-	-	113,965	(8,259,808)		(8,259,808)	(423,179)	-	-		1,357,753		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334279	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/19/2016	09/21/2046	-	30,000,000	1.9260% [USD LIBOR 3M]	-	-	68,567	(4,939,655)		(4,939,655)	(254,116)	-	-		814,652		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334290	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/19/2016	09/21/2046	-	25,000,000	1.9275% [USD LIBOR 3M]	-	-	57,233	(4,108,264)		(4,108,264)	(211,868)	-	-		678,876		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334291	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/19/2016	09/21/2046	-	30,000,000	1.9340% [USD LIBOR 3M]	-	-	69,167	(4,887,720)		(4,887,720)	(254,785)	-	-		814,652		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334305	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	09/19/2016	09/21/2046	-	100,000,000	1.9200% [USD LIBOR 3M]	-	-	227,055	(14,707,412)		(14,707,412)	(1,902,425)	-	-		2,715,506		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334366	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/20/2016	09/22/2046	-	125,000,000	1.8950% [USD LIBOR 3M]	-	-	275,869	(21,425,100)		(21,425,100)	(1,049,185)	-	-		3,394,540		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334367	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/20/2016	09/22/2046	-	125,000,000	1.8790% [USD LIBOR 3M]	-	-	270,869	(21,857,974)		(21,857,974)	(1,043,611)	-	-		3,394,540		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334423	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/20/2016	09/22/2046	-	30,000,000	1.9230% [USD LIBOR 3M]	-	-	68,309	(4,960,217)		(4,960,217)	(254,145)	-	-		814,690		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334547	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/21/2016	09/23/2046	-	65,000,000	1.9230% [USD LIBOR 3M]	-	-	148,085	(10,747,274)		(10,747,274)	(551,087)	-	-		1,765,243		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334574	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/21/2016	09/23/2046	-	25,000,000	1.9090% [USD LIBOR 3M]	-	-	56,081	(4,209,320)		(4,209,320)	(210,981)	-	-		678,940		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334575	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	09/21/2016	09/23/2046	-	25,000,000	1.9075% [USD LIBOR 3M]	-	-	55,987	(4,217,437)		(4,217,437)	(210,877)	-	-		678,940		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334586	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	09/21/2016	09/23/2046	-	100,000,000	1.8943% [USD LIBOR 3M]	-	-	220,635	(15,222,763)		(15,222,763)	(1,909,405)	-	-		2,715,758		0006
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-335923	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International	W22LROWP2IHZNBB6K528	10/04/2016	10/06/2046	-	150,000,000	1.8740% [USD LIBOR 3M]	-	-	329,353	(23,515,082)		(23,515,082)	(2,435,032)	-	-		4,076,096		0006
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-133171	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	06/16/2011	06/20/2026	-	300,000,000	USD LIBOR 3M[4.7175%]	-	-	(2,775,970)	(59,302,694)		(59,302,694)	2,540,768	-	-		4,556,495		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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] ; 2011-IRS-133514	Variable Annuities	Exh 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/20/2011	06/22/2026	-	260,000,000	USD LIBOR 3M[4.7600%]	-	-	(2,436,057)	(52,319,325)		(52,319,325)	2,231,314	-	-		3,950,134		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-133895	Variable Annuities	Exh 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/24/2011	06/27/2028	-	103,000,000	USD LIBOR 3M[4.8300%]	-	-	-	(20,157,124)		(20,157,124)	(95,978)	-	-		1,727,310		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-134125	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/29/2011	07/02/2029	-	300,000,000	USD LIBOR 3M[4.5850%]	-	-	(2,694,139)	(67,547,638)		(67,547,638)	2,829,159	-	-		5,252,788		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-134288	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/05/2011	07/07/2026	-	150,000,000	USD LIBOR 3M[4.9200%]	-	-	(1,471,820)	(32,309,085)		(32,309,085)	1,348,061	-	-		2,283,990		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-135843	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	07/21/2011	07/25/2028	-	160,000,000	USD LIBOR 3M[4.9700%]	-	-	-	(33,055,438)		(33,055,438)	(152,670)	-	-		2,692,333		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-135847	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	07/21/2011	07/25/2026	-	300,000,000	USD LIBOR 3M[4.8500%]	-	-	(2,891,605)	(63,126,061)		(63,126,061)	2,641,478	-	-		4,580,109		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-135902	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/22/2011	07/26/2026	-	90,000,000	USD LIBOR 3M[4.8150%]	-	-	(860,848)	(18,672,651)		(18,672,651)	784,775	-	-		1,374,235		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-158026	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	USD LIBOR 3M+0.9350%[2.1500%]	-	-	(1,109)	(114)		(114)	1,551	-	-		4,563		0006
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-158027	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	USD LIBOR 3M+0.9350%[2.1500%]	-	-	(3,049)	(315)		(315)	4,264	-	-		12,549		0006
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-162966	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/02/2012	05/06/2024	-	50,000,000	USD LIBOR 3M[2.6560%]	-	-	(210,636)	(1,430,826)		(1,430,826)	177,806	-	-		666,338		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-163174	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/04/2012	05/09/2024	-	50,000,000	USD LIBOR 3M[2.6275%]	-	-	(207,077)	(1,336,836)		(1,336,836)	174,297	-	-		666,724		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-175132	05956NAB8 Banco De Credito E Inversiones 3% 9/2017	D 1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/07/2012	09/13/2017	-	4,000,000	USD LIBOR 3M+2.1540%[3.0000%]	-	-	1,431	8,254		8,254	391	-	-		13,488		0006
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-178322	36160BAB1 GDF Suez 1.625% 10/2017	D 1	Interest Rate	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2012	10/10/2017	-	3,000,000	USD LIBOR 3M+0.8080%[1.6250%]	-	-	1,337	6,891		6,891	335	-	-		10,907		0006
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-180085	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	10/25/2012	10/29/2027	-	50,000,000	USD LIBOR 3M[2.3563%]	-	-	(170,976)	230,332		230,332	179,055	-	-		813,415		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-180101	Variable Annuities	Exh 5	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	10/25/2012	10/29/2027	-	50,000,000	USD LIBOR 3M[2.3488%]	-	-	(170,038)	265,587		265,587	178,205	-	-		813,415		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-180557	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	11/02/2012	11/06/2027	-	100,000,000	USD LIBOR 3M[2.2650%]	-	-	(323,522)	1,350,209		1,350,209	334,780	-	-		1,628,513		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2013-IRS-195241	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/25/2013	03/27/2033	-	100,000,000	USD LIBOR 3M[2.8340%]	-	-	(457,504)	(3,654,106)		(3,654,106)	687,918	-	-		2,000,000		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2013-IRS-207771	05574LPT9 BNP Paribas 2.7% 8/2018	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	08/16/2013	08/20/2018	-	16,500,000	USD LIBOR 3M+0.9080%[2.7000%]	-	-	(33,875)	(66,929)		(66,929)	45,798	-	-		97,233		0006
Interest rate swaps - Rec floating [Pay fixed] ; 2015-INF-292976	912810RL4 TIPS swap TII .75% 02/15/2045	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	09/17/2015	02/15/2045	-	51,255,088	USD LIBOR 3M+0.6850%[0.7500%]	-	-	86,608	(9,071,408)		(9,071,408)	624,927	-	-		1,353,625		0006

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec floating [Pay fixed] ; 2017-IRS-355693	Asset Portfolio - Full Offset	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/22/2017	06/12/2025	-	111,000,000	USD LIBOR 3M[2.5645%]	-	(2,272,498)	(40,097)	(2,130,370)	...	(2,130,370)	142,127	-	-		1,589,809		0005
0919999. Total-Swaps-Hedging Other-Interest Rate										128,907,680	(2,272,498)	50,472,846	(241,403,453)	XX	(241,403,453)	(128,316,721)	0	0	0	337,256,266	XXX	XXX
Swaps - Hedging Other - Credit Default																						
Credit Default Swap - Rec 0.0000 [PAY 1.0000]; 2016-CDS-333041-1	Macro Credit Hedge	D 1	Credit	Bank of America NA B4TYDEB6GKMZO031MB27.	09/12/2016	06/20/2021	-	10,000,000	0.0000 [1.0000]	197,583	-	(25,000)	(665)	...	(665)	(169,738)	-	-		-	2FE	0009
Credit Default Swap - Rec 0.0000 [PAY 1.0000];AT&T INC;T; 2016-CDS-310109	AT&T Inc. (Multiple Cusips)	D 1	Credit	Citibank N A E57ODZWZ7FF32TWEFA76.	02/25/2016	12/20/2017	-	14,400,000	0.0000 [1.0000]	(114,749)	-	(36,000)	(84,407)	...	(84,407)	25,610	-	-		-	2FE	0009
Credit Default Swap - Rec 0.0000 [PAY 1.0000];CAPITAL ONE FINANCIAL CORPORATION;COF; 2016-CDS-308335	14042E3Y4 CAPITAL ONE NA	D 1	Credit	Citibank N A E57ODZWZ7FF32TWEFA76.	02/11/2016	09/20/2021	-	5,000,000	0.0000 [1.0000]	(72,149)	-	(12,500)	(146,975)	...	(146,975)	(12,700)	-	-		-	1FE	0009
Credit Default Swap - Rec 0.0000 [PAY 1.0000];CHARTER COMMUNICATIONS INC;CHTR; 2013-CDS-204268	Charter Communications (Multiple Cusips)	D 1	Credit	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/28/2013	09/20/2018	-	5,000,000	0.0000 [1.0000]	202,240	-	(12,500)	(66,449)	...	(66,449)	7,876	-	-		-	2FE	0009
0929999. Total-Swaps-Hedging Other-Credit Default										212,924	0	(86,000)	(298,496)	XX	(298,496)	(148,952)	0	0	0	0	XXX	XXX
Swaps - Hedging Other - Foreign Exchange																						
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2008-FXS-0041	72908LAB1 PLENARY PROPERTIES NDC GP	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2008	07/07/2038	-	28,785,858	5.6800% [5.1876%]	-	-	125,771	10,059,471	...	10,059,471	(219,823)	(119,639)	-		663,984		0010
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2008-FXS-0050	667869AA9 NORTHWEST CONNECT GROUP	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/14/2008	04/30/2041	-	13,057,514	6.3000% [5.9500%]	-	-	50,068	3,869,976	...	3,869,976	(127,019)	(57,506)	-		320,499		0010
Currency swap - Rec fixed USD [Pay fixed CHF] ; 2015-FXS-295338	L89088AE5 SUNRISE COMMUNICATIONS HOLDING	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/09/2015	03/31/2018	-	2,913,025	4.2000% [2.1250%]	-	-	15,501	110,998	...	110,998	2,783	(42,386)	-		14,565		0010
Currency swap - Rec fixed USD [Pay fixed DKK] ; 2014-FXS-261942	G1011#AH7 BERENDSEN PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	11/19/2014	02/19/2025	-	14,300,000	3.8200% [2.2100%]	-	-	69,424	1,565,391	...	1,565,391	110,061	(168,106)	-		200,912		0010
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2011-FXS-143771	F9621@AA0 Mersen 4.495% 11/30/2019	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2011	11/30/2019	-	12,000,000	4.5300% [4.4950%]	-	-	27,851	2,011,572	...	2,011,572	44,846	(132,438)	-		98,013		0010
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2013-FXS-196972	91336JAB8 IESY HESSEN GMBH & CO KG/OLD	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2013	04/15/2018	-	1,766,880	6.0925% [5.6250%]	-	-	6,370	314,783	...	314,783	895	(19,980)	-		9,014		0010
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2013-FXS-196975	91336JAB8 IESY HESSEN GMBH & CO KG/OLD	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2013	04/15/2018	-	1,177,920	6.0925% [5.6250%]	-	-	4,247	209,856	...	209,856	596	(13,320)	-		6,009		0010
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-244360	L2660RAC8 DUFRY FINANCE SCA	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	07/11/2014	07/15/2017	-	1,632,000	5.4175% [4.5000%]	-	-	7,301	349,361	...	349,361	(1,604)	(17,760)	-		4,397		0010
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-245238	F5837PAE6 LOXAM SAS	D 1	Currency	ING Capital Markets LLC Z0MI2JT14K8OXYZWX446	07/21/2014	07/23/2017	-	12,845,425	5.8650% [4.8750%]	-	-	64,208	2,697,719	...	2,697,719	(16,384)	(140,600)	-		35,894		0010
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-270917	G38343AE2 INTL GAME TECHNOLOGY PLC	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	02/11/2015	08/15/2022	-	7,919,100	6.9002% [4.7500%]	-	-	47,871	343,101	...	343,101	50,846	(103,600)	-		91,825		0010
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-287582	G97745AB2 Schaeffler Finance 3.25 5/2025	D 1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2015	05/15/2020	-	2,180,600	5.0330% [3.2500%]	-	-	10,133	3,009	...	3,009	7,418	(29,600)	-		19,277		0010
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-304655	F85783AG7 SPCM SA	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	01/12/2016	06/15/2018	-	1,924,100	4.5900% [2.8750%]	-	-	8,400	18,714	...	18,714	1,686	(26,270)	-		10,575		0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-318423	G0457JAK5 ARDAGH PACKAGING FINANCE PLC	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	05/04/2016	05/15/2019	-	669,882	8.6250% [6.7500%]	-	-	3,866	47,925		47,925	(137)	(8,614)	-		4,881		0010
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-319480	DE000A2AA0X3 WEPAHY 3.75% 05/15/2024	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	05/12/2016	05/15/2019	-	387,600	5.4988% [3.7500%]	-	-	1,895	21,824		21,824	491	(5,032)	-		2,824		0010
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-319495	DE000A2AA0X3 WEPAHY 3.75% 05/15/2024	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	05/12/2016	05/15/2019	-	1,026,000	5.4988% [3.7500%]	-	-	5,016	57,769		57,769	1,300	(13,320)	-		7,475		0010
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-324759	F65585AC9 NOVALIS SAS	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/24/2016	04/30/2018	-	2,222,400	4.5560% [3.0000%]	-	-	9,122	75,263		75,263	1,854	(29,600)	-		11,560		0010
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-335123	XS1468664765 ADIENT GLOBAL HOLDINGS LTD	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	09/27/2016	08/15/2024	-	246,796	5.7275% [3.5000%]	-	-	1,481	9,139		9,139	2,481	(3,256)	-		3,352		0010
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-335662	P8055KTM7 ARGENTINA REPUBLIC OF GOVT	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2016	12/31/2033	-	3,014,534	10.5100% [7.8200%]	-	-	24,781	195,471		195,471	46,127	(39,714)	-		61,714		0010
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-335670	P8055KTM7 ARGENTINA REPUBLIC OF GOVT	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2016	12/31/2033	-	2,318,872	10.5100% [7.8200%]	-	-	19,063	150,363		150,363	35,482	(30,550)	-		47,472		0010
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2007-FXS-0132	U94974BW8 WELLS FARGO & COMPANY 4.625% 11/02/2035	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	07/09/2007	11/02/2035	-	10,075,000	5.2910% [4.6250%]	-	-	60,817	4,368,567		4,368,567	(157,777)	(74,000)	-		217,272		0010
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2012-FXS-181694	G8277@AB6 SOUTH STAFFORDSHIRE PLC CSNB 4.41% 1/15/2020	D 1	Currency	Royal Bank of Scotland PLC THE RR3QWICWWIPCS8A4S074	11/16/2012	01/15/2020	-	5,547,500	4.5000% [4.4100%]	-	-	14,019	1,123,553		1,123,553	(5,741)	(51,800)	-		46,368		0010
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2012-FXS-181871	G6970*AD8 PEEL PORTS PP FINANCE LTD 6.550% 12/10/2037	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2012	12/10/2037	-	8,753,800	6.4750% [6.5500%]	-	-	31,812	1,061,684		1,061,684	(145,340)	(81,400)	-		199,183		0010
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2012-FXS-181872	G6970*AD8 PEEL PORTS PP FINANCE LTD 6.550% 12/102037	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2012	12/10/2037	-	6,366,400	6.4750% [6.5500%]	-	-	23,136	772,134		772,134	(105,702)	(59,200)	-		144,860		0010
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2012-FXS-181873	G6970*AD8 PEEL PORTS PP FINANCE LTD 6.550% 12/10/2037	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2012	12/10/2037	-	6,366,400	6.4750% [6.5500%]	-	-	23,136	772,134		772,134	(105,702)	(59,200)	-		144,860		0010
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-217690	Mortgage Loan LN_0000510064	B	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	12/02/2013	12/05/2033	-	73,203,200	7.0120% [6.4600%]	-	-	383,097	17,431,785		17,431,785	(1,355,720)	(663,040)	-		1,495,441		0010
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-217692	Mortgage Loan LN_0000510064	B	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	12/02/2013	12/05/2033	-	10,457,600	7.0120% [6.4600%]	-	-	54,728	2,490,255		2,490,255	(193,674)	(94,720)	-		213,634		0010
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-217695	Mortgage Loan LN_0000510064	B	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	12/02/2013	12/05/2033	-	31,372,800	7.0120% [6.4600%]	-	-	164,185	7,470,765		7,470,765	(581,023)	(284,160)	-		640,903		0010
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-319723	X3204#AE8 GIBRALTAR CAPITAL ASSETS	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	05/16/2016	04/05/2031	-	4,740,450	3.8135% [3.3100%]	-	-	11,036	216,291		216,291	(48,106)	(48,840)	-		88,755		0010
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-319733	X3204#AC2 GIBRALTAR CAPITAL ASSETS	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	05/16/2016	04/05/2041	-	4,600,000	4.5680% [3.8130%]	-	-	14,376	105,782		105,782	(76,227)	(47,360)	-		112,747		0010
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-319754	X3204#AD0 GIBRALTAR CAPITAL ASSETS	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	05/16/2016	04/05/2036	-	3,881,250	4.3095% [3.6690%]	-	-	10,837	137,963		137,963	(55,685)	(39,960)	-		84,651		0010
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-335065	G2387#AA6 ASSURA FINANCING LTD	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	09/27/2016	10/13/2026	-	2,727,900	3.6850% [2.6500%]	-	-	7,794	16,890		16,890	(26,739)	(31,080)	-		42,134		0010
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-336585	G3663#AA9 FORTH PORTS LTD	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2016	12/15/2026	-	3,729,000	3.5350% [2.6200%]	-	-	8,332	(202,944)		(202,944)	(37,672)	(44,400)	-		58,115		0010

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Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-184390	G3225*AB2 Eversholt Rail 5.1% 12/2036...........	D 1.........	Currency	Bank of America NA B4TYDEB6GKMZO031MB27.	12/12/2012	12/19/2036	-..............	...15,304,500	5.1550% [GBP LIBOR 6M+2.3300%]	-.....................	-.....................	113,016	4,359,601	...	4,359,601	...............(175,238)	.....(140,600)	-..................	....	339,938	....	0010.............
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-184393	G3225*AB2 Eversholt Rail 5.1% 12/2036...........	D 1.........	Currency	Bank of America NA B4TYDEB6GKMZO031MB27.	12/12/2012	12/19/2036	-..............	...13,693,500	5.1550% [GBP LIBOR 6M+2.3300%]	-.....................	-.....................	101,119	3,900,696	...	3,900,696	...............(156,792)	.....(125,800)	-..................	....	304,155	....	0010.............
Currency swap - Rec fixed USD [Pay floating GBP] ; 2012-FXS-184394	G3225*AB2 Eversholt Rail 5.1% 12/2036...........	D 1.........	Currency	Bank of America NA B4TYDEB6GKMZO031MB27.	12/12/2012	12/19/2036	-..............	...35,442,000	5.1550% [GBP LIBOR 6M+2.3300%]	-.....................	-.....................	261,721	10,095,918	...	10,095,918	...............(405,814)	.....(325,600)	-..................	....	787,224	....	0010.............
Currency swap - Rec fixed USD [Pay floating GBP] ; 2013-FXS-201144	G2956@AC5 ABP ACQUISITIONS UK LTD SERIES A FRN 12/26/2033	D 1.........	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	06/03/2013	12/26/2033	-..............	...11,969,100	5.5810% [GBP LIBOR 6M+2.2000%]	-.....................	-.....................	101,236	3,660,984	...	3,660,984	...............(155,256)	.....(115,440)	-..................	....	244,933	....	0010.............
Currency swap - Rec fixed USD [Pay floating NZD] ; 2005-FXS-44-2	68618RC*0 Origin Energy Ltd FRN 06/28/2020.	D 1.........	Currency	Bank of America NA B4TYDEB6GKMZO031MB27.	05/26/2005	06/28/2020	-..............	5,776,000	5.2300% [NZD BKBM 3M+0.8540%]	-.....................	-.....................	35,264	602,640	...	602,640	.................(56,930)	.......(14,213)	-..................	....	52,037	....	0010.............
Currency swap - Rec floating EUR [Pay floating USD] ; 2007-FXS-0113	FA Hedge...	Exh 7......	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	06/14/2007	06/28/2022	-..............	.126,426,000	EUR CMS 10Y/1Y + 0.4000%[USD LIBOR 3M+0.1800%]	-.....................	-.....................	671,009	......(2,872,829)	...	......(2,872,829)	...........(2,030,215)	...1,406,000	-..................	....	1,447,919	....	0011.............
Currency swap - Rec floating USD [Pay fixed EUR] ; 2015-FXS-270680	Mortgage Loan LN_0000510093.........................	B............	Currency	Citibank N A........ E57ODZWZ7FF32TWEFA76.	02/09/2015	04/22/2025	-..............	...11,879,208	USD LIBOR 3M+2.3200%[2.5700%]	-.....................	-.....................	25,339	445,096	...	445,096	170,820	.....(155,311)	-..................	....	168,686	....	0010.............
Currency swap - Rec floating USD [Pay fixed EUR] ; 2015-FXS-270693	Mortgage Loan LN_0000510098.........................	B............	Currency	Citibank N A........ E57ODZWZ7FF32TWEFA76.	02/09/2015	04/22/2025	-..............	...17,557,320	USD LIBOR 3M+2.3200%[2.5700%]	-.....................	-.....................	37,450	657,846	...	657,846	252,470	.....(229,548)	-..................	....	249,316	....	0010.............
Currency swap - Rec floating USD [Pay fixed EUR] ; 2015-FXS-270702	Mortgage Loan LN_0000510095.........................	B............	Currency	Citibank N A........ E57ODZWZ7FF32TWEFA76.	02/09/2015	04/22/2025	-..............	7,097,640	USD LIBOR 3M+2.3200%[2.5700%]	-.....................	-.....................	15,139	265,938	...	265,938	102,062	.......(92,796)	-..................	....	100,787	....	0010.............
Currency swap - Rec floating USD [Pay fixed EUR] ; 2015-FXS-285598	Mortgage Loan LN_0000510104.........................	B............	Currency	Citibank N A........ E57ODZWZ7FF32TWEFA76.	06/23/2015	06/26/2025	-..............	...25,793,600	USD LIBOR 3M+3.2525%[3.8750%]	-.....................	-.....................	31,380	........(184,881)	...	........(184,881)	392,750	.....(340,844)	-..................	....	370,294	....	0010.............
Currency swap - Rec floating USD [Pay fixed EUR] ; 2015-FXS-290708	KIRK Beauty One GmbH (Multiple Cusips)..........	D 1.........	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	08/31/2015	07/31/2022	-..............	3,074,500	USD LIBOR 3M+0.7810%[1.0000%]	-.....................	-.....................	6,087	57,412	...	57,412	34,308	.......(40,700)	-..................	....	35,513	....	0010.............
Currency swap - Rec floating USD [Pay fixed GBP] ; 2015-FXS-269626	Mortgage Loan LN_0000510091.........................	B............	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	01/28/2015	01/27/2020	-..............	...25,268,998	USD LIBOR 3M+1.9250%[3.0210%]	-.....................	-.....................	28,390	4,346,104	...	4,346,104	34,883	.....(246,154)	-..................	....	212,447	....	0010.............
Currency swap - Rec floating USD [Pay floating AUD] ; 2015-FXS-277853	Q0458*AE9 AQUASURE FINANCE PTY LTD...	D 1.........	Currency	Citibank N A........ E57ODZWZ7FF32TWEFA76.	04/15/2015	07/12/2027	-..............	...24,320,000	USD LIBOR 3M+1.1775%[AUD BBSW 3M+1.5200%]	-.....................	-.....................	........(74,370)	........(167,286)	...	........(167,286)	...............(108,742)	..(1,240,000)	-..................	....	390,025	....	0010.............
Currency swap - Rec floating USD [Pay floating EUR] ; 2016-FXS-316046	KIRK Beauty One GmbH (Multiple Cusips)..........	D 1.........	Currency	BNP Paribas........ R0MUWSFPU8MPRO8K5P83	04/07/2016	07/31/2022	-..............	1,705,500	USD LIBOR 3M+0.4690%[EUR EURIBOR 3M]	-.....................	-.....................	7,526	112,546	...	112,546	8,362	.......(22,200)	-..................	....	19,700	....	0010.............

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec floating USD [Pay floating EUR] ; 2016-FXS-319571	253651B@1 DIEBOLD INC.	D 1	Currency	Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	05/13/2016	03/18/2023	-	1,298,925	USD LIBOR 3M+0.5145%[EUR EURIBOR 3M]	-	-	5,872	81,872		81,872	7,040	(17,020)	-		15,865		0010
Currency swap - Rec floating USD [Pay floating EUR] ; 2016-FXS-321457	L5827#AA1 KIWI HOLDING IV SARL	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/01/2016	04/28/2023	-	3,186,585	USD LIBOR 3M+0.4600%[EUR EURIBOR 3M]	-	-	14,031	159,473		159,473	18,154	(42,180)	-		39,285		0010
Currency swap - Rec floating USD [Pay floating EUR] ; 2016-FXS-326100	G9341JAC4 VERITAS US INC	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	07/06/2016	06/15/2023	-	1,247,219	USD LIBOR 3M+0.5280%[EUR EURIBOR 3M]	-	-	5,700	54,982		54,982	7,160	(16,682)	-		15,541		0010
Currency swap - Rec floating USD [Pay floating EUR] ; 2017-FXS-353920	SQUARE HOLDING GERMANY GMBH TL L+500	D 1	Currency	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	03/10/2017	05/31/2022	-	3,867,228	USD LIBOR 3M+0.3575%[EUR EURIBOR 3M]	-	-	3,172	(6,169)		(6,169)	(557)	(5,613)	-		43,965		0010
Currency swap - Rec floating USD [Pay floating GBP] ; 2014-FXS-256813	G1069#AA3 BESTWAY UK HOLDCO LTD	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	10/21/2014	10/01/2021	-	1,108,980	USD LIBOR 3M+0.0185%[GBP LIBOR 3M]	-	-	2,026	246,274		246,274	1,356	(10,182)	-		11,771		0010
Currency swap - Rec floating USD [Pay floating GBP] ; 2016-FXS-306458	Mortgage Loan LN_0000510113	B	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	01/26/2016	11/26/2018	-	8,060,166	USD LIBOR 3M+3.1970%[GBP LIBOR 1M+3.2500%]	-	-	25,615	1,019,671		1,019,671	135,613	(83,701)	-		51,885		0010
Currency swap - Rec floating USD [Pay floating GBP] ; 2016-FXS-326415	G1069#AB1 BESTWAY UK HOLDCO LTD	D 1	Currency	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	07/08/2016	10/06/2020	-	1,413,322	USD LIBOR 3M+0.1200%[GBP LIBOR 3M]	-	-	2,700	50,226		50,226	2,413	(16,152)	-		13,259		0010
Currency swap - Rec floating USD [Pay floating GBP] ; 2016-FXS-326418	G1069#AA3 BESTWAY UK HOLDCO LTD	D 1	Currency	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	07/08/2016	10/01/2021	-	1,977,820	USD LIBOR 3M+0.1100%[GBP LIBOR 3M]	-	-	3,725	70,112		70,112	2,588	(22,604)	-		20,994		0010
Currency swap - Rec floating USD [Pay floating GBP] ; 2016-FXS-341656	Mortgage Loan LN_0000510113	B	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	11/29/2016	11/26/2018	-	2,186,321	USD LIBOR 3M+3.3060%[GBP LIBOR 1M+3.2500%]	-	-	7,156	(1,604)		(1,604)	13,233	(25,907)	-		14,074		0010
0939999. Total-Swaps-Hedging Other-Foreign Exchange											0	0	2,739,976	84,831,180	XX	84,831,180	(4,859,540)	(4,503,697)	0	0	10,052,783	XXX	XXX
Swaps - Hedging Other - Total Return																							
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-317515	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/21/2016	04/28/2017	-	47,322,016	USD LIBOR 3M 0.4300%[USD LIBOR 3M]	-	-	173,525	(1,869,404)		(1,869,404)	(1,361,575)	-	-		68,652		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-319091	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	05/10/2016	05/18/2017	-	50,637,271	USD LIBOR 3M 0.3800%[USD LIBOR 3M]	-	-	179,475	(1,804,801)		(1,804,801)	52,935	-	-		100,082		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-319102	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/10/2016	05/18/2017	-	50,637,271	USD LIBOR 3M 0.4100%[USD LIBOR 3M]	-	-	183,459	(1,802,599)		(1,802,599)	49,118	-	-		91,815		0001

Statement as of March 31, 2017 of the **Brighthouse Life Insurance Company**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Clearinghouse	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)
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-324761	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/24/2016	06/30/2017	-	55,069,878	USD LIBOR 3M 0.4100%[USD LIBOR 3M]	-	-	215,878	20,345		20,345	466,748	-	-		165,217		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-324763	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	06/24/2016	06/30/2017	-	55,069,878	USD LIBOR 3M 0.4000%[USD LIBOR 3M]	-	-	214,347	18,677		18,677	468,162	-	-		165,217		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-326102	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	07/06/2016	07/11/2017	-	49,998,887	USD LIBOR 3M - 0.0600%[USD LIBOR 3M]	-	-	127,697	(2,325,495)		(2,325,495)	(205,957)	-	-		144,857		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-326126	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	07/06/2016	07/11/2017	-	49,998,420	USD LIBOR 3M - 0.0100%[USD LIBOR 3M]	-	-	139,519	(5,022,744)		(5,022,744)	(4,998,009)	-	-		149,795		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-326137	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	07/06/2016	07/11/2017	-	50,000,918	USD LIBOR 3M - 0.7850%[USD LIBOR 3M]	-	-	31,787	(917,612)		(917,612)	4,187,288	-	-		158,638		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-326143	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	07/06/2016	07/11/2017	-	34,997,903	USD LIBOR 3M - 0.0200%[USD LIBOR 3M]	-	-	96,672	(3,517,031)		(3,517,031)	(3,497,667)	-	-		104,854		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-326355	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	07/08/2016	07/13/2017	-	64,998,659	USD LIBOR 3M - 0.0475%[USD LIBOR 3M]	-	-	165,499	(3,226,572)		(3,226,572)	(606,292)	-	-		186,775		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-326359	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	07/08/2016	07/13/2017	-	50,000,017	USD LIBOR 3M - 0.0450%[USD LIBOR 3M]	-	-	128,313	(2,494,638)		(2,494,638)	(469,143)	-	-		144,429		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-326371	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	07/08/2016	07/13/2017	-	50,000,011	USD LIBOR 3M - 0.0100%[USD LIBOR 3M]	-	-	138,007	(4,746,899)		(4,746,899)	(4,943,331)	-	-		133,447		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-335194	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	09/28/2016	10/05/2017	-	115,431,003	USD LIBOR 3M 0.0450%[USD LIBOR 3M]	-	-	309,815	(7,246,279)		(7,246,279)	(2,951,752)	-	-		430,055		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-335224	Variable Annuities	Exh 5	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50	09/28/2016	10/04/2017	-	109,694,557	USD LIBOR 3M 0.5100%[USD LIBOR 3M]	-	-	405,932	(8,395,786)		(8,395,786)	(9,542,643)	-	-		386,790		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-335243	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	09/28/2016	10/05/2017	-	115,431,003	USD LIBOR 3M 0.0500%[USD LIBOR 3M]	-	-	311,310	(7,242,971)		(7,242,971)	(2,953,054)	-	-		414,214		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-335460	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	09/29/2016	10/05/2017	-	115,995,588	USD LIBOR 3M 0.0500%[USD LIBOR 3M]	-	-	312,832	(7,278,397)		(7,278,397)	(2,967,498)	-	-		432,158		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-336972	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76	10/12/2016	10/19/2017	-	40,572,770	USD LIBOR 3M 0.0600%[USD LIBOR 3M]	-	-	113,068	(1,997,258)		(1,997,258)	164,864	-	-		161,328		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-336990	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	10/12/2016	10/17/2017	-	40,689,170	USD LIBOR 3M 0.0700%[USD LIBOR 3M]	-	-	163,601	(1,945,998)		(1,945,998)	108,598	-	-		150,597		0001

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-337490	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/14/2016	10/20/2017	-	80,901,380	USD LIBOR 3M 0.0700%[USD LIBOR 3M]	-	-	228,307	(3,989,487)		(3,989,487)	571,929	-	-		323,453		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-338377	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/26/2016	10/31/2017	-	81,415,140	USD LIBOR 3M 0.1100%[USD LIBOR 3M]	-	-	235,384	(2,839,327)		(2,839,327)	1,170,830	-	-		311,699		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-338731	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/28/2016	11/03/2017	-	77,443,209	USD LIBOR 3M - 0.7750%[USD LIBOR 3M]	-	-	43,619	(1,786,556)		(1,786,556)	9,357,847	-	-		298,564		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-338733	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/28/2016	11/07/2017	-	39,927,650	USD LIBOR 3M 0.0800%[USD LIBOR 3M]	-	-	110,735	(1,713,294)		(1,713,294)	1,081,276	-	-		155,344		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-338856	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	10/31/2016	11/07/2017	-	39,927,650	USD LIBOR 3M 0.1100%[USD LIBOR 3M]	-	-	113,891	(1,705,014)		(1,705,014)	1,079,215	-	-		155,344		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-338863	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	10/31/2016	11/07/2017	-	59,891,475	USD LIBOR 3M 0.1100%[USD LIBOR 3M]	-	-	170,836	(2,557,521)		(2,557,521)	1,618,822	-	-		254,730		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-339160	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/02/2016	11/07/2017	-	39,927,650	USD LIBOR 3M 0.1200%[USD LIBOR 3M]	-	-	114,943	(1,702,254)		(1,702,254)	1,078,320	-	-		155,344		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-339165	Variable Annuities	Exh 5	Equity/Index	NATIXIS SA KX1WK48MPD4Y2NCUIZ63	11/02/2016	11/07/2017	-	59,891,475	USD LIBOR 3M 0.1100%[USD LIBOR 3M]	-	-	170,836	(2,557,521)		(2,557,521)	1,618,822	-	-		254,730		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-339170	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/02/2016	11/07/2017	-	39,927,650	USD LIBOR 3M 0.1300%[USD LIBOR 3M]	-	-	115,995	(1,699,493)		(1,699,493)	1,077,426	-	-		169,820		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-339258	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/02/2016	11/07/2017	-	39,927,650	USD LIBOR 3M 0.1100%[USD LIBOR 3M]	-	-	113,891	(1,705,014)		(1,705,014)	1,079,215	-	-		169,820		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-347068	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	01/18/2017	01/25/2018	-	115,076,536	USD LIBOR 3M 0.6100%[USD LIBOR 3M]	-	-	342,394	(5,519,689)		(5,519,689)	(5,519,689)	-	-		521,640		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-347103	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/19/2017	01/25/2018	-	86,638,081	USD LIBOR 3M 0.6100%[USD LIBOR 3M]	-	-	257,779	(4,155,628)		(4,155,628)	(4,155,628)	-	-		392,729		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-348108	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/02/2017	02/08/2018	-	67,020,860	USD LIBOR 3M 0.6100%[USD LIBOR 3M]	-	-	156,513	(2,275,466)		(2,275,466)	(2,275,466)	-	-		310,812		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-349134	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/10/2017	02/16/2018	-	134,626,120	USD LIBOR 3M 0.5700%[USD LIBOR 3M]	-	-	139,658	(4,136,930)		(4,136,930)	(4,136,930)	-	-		632,238		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-349140	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/10/2017	02/16/2018	-	83,621,775	USD LIBOR 3M 0.1450%[USD LIBOR 3M]	-	-	118,093	(1,371,945)		(1,371,945)	(1,371,945)	-	-		392,709		0001

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Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-349167	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	02/10/2017	02/16/2018	-	67,313,060	USD LIBOR 3M 0.5700%[USD LIBOR 3M]	-	-	129,232	(2,002,323)	...	(2,002,323)	(2,002,323)	-	-		316,119		0001
Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-329036	Asset Portfolio	D 1	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/05/2016	08/08/2017	-	400,000,000	2.5000%(USD LIBOR 3M-.0700%)	-	-	1,558,112	(62,091,224)	...	(62,091,224)	3,589,961	-	-		1,253,611		0006
Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-329043	Asset Portfolio	D 1	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/05/2016	08/08/2017	-	100,000,000	3.0000%(USD LIBOR 3M-.0600%)	-	-	488,196	(16,263,559)	...	(16,263,559)	1,013,945	-	-		345,015		0006
Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-329131	Asset Portfolio	D 1	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	08/08/2016	08/09/2017	-	150,000,000	3.6250%(USD LIBOR 3M-.0500%)	-	-	902,174	(27,638,776)	...	(27,638,776)	1,412,084	-	-		583,770		0006
Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-329160	Asset Portfolio	D 1	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/08/2016	11/09/2017	-	350,000,000	2.5000%(USD LIBOR 3M-.0500%)	-	-	1,342,427	(53,873,197)	...	(53,873,197)	4,072,362	-	-		1,434,009		0006
Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-329279	Asset Portfolio	D 1	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	08/09/2016	08/10/2017	-	200,000,000	3.6250%(USD LIBOR 3M-.0600%)	-	-	1,206,011	(40,219,631)	...	(40,219,631)	1,613,748	-	-		791,158		0006
Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-329285	Asset Portfolio	D 1	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	08/09/2016	08/10/2017	-	150,000,000	2.5000%(USD LIBOR 3M-.07625%)	-	-	586,369	(24,937,294)	...	(24,937,294)	1,543,454	-	-		477,512		0006
Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-329551	Asset Portfolio	D 1	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	08/11/2016	08/14/2017	-	200,000,000	2.5000%(USD LIBOR 3M-.0500%)	-	-	760,332	(33,621,887)	...	(33,621,887)	2,074,331	-	-		647,294		0006
Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-329560	Asset Portfolio	D 1	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/11/2016	11/12/2017	-	100,000,000	2.5000%(USD LIBOR 3M-.0500%)	-	-	379,597	(16,820,684)	...	(16,820,684)	1,166,164	-	-		418,072		0006
Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-329765	Asset Portfolio	D 1	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	08/15/2016	08/16/2017	-	100,000,000	2.2500%(USD LIBOR 3M-.0415%)	-	-	332,586	(15,447,511)	...	(15,447,511)	905,605	-	-		306,740		0006
Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-329820	Asset Portfolio	D 1	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	08/15/2016	08/16/2017	-	300,000,000	2.2500%(USD LIBOR 3M-.0360%)	-	-	995,480	(45,552,084)	...	(45,552,084)	2,720,935	-	-		917,771		0006
Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-329919	Asset Portfolio	D 1	Interest Rate	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	08/16/2016	08/17/2017	-	100,000,000	2.5000%(USD LIBOR 3M-.0440%)	-	-	392,924	(14,624,349)	...	(14,624,349)	1,037,765	-	-		321,830		0006
Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-329926	Asset Portfolio	D 1	Interest Rate	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	08/16/2016	08/17/2017	-	300,000,000	2.2500%(USD LIBOR 3M-.0400%)	-	-	1,021,902	(42,907,136)	...	(42,907,136)	2,281,991	-	-		916,446		0006
Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-330108	Asset Portfolio	D 1	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/17/2016	11/18/2017	-	200,000,000	2.2500%(USD LIBOR 3M-.0400%)	-	-	692,148	(29,162,723)	...	(29,162,723)	1,994,664	-	-		790,208		0006
Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-330418	Asset Portfolio	D 1	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/19/2016	11/22/2017	-	200,000,000	2.5000%(USD LIBOR 3M-.0300%)	-	-	851,678	(29,402,521)	...	(29,402,521)	2,525,951	-	-		838,467		0006

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Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-330419	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868...	08/19/2016	08/22/2017	-	100,000,000	3.0000%(USD LIBOR 3M-.0400%)	-	-	481,223	(16,848,862)		(16,848,862)	1,162,063	-	-		363,992		0006
Interest rate total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-330410	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868...	08/19/2016	08/22/2017	-	200,000,000	3.0000%(USD LIBOR 3M-.0415%)	-	-	963,692	(33,478,371)		(33,478,371)	2,325,132	-	-		727,492		0006
0949999. Total-Swaps-Hedging Other-Total Return										0	0	18,927,692	(606,402,733)	XX	(606,402,733)	2,712,665	0	0	0	19,537,405	XXX	XXX
0969999. Total-Swaps-Hedging Other										129,120,604	(2,272,498)	72,054,514	(763,273,502)	XX	(763,273,502)	(130,612,548)	(4,503,697)	0	0	366,846,454	XXX	XXX
Swaps - Replications - Credit Default																						
Credit Default Swap - Rec 0.4800 [PAY 0.0000];CDT30-100_MET_2015_B; 2015-RCDS-298847	12521@AA1 CDT30-100_MET_2015_B	DB C	Credit	Citibank N A E57ODZWZ7FF32TWEFA76.	11/16/2015	09/20/2019	-	90,000,000	0.4800 [0.0000]	-	-	108,000	-		756,267	-	-	-		90,000,000	1	N/A
Credit Default Swap - Rec 0.5050 [PAY 0.0000];CDX.NA.IG.21; 2015-RCDS-288387	12518*DQ0 CDX.NA.IG.21	DB C	Credit	Citibank N A E57ODZWZ7FF32TWEFA76.	07/28/2015	09/20/2019	-	70,000,000	0.5050 [0.0000]	-	-	88,375	-		622,687	-	-	-		70,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];BANCO BILBAO VIZCAYA ARGENTINARIA;BBVA; 2015-RCDS-287384	05946KA*2 BANCO BILBAO VIZCAYA ARGENTINARIA	DB C	Credit	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/14/2015	09/20/2020	-	5,500,006	1.0000 [0.0000]	(2,709)	-	13,464	(1,811)		33,107	-	-	129		5,500,006	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];BRITISH TELECOM PLC;BT-A.L; 2015-RCDS-287383	111021B@9 BRITISH TELECOM PLC	DB C	Credit	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	07/14/2015	09/20/2020	-	5,500,006	1.0000 [0.0000]	96,311	-	13,464	64,383		84,801	-	-	(4,598)		5,500,006	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CARNIVAL Corporation;CCL; 2014-RCDS-246662	143658A@1 CARNIVAL Corporation	DB C	Credit	Bank of America NA B4TYDEB6GKMZO031MB27.	08/04/2014	09/20/2019	-	3,000,000	1.0000 [0.0000]	42,401	-	7,500	20,453		64,009	-	-	(2,039)		3,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDT 12-100_ITRAXX_S26_5Y; 2016-RCDS-344707	990344707 CDT 12-100_ITRAXX_S26_5Y	DB C	Credit	Citibank N A E57ODZWZ7FF32TWEFA76.	12/15/2016	12/20/2021	-	114,565,000	1.0000 [0.0000]	3,663,303	-	296,219	3,451,918		3,441,679	-	-	(181,187)		114,565,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDT12-100_ITRAXX_S24_5Y; 2016-RCDS-306169	46573*BW9 CDT12-100_ITRAXX_S24_5Y	DB C	Credit	Citibank N A E57ODZWZ7FF32TWEFA76.	01/22/2016	12/20/2020	-	37,885,750	1.0000 [0.0000]	1,025,699	-	94,251	778,511		1,103,905	-	-	(51,379)		37,885,750	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDT12-100_ITRAXX_S24_5Y; 2016-RCDS-306267	46573*BY5 CDT12-100_ITRAXX_S24_5Y	DB C	Credit	Bank of America NA B4TYDEB6GKMZO031MB27.	01/25/2016	12/20/2020	-	61,203,625	1.0000 [0.0000]	1,629,339	-	152,149	1,240,385		1,782,018	-	-	(81,409)		61,203,625	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.23; 2015-RCDS-283131	12518*DP2 CDX.NA.IG.23	DB C	Credit	Citibank N A E57ODZWZ7FF32TWEFA76.	06/02/2015	12/20/2019	-	50,000,000	1.0000 [0.0000]	300,000	-	125,000	179,531		1,034,593	-	-	(16,255)		50,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.25; 2016-RCDS-305556	12518*FD7 CDX.NA.IG.25	DB C	Credit	ICE Clear US, Inc 549300HWWR1D8OTS2G29.	01/19/2016	12/20/2020	-	40,000,000	1.0000 [0.0000]	(190,866)	-	100,000	(144,531)		809,960	-	-	9,565		40,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.26; 2016-RCDS-314340	12518*FV7 CDX.NA.IG.26	DB C	Credit	ICE Clear US, Inc 549300HWWR1D8OTS2G29.	03/23/2016	06/20/2021	-	60,000,000	1.0000 [0.0000]	581,449	-	150,000	468,440		1,229,448	-	-	(27,341)		60,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.28; 2017-RCDS-355271	990355271 CDX.NA.IG.28	DB C	Credit	ICE Clear US, Inc 549300HWWR1D8OTS2G29.	03/20/2017	06/20/2022	-	125,000,000	1.0000 [0.0000]	-	1,969,191	34,722	1,958,918		2,090,493	-	-	(10,272)		125,000,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.28; 2017-RCDS-355286	990355286 CDX.NA.IG.28	DB C	Credit	ICE Clear US, Inc 549300HWWR1D8OTS2G29.	03/20/2017	06/20/2022	-	125,000,000	1.0000 [0.0000]	-	1,995,129	34,722	1,984,722		2,090,493	-	-	(10,408)		125,000,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.28; 2017-RCDS-355406	990355406 CDX.NA.IG.28	DB C	Credit	ICE Clear US, Inc 549300HWWR1D8OTS2G29.	03/21/2017	06/20/2022	-	155,000,000	1.0000 [0.0000]	-	2,369,110	38,750	2,357,982		2,592,211	-	-	(11,128)		155,000,000	2Z	N/A

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Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.28; 2017-RCDS-355454	990355454 CDX.NA.IG.28	DB C	Credit	ICE Clear US, Inc 549300HWWR1D8OTS2G29	03/21/2017	06/20/2022	-	155,000,000	1.0000 [0.0000]	-	2,411,510	38,750	2,400,178		2,592,211	-	-	(11,328)		155,000,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.28; 2017-RCDS-355873	990355873 CDX.NA.IG.28	DB C	Credit	ICE Clear US, Inc 549300HWWR1D8OTS2G29	03/23/2017	06/20/2022	-	50,000,000	1.0000 [0.0000]	-	792,948	9,722	790,048		836,197	-	-	(2,900)		50,000,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.28; 2017-RCDS-356032	990356032 CDX.NA.IG.28	DB C	Credit	ICE Clear US, Inc 549300HWWR1D8OTS2G29	03/24/2017	06/20/2022	-	50,000,000	1.0000 [0.0000]	-	816,451	8,333	814,742		836,197	-	-	(1,709)		50,000,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.28; 2017-RCDS-356229	990356229 CDX.NA.IG.28	DB C	Credit	ICE Clear US, Inc 549300HWWR1D8OTS2G29	03/27/2017	06/20/2022	-	116,000,000	1.0000 [0.0000]	-	1,824,927	9,667	1,822,060		1,939,978	-	-	(2,866)		116,000,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.28; 2017-RCDS-356366	990356366 CDX.NA.IG.28	DB C	Credit	ICE Clear US, Inc 549300HWWR1D8OTS2G29	03/28/2017	06/20/2022	-	120,000,000	1.0000 [0.0000]	-	1,934,830	6,667	1,932,803		2,006,873	-	-	(2,027)		120,000,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.28; 2017-RCDS-356448	990356448 CDX.NA.IG.28	DB C	Credit	ICE Clear US, Inc 549300HWWR1D8OTS2G29	03/28/2017	06/20/2022	-	120,000,000	1.0000 [0.0000]	-	1,946,758	6,667	1,944,719		2,006,873	-	-	(2,040)		120,000,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.28.10Y; 2017-RCDS-355443	990355443 CDX.NA.IG.28.10Y	DB C	Credit	ICE Clear US, Inc 549300HWWR1D8OTS2G29	03/21/2017	06/20/2027	-	25,000,000	1.0000 [0.0000]	-	(160,476)	6,250	(160,090)		(181,212)	-	-	386		25,000,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.28.10Y; 2017-RCDS-355651	990355651 CDX.NA.IG.28.10Y	DB C	Credit	ICE Clear US, Inc 549300HWWR1D8OTS2G29	03/22/2017	06/20/2027	-	25,000,000	1.0000 [0.0000]	-	(245,171)	5,556	(244,647)		(181,212)	-	-	524		25,000,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CREDIT AGRICOLE SA;ACA.PA; 2015-RCDS-287382	225313A@4 CREDIT AGRICOLE SA	DB C	Credit	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2015	09/20/2020	-	5,500,006	1.0000 [0.0000]	62,963	-	13,464	42,091		70,858	-	-	(3,006)		5,500,006	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];DANSKE BANK A/S;DANSKE.CO; 2015-RCDS-287289	236363B@5 DANSKE BANK A/S	DB C	Credit	Citibank N A E57ODZWZ7FF32TWEFA76	07/13/2015	09/20/2020	-	5,505,274	1.0000 [0.0000]	49,410	-	13,464	33,008		130,932	-	-	(2,358)		5,505,274	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];ENEL S P A;ENLAY; 2015-RCDS-289754	T3627#AA0 ENEL S P A	DB C	Credit	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/19/2015	09/20/2020	-	2,763,866	1.0000 [0.0000]	15,007	-	6,732	10,357		35,084	-	-	(710)		2,763,866	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Georgia-Pacific Corporation; 2012-RCDS-159722	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	(6,429)		20,980	-	-	7,144		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Hartford;HIG; 2013-RCDS-197049	416515D@0 Hartford	DB C	Credit	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2013	06/20/2018	-	25,000,000	1.0000 [0.0000]	(147,662)	-	62,500	(34,842)		279,631	-	-	7,032		25,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Hartford;HIG; 2013-RCDS-197626	416515D#8 Hartford	DB C	Credit	Citibank N A E57ODZWZ7FF32TWEFA76	04/25/2013	06/20/2018	-	4,000,000	1.0000 [0.0000]	(17,663)	-	10,000	(4,188)		44,741	-	-	845		4,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];International Paper Company;IP; 2013-RCDS-200160	460146M#7 International Paper Company	DB C	Credit	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/28/2013	06/20/2018	-	10,000,000	1.0000 [0.0000]	72,880	-	25,000	17,589		112,721	-	-	(3,549)		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];MCDX.NA.22.10Y; 2014-RCDS-240984	58039#AD1 MCDX.NA.22.10Y	DB C	Credit	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2014	06/20/2024	-	3,000,000	1.0000 [0.0000]	(37,601)	-	7,500	(27,087)		5,787	-	-	924		3,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];MCDX.NA.22.10Y; 2014-RCDS-240988	58039#AG4 MCDX.NA.22.10Y	DB C	Credit	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2014	06/20/2024	-	6,000,000	1.0000 [0.0000]	(75,201)	-	15,000	(54,187)		11,574	-	-	1,849		6,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Mohawk Industries, Inc.;MHK; 2013-RCDS-200177	608190C#9 Mohawk Industries, Inc.	DB C	Credit	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/28/2013	06/20/2018	-	10,000,000	1.0000 [0.0000]	9,665	-	25,000	2,333		88,293	-	-	(471)		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];PIONEER NATURAL RESOURCES COMPANY;PXD; 2014-RCDS-243951	723787A@6 PIONEER NATURAL RESOURCES COMPANY	DB C	Credit	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/07/2014	09/20/2019	-	10,000,000	1.0000 [0.0000]	213,807	-	25,000	101,615		167,701	-	-	(10,128)		10,000,000	2	N/A

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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];Rogers Communication Inc.;RCI; 2014-RCDS-243339	775109B#7 Rogers Communication Inc.	DB C	Credit	Credit Suisse International E58DKGMJYYYJLN8C3868	06/27/2014	09/20/2019	-	5,000,000	1.0000 [0.0000]	102,569	-	12,500	48,543		90,365	-	-	(4,838)		5,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];RUSSIAN FEDERATION; 2017-RCDS-356905	990356905 RUSSIAN FEDERATION	DB C	Credit	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	03/31/2017	06/20/2022	-	25,000,000	1.0000 [0.0000]	-	(772,776)	(694)	(772,776)		(798,751)	-	-	-		25,000,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];SKY PLC;SKYAY; 2015-RCDS-289643	83084VA*7 SKY PLC	DB C	Credit	Goldman Sachs International W22LROWP2IHZNBB6K528	08/18/2015	09/20/2020	-	5,517,241	1.0000 [0.0000]	61,799	-	13,464	42,386		102,578	-	-	(2,961)		5,517,241	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];TELEFONICA, S.A.;VIV; 2015-RCDS-288498	87938WB#9 TELEFONICA, S.A.	DB C	Credit	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/30/2015	09/20/2020	-	5,462,272	1.0000 [0.0000]	52,116	-	13,464	35,197		66,421	-	-	(2,500)		5,462,272	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];The State of Connecticut; 2014-RCDS-246219	20772@AC6 The State of Connecticut	DB C	Credit	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	07/30/2014	09/20/2019	-	6,000,000	1.0000 [0.0000]	55,713	-	15,000	26,817		63,246	-	-	(2,673)		6,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];The State of Connecticut; 2014-RCDS-246221	20772@AB8 The State of Connecticut	DB C	Credit	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	07/30/2014	09/20/2019	-	14,000,000	1.0000 [0.0000]	129,997	-	35,000	62,573		147,573	-	-	(6,237)		14,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];UNIBAIL-RODAMCO;UL.MI; 2015-RCDS-287669	904587A*3 UNIBAIL-RODAMCO	DB C	Credit	Goldman Sachs International W22LROWP2IHZNBB6K528	07/17/2015	09/20/2020	-	5,426,760	1.0000 [0.0000]	96,581	-	13,464	64,690		90,042	-	-	(4,614)		5,426,760	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];XLIT LTD;XL; 2013-RCDS-193872	98372PB#4 XLIT LTD	DB C	Credit	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/12/2013	03/20/2018	-	27,000,000	1.0000 [0.0000]	366,671	-	67,500	70,814		216,911	-	-	(18,004)		27,000,000	2	N/A
0989999. Total-Swaps-Replications-Credit Default										8,004,535	14,882,431	1,746,867	21,317,216	XX	28,538,269	0	0	(452,536)	0	1,788,829,806	XXX	XXX
1029999. Total-Swaps-Replications										8,004,535	14,882,431	1,746,867	21,317,216	XX	28,538,269	0	0	(452,536)	0	1,788,829,806	XXX	XXX
1159999. Total-Swaps-Interest Rate										128,907,680	(2,272,498)	50,985,113	(241,403,453)	XX	(212,841,554)	(128,316,721)	0	0	0	341,281,664	XXX	XXX
1169999. Total-Swaps-Credit Default										8,217,459	14,882,431	1,660,867	21,018,719	XX	28,239,773	(148,952)	0	(452,536)	0	1,788,829,806	XXX	XXX
1179999. Total-Swaps-Foreign Exchange										0	0	7,670,010	261,474,576	XX	227,585,760	(4,859,540)	(20,167,897)	0	0	33,937,131	XXX	XXX
1189999. Total-Swaps-Total Return										0	0	18,927,692	(606,402,733)	XX	(606,402,733)	2,712,665	0	0	0	19,537,405	XXX	XXX
1209999. Total-Swaps										137,125,139	12,609,933	79,243,682	(565,312,890)	XX	(563,418,754)	(130,612,548)	(20,167,897)	(452,536)	0	2,183,586,005	XXX	XXX
Forwards - Hedging Other																						
Currency Forward - BUY EUR SELL USD ; 2017-FOR-355108	Asset Portfolio - Full Offset	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2017	04/11/2017	-	30,143,540	0.9289	-	-	-	(187,994)		(187,994)	8,146	(196,140)	-		26,165		0005
Currency Forward - BUY EUR SELL USD ; 2017-FOR-356414	Joint Venture Interests Portfolio - Full Offset	BA	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2017	04/20/2017	-	3,788,435	0.9239	-	-	-	(42,697)		(42,697)	2,313	(45,010)	-		4,434		0005
Currency Forward - BUY USD SELL EUR ; 2016-FOR-336070	Asset Portfolio	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/05/2016	04/11/2017	-	31,664,360	0.8843	-	-	-	1,708,333		1,708,333	146,179	(414,400)	-		27,485		0010
Currency Forward - BUY USD SELL EUR ; 2017-FOR-355101	Joint Venture Interests Portfolio	BA	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2017	04/20/2017	-	82,980,590	0.9279	-	-	-	574,552		574,552	(50,688)	625,240	-		97,121		0010
Currency Forward - BUY USD SELL EUR ; 2017-FOR-355109	Joint Venture Interests Portfolio	BA	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2017	04/20/2017	-	44,802,118	0.9285	-	-	-	281,470		281,470	(27,368)	308,838	-		52,437		0010
Currency Forward - BUY USD SELL GBP ; 2017-FOR-355117	Joint Venture Interests Portfolio	BA	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2017	04/20/2017	-	867,861	0.8066	-	-	-	(7,781)		(7,781)	(328)	(7,454)	-		1,016		0010
Equity Forward - DJ EURO 50 VS EURSTOX VS ; 2009-VAR-0010	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/08/2009	12/15/2017	8,000	107,876,320	31.2500	-	-	-	(4,380,502)		(4,380,502)	(339,573)	-	-		454,359		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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 - DJ EURO 50 VS EURSTOX VS ; 2010-VAR-0004	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/25/2010	12/15/2017	9,243	130,844,127	28.4000	-	-	-	3,383,518		3,383,518	399,033	-	-		551,097		0001
Equity Forward - FTSE 100 VS FTSE VS ; 2007-VAR-0026	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/13/2007	12/15/2017	9,921	201,135,327	25.2000	-	-	-	(2,925,756)		(2,925,756)	(257,860)	-	-		847,153		0001
Equity Forward - FTSE 100 VS FTSE VS ; 2010-VAR-0017	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/11/2010	12/15/2017	5,597	84,195,950	26.8000	-	-	-	3,227,788		3,227,788	206,301	-	-		354,621		0001
Equity Forward - MSCI EAFE VS USD OTC VS ; 2009-VAR-0001	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/16/2009	12/15/2017	17,986	179,856,100	34.7500	-	-	-	(16,058,113)		(16,058,113)	(361,932)	-	-		757,528		0001
Equity Forward - MSCI EAFE VS USD OTC VS ; 2016-VAR-316674	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/13/2016	12/15/2017	6,897	68,965,500	21.7500	-	-	-	(1,297,813)		(1,297,813)	(694,918)	-	-		290,473		0001
Equity Forward - NASDAQ 100 VS USD OTC VS ; 2007-VAR-0013	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	05/29/2007	12/15/2017	9,671	96,710,000	25.8500	-	-	-	(1,759,872)		(1,759,872)	(239,811)	-	-		407,329		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2008-VAR-0006	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/25/2008	12/15/2017	7,810	78,100,000	32.2500	-	-	-	(2,643,700)		(2,643,700)	(216,671)	-	-		328,946		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2008-VAR-0008	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/01/2008	12/15/2017	7,810	78,100,000	32.3000	-	-	-	(2,669,544)		(2,669,544)	(217,150)	-	-		328,946		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2008-VAR-0021	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/12/2008	12/21/2018	31,008	310,080,000	32.2500	-	-	-	(10,595,478)		(10,595,478)	(1,116,583)	-	-		2,036,890		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2009-VAR-0005	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	05/04/2009	12/21/2018	6,557	65,573,770	38.1300	-	-	-	(6,319,202)		(6,319,202)	(259,846)	-	-		430,749		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2009-VAR-0025	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	06/11/2009	12/21/2018	6,527	65,274,151	38.3000	-	-	-	(6,425,813)		(6,425,813)	(261,665)	-	-		428,781		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2009-VAR-0033	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	09/09/2009	12/21/2018	12,642	126,422,250	39.5500	-	-	-	(13,706,536)		(13,706,536)	(521,648)	-	-		830,457		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2009-VAR-0036	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/10/2009	12/21/2018	12,713	127,130,000	39.3300	-	-	-	(13,568,856)		(13,568,856)	(524,453)	-	-		835,107		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2009-VAR-0037	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2009	12/21/2018	6,361	63,613,200	39.3000	-	-	-	(6,774,963)		(6,774,963)	(262,403)	-	-		417,870		0001
Equity Forward - S&P 500 VS STD OTC ; 2012-VAR-177385	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	09/28/2012	12/16/2022	4,098	40,983,606	30.5000	-	-	-	(2,098,310)		(2,098,310)	(315,666)	-	-		489,881		0001
Equity Forward - S&P 500 VS STD OTC ; 2013-VAR-206137	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	07/26/2013	12/15/2017	2,114	21,141,649	23.6500	-	-	-	799,665		799,665	95,244	-	-		89,046		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0014	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/30/2007	12/15/2017	11,236	112,360,000	22.2500	-	-	-	(687,701)		(687,701)	(220,611)	-	-		473,244		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0019	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/13/2007	12/15/2017	20,000	200,000,000	25.7500	-	-	-	(4,590,640)		(4,590,640)	(384,900)	-	-		842,371		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0028	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/21/2007	12/15/2017	20,000	200,000,000	25.0000	-	-	-	(3,828,989)		(3,828,989)	(387,634)	-	-		842,371		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0029	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/19/2007	12/15/2017	19,608	196,080,000	25.5000	-	-	-	(4,200,660)		(4,200,660)	(383,895)	-	-		825,861		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0031	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	10/31/2007	12/15/2017	19,455	194,552,500	25.7000	-	-	-	(4,361,696)		(4,361,696)	(382,420)	-	-		819,427		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0032	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653..	11/01/2007	12/15/2017	9,709	97,087,400	25.7500	-	-	-	(2,201,363)		(2,201,363)	(190,883)	-	-		408,918		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0033	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868...	11/01/2007	12/15/2017	9,690	96,899,224	25.8000	-	-	-	(2,221,845)		(2,221,845)	(190,557)	-	-		408,126		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0034	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868...	11/07/2007	12/15/2017	19,084	190,839,695	26.2000	-	-	-	(4,776,072)		(4,776,072)	(376,585)	-	-		803,789		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0035	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868...	11/15/2007	12/15/2017	9,058	90,579,710	27.6000	-	-	-	(2,945,839)		(2,945,839)	(180,362)	-	-		381,509		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0037	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868...	11/21/2007	12/15/2017	18,051	180,505,415	27.7000	-	-	-	(5,968,025)		(5,968,025)	(360,146)	-	-		760,263		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0038	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868...	11/26/2007	12/15/2017	18,000	180,000,000	27.8500	-	-	-	(6,108,611)		(6,108,611)	(359,692)	-	-		758,134		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0039	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2007	12/15/2017	9,058	90,580,000	27.6000	-	-	-	(2,951,583)		(2,951,583)	(181,343)	-	-		381,510		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0040	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2007	12/15/2017	9,058	90,580,000	27.6000	-	-	-	(2,951,583)		(2,951,583)	(181,343)	-	-		381,510		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0041	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27.	12/06/2007	12/22/2017	9,091	90,909,090	27.5000	-	-	-	(2,913,593)		(2,913,593)	(183,859)	-	-		388,036		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0001	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	01/04/2008	12/15/2017	9,381	93,808,600	26.6500	-	-	-	(2,572,098)		(2,572,098)	(188,326)	-	-		395,108		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0013	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653..	06/17/2008	12/21/2018	4,664	46,641,800	26.8000	-	-	-	(1,309,862)		(1,309,862)	(145,836)	-	-		306,386		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0014	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	06/17/2008	12/21/2018	9,311	93,109,869	26.8500	-	-	-	(2,639,163)		(2,639,163)	(291,167)	-	-		611,631		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0018	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	06/24/2008	12/21/2018	9,346	93,457,900	26.7500	-	-	-	(2,596,919)		(2,596,919)	(292,719)	-	-		613,917		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0024	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	09/10/2008	12/21/2018	27,923	279,225,600	26.8600	-	-	-	(7,978,261)		(7,978,261)	(892,872)	-	-		1,834,210		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0027	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	10/22/2008	12/21/2018	7,862	78,616,400	31.8000	-	-	-	(4,916,565)		(4,916,565)	(258,412)	-	-		516,425		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0029	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	12/03/2008	12/21/2018	29,630	296,296,300	33.7500	-	-	-	(23,854,455)		(23,854,455)	(992,960)	-	-		1,946,346		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0002	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	04/29/2009	12/21/2018	23,734	237,341,800	31.6000	-	-	-	(16,987,040)		(16,987,040)	(823,598)	-	-		1,559,079		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0003	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	04/30/2009	12/15/2017	15,576	155,763,200	32.1000	-	-	-	(12,085,778)		(12,085,778)	(373,160)	-	-		656,052		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0006	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	05/05/2009	12/15/2017	7,886	78,864,400	31.7000	-	-	-	(5,927,491)		(5,927,491)	(188,839)	-	-		332,165		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0007	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	05/06/2009	12/15/2017	15,748	157,480,300	31.7500	-	-	-	(11,889,432)		(11,889,432)	(377,342)	-	-		663,284		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0017	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/02/2009	12/18/2020	16,393	163,934,400	30.5000	-	-	-	(9,619,712)		(9,619,712)	(854,111)	-	-		1,581,043		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0019	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2009	12/21/2018	16,340	163,398,700	30.6000	-	-	-	(10,778,403)		(10,778,403)	(571,986)	-	-		1,073,353		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0020	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/10/2009	12/21/2018	8,197	81,967,200	30.5000	-	-	-	(5,357,353)		(5,357,353)	(286,970)	-	-		538,436		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0024	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	06/11/2009	12/21/2018	8,264	82,644,628	30.2500	-	-	-	(5,278,873)		(5,278,873)	(289,270)	-	-		542,886		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0027	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2009	12/20/2019	16,155	161,550,900	30.9500	-	-	-	(10,500,706)		(10,500,706)	(738,905)	-	-		1,332,988		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0028	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/12/2009	12/16/2022	16,129	161,290,300	31.0000	-	-	-	(8,709,951)		(8,709,951)	(957,645)	-	-		1,927,920		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0030	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/21/2009	12/20/2019	16,155	161,550,900	30.9500	-	-	-	(10,509,446)		(10,509,446)	(741,138)	-	-		1,332,988		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0031	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2009	12/20/2019	8,258	82,579,800	31.0000	-	-	-	(5,396,484)		(5,396,484)	(378,885)	-	-		681,382		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0035	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/09/2009	12/21/2018	15,848	158,478,600	31.5500	-	-	-	(11,410,357)		(11,410,357)	(570,964)	-	-		1,041,033		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0038	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/22/2009	12/20/2019	8,361	83,612,040	29.9000	-	-	-	(4,925,353)		(4,925,353)	(395,440)	-	-		689,899		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0001	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2010	12/21/2018	9,259	92,592,590	27.0000	-	-	-	4,259,005		4,259,005	342,655	-	-		608,233		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0005	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/26/2010	12/21/2018	8,333	83,333,300	27.0000	-	-	-	3,838,228		3,838,228	309,205	-	-		547,410		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0008	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/03/2010	12/20/2019	7,435	74,349,442	26.9000	-	-	-	3,168,356		3,168,356	353,624	-	-		613,472		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0009	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2010	12/21/2018	7,407	74,074,100	27.0000	-	-	-	3,418,081		3,418,081	276,793	-	-		486,587		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0012	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2010	12/20/2019	4,647	46,468,400	26.9000	-	-	-	(1,978,864)		(1,978,864)	(223,133)	-	-		383,420		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0013	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/10/2010	12/20/2019	9,294	92,936,803	26.9000	-	-	-	(3,957,728)		(3,957,728)	(446,266)	-	-		766,840		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0025	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/28/2010	12/20/2019	12,976	129,757,790	28.9000	-	-	-	(6,879,393)		(6,879,393)	(633,767)	-	-		1,070,657		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0026	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/29/2010	12/20/2019	24,653	246,527,800	28.8000	-	-	-	(12,935,953)		(12,935,953)	(1,204,376)	-	-		2,034,149		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0027	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/30/2010	12/18/2019	12,199	121,993,100	29.1000	-	-	-	(6,606,425)		(6,606,425)	(595,964)	-	-		1,005,575		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0030	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/30/2010	12/20/2019	12,158	121,575,300	29.2000	-	-	-	(6,650,280)		(6,650,280)	(594,601)	-	-		1,003,141		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0033	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/04/2010	12/20/2019	8,333	83,333,300	30.0000	-	-	-	(4,938,975)		(4,938,975)	(408,489)	-	-		687,599		0001

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0035	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528..	05/04/2010	12/20/2019	...11,794	.117,940,000	........30.1000	-	-	-	......(7,057,599)	...	......(7,057,599)	..............(578,231)	-	-		973,146		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0038	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97.	05/05/2010	12/20/2019	...11,639	.116,393,400	........30.5000	-	-	-	......(7,233,209)	...	......(7,233,209)	..............(571,297)	-	-		960,384		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0040	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868...	05/07/2010	12/20/2019	4,122	...41,221,400	........32.7500	-	-	-	......(3,125,348)	...	......(3,125,348)	..............(203,369)	-	-		340,126		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0042	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868...	05/20/2010	12/20/2019	2,075	...20,746,900	........36.1500	-	-	-	......(2,043,242)	...	......(2,043,242)	..............(103,460)	-	-		171,187		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0044	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528..	05/20/2010	12/20/2019	...19,231	.192,307,700	........36.4000	-	-	-	....(19,271,739)	...	....(19,271,739)	..............(959,514)	-	-		1,586,768		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0046	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528..	07/21/2010	12/20/2019	...14,229	.142,288,000	........35.1400	-	-	-	....(13,112,312)	...	....(13,112,312)	..............(720,319)	-	-		1,174,046		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0047	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27.	07/21/2010	12/20/2019	...21,337	.213,371,300	........35.1500	-	-	-	....(19,677,171)	...	....(19,677,171)	............(1,080,194)	-	-		1,760,568		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-131383	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/26/2011	12/15/2017	8,361	...83,612,000	........29.9000	-	-	-	......(5,501,855)	...	......(5,501,855)	..............(258,278)	-	-		352,162		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-131817	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/03/2011	12/15/2017	8,446	...84,459,500	........29.6000	-	-	-	......(5,412,069)	...	......(5,412,069)	..............(261,399)	-	-		355,731		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-135649	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97.	07/19/2011	12/21/2018	8,117	...81,168,800	........30.8000	....(1,400,000)	-	-	......(5,439,681)	...	......(5,439,681)	..............(282,785)	-	-		533,191		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-135655	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97.	07/19/2011	12/15/2017	9,340	...93,400,700	........22.3000	2,620,000	-	-	.........(590,237)	...	.........(590,237)	..............(183,418)	-	-		393,390		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-135662	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97.	07/19/2011	12/21/2018	8,997	...89,972,100	........33.7500	....(2,741,000)	-	-	......(7,243,544)	...	......(7,243,544)	..............(301,518)	-	-		591,019		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-137158	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653..	08/12/2011	12/18/2020	7,874	...78,740,157	........31.7500	-	-	-	......(5,254,479)	...	......(5,254,479)	..............(505,881)	-	-		759,399		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-137615	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41...	08/18/2011	12/18/2020	...15,152	.151,515,200	........33.0000	-	-	-	....(11,286,247)	...	....(11,286,247)	..............(977,544)	-	-		1,461,267		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-137702	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573....	08/19/2011	12/18/2020	3,788	...37,878,800	........33.0000	-	-	-	......(2,821,992)	...	......(2,821,992)	..............(244,488)	-	-		365,317		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-138448	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76.	08/29/2011	12/18/2020	7,812	...78,125,000	........32.0000	-	-	-	5,361,886	...	5,361,886	504,545	-	-		753,466		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-144039	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97.	10/11/2011	12/18/2020	5,405	...54,054,100	........33.3000	-	-	-	4,174,398	...	4,174,398	354,494	-	-		521,317		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-144042	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653..	10/11/2011	12/18/2020	3,985	...39,849,624	........33.2500	-	-	-	3,065,086	...	3,065,086	261,313	-	-		384,324		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-144084	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97.	10/12/2011	12/18/2020	6,667	...66,666,700	........33.0000	-	-	-	5,024,787	...	5,024,787	437,132	-	-		642,958		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-144086	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41...	10/12/2011	12/18/2020	3,374	...33,742,300	........32.6000	-	-	-	2,460,736	...	2,460,736	221,073	-	-		325,423		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-144088	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653..	10/12/2011	12/18/2020	3,333	...33,333,333	........33.0000	-	-	-	2,512,392	...	2,512,392	218,566	-	-		321,479		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-145415	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	10/27/2011	12/18/2020	4,231	42,307,700	32.5000	-	-	-	3,069,322		3,069,322	278,450	-	-		408,031		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-145428	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653..	10/27/2011	12/18/2020	3,333	33,333,333	33.0000	-	-	-	2,519,950		2,519,950	219,600	-	-		321,479		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-146438	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	11/10/2011	12/15/2017	6,964	69,637,883	35.9000	-	-	-	7,653,073		7,653,073	236,341	-	-		293,305		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-149521	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	12/12/2011	12/18/2020	6,739	67,385,400	37.1000	-	-	-	6,939,838		6,939,838	453,747	-	-		649,889		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-152427	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	01/11/2012	12/16/2022	7,225	72,254,300	34.6000	-	-	-	(5,486,615)		(5,486,615)	(525,916)	-	-		863,663		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-159141	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	03/20/2012	12/15/2017	4,019	40,192,900	31.1000	-	-	-	(3,158,070)		(3,158,070)	(141,981)	-	-		169,287		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-161462	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	04/13/2012	12/20/2019	16,000	160,000,000	31.2500	-	-	-	11,215,551		11,215,551	981,961	-	-		1,320,191		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-161817	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	04/17/2012	12/21/2018	8,013	80,128,200	31.2000	-	-	-	5,968,678		5,968,678	397,918	-	-		526,356		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-165152	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	05/24/2012	12/16/2022	7,310	73,099,400	34.2000	-	-	-	5,325,393		5,325,393	549,421	-	-		873,765		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-165155	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	05/24/2012	12/15/2023	7,246	72,463,800	34.5000	-	-	-	5,075,352		5,075,352	584,226	-	-		938,702		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-166923	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	06/08/2012	12/17/2021	3,666	36,656,891	34.1000	-	-	-	(2,843,645)		(2,843,645)	(270,898)	-	-		398,103		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-173820	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/28/2012	12/17/2021	7,764	77,639,800	32.2000	-	-	-	(5,114,598)		(5,114,598)	(584,721)	-	-		843,188		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-176030	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	09/14/2012	12/20/2019	4,237	42,372,900	29.5000	-	-	-	2,531,625		2,531,625	274,298	-	-		349,627		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-177985	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	10/05/2012	12/15/2017	8,591	85,910,700	29.1000	-	-	-	5,735,573		5,735,573	332,623	-	-		361,843		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-178002	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	10/05/2012	12/15/2017	8,547	85,470,100	29.2500	-	-	-	5,780,285		5,780,285	331,049	-	-		359,988		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-179077	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86....	10/11/2012	12/15/2017	4,310	43,103,448	29.0000	-	-	-	(2,851,824)		(2,851,824)	(167,335)	-	-		181,545		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-181072	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97.	11/08/2012	12/18/2020	8,547	85,470,100	29.2500	-	-	-	(4,568,376)		(4,568,376)	(629,260)	-	-		824,305		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-183566	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	12/05/2012	12/20/2019	3,604	36,036,000	27.7500	-	-	-	(1,797,359)		(1,797,359)	(240,110)	-	-		297,340		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-186740	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	01/08/2013	12/20/2019	4,464	44,642,900	28.0000	-	-	-	(2,283,046)		(2,283,046)	(301,238)	-	-		368,357		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-189583	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	02/05/2013	12/16/2022	27,778	277,777,800	27.0000	-	-	-	9,088,386		9,088,386	2,198,708	-	-		3,320,307		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-190438	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528..	02/12/2013	12/16/2022	14,231	142,310,000	26.3500	-	-	-	4,210,167		4,210,167	1,127,369	-	-		1,701,046		0001

Statement as of March 31, 2017 of the **Brighthouse Life Insurance Company**

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, 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 ; 2013-VAR-190820	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653..	02/19/2013	12/17/2021	9,597	95,969,290	26.0500	-	-	-	3,112,904		3,112,904	752,145	-	-		1,042,251		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-191141	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41...	02/21/2013	12/15/2017	10,142	101,419,900	24.6500	-	-	-	4,343,579		4,343,579	417,798	-	-		427,166		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-193662	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97.	03/11/2013	12/16/2022	9,579	95,785,400	26.1000	-	-	-	2,708,956		2,708,956	763,922	-	-		1,144,933		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-194915	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41...	03/20/2013	12/17/2021	6,809	68,093,400	25.7000	-	-	-	2,085,275		2,085,275	538,378	-	-		739,512		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-195071	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41...	03/21/2013	12/15/2017	10,395	103,950,100	24.0500	-	-	-	4,141,555		4,141,555	434,703	-	-		437,823		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-195330	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41...	03/26/2013	12/15/2017	10,438	104,384,100	23.9500	-	-	-	4,107,285		4,107,285	437,506	-	-		439,651		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-195854-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97.	04/01/2013	12/16/2022	9,560	95,602,300	26.1500	-	-	-	2,711,439		2,711,439	766,795	-	-		1,142,744		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-198857-1	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41...	05/10/2013	12/15/2017	6,224	62,240,700	24.1000	-	-	-	2,491,244		2,491,244	268,021	-	-		262,149		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-199348	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41...	05/16/2013	12/15/2017	10,267	102,669,400	24.3500	-	-	-	4,229,837		4,229,837	443,834	-	-		432,429		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-201827	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/07/2013	12/16/2022	1,812	18,115,900	27.6000	-	-	-	(632,598)		(632,598)	(148,523)	-	-		216,541		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-202136	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528..	06/11/2013	12/16/2022	9,074	90,744,100	27.5500	-	-	-	3,144,982		3,144,982	744,509	-	-		1,084,674		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-203845	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41...	06/25/2013	12/16/2022	17,857	178,571,400	28.0000	-	-	-	6,585,434		6,585,434	1,472,302	-	-		2,134,483		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-203963	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76.	06/26/2013	12/21/2018	4,771	47,709,923	26.2000	-	-	-	(2,179,678)		(2,179,678)	(285,145)	-	-		313,403		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-203979	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76.	06/26/2013	12/18/2020	4,604	46,040,515	27.1500	-	-	-	(1,906,564)		(1,906,564)	(365,577)	-	-		444,031		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-223893	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653..	01/22/2014	12/16/2022	5,061	50,607,287	24.7000	-	-	-	(1,007,487)		(1,007,487)	(441,333)	-	-		604,914		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-223906	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97.	01/22/2014	12/16/2022	10,163	101,626,000	24.6000	-	-	-	(1,978,767)		(1,978,767)	(886,124)	-	-		1,214,746		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-223908	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/22/2014	12/15/2023	2,976	29,761,900	25.2000	-	-	-	(557,630)		(557,630)	(274,246)	-	-		385,538		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-229424	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868...	03/04/2014	12/21/2018	5,794	57,937,400	21.5800	-	-	-	(1,318,145)		(1,318,145)	(392,782)	-	-		380,586		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-245292	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	07/21/2014	12/15/2017	6,143	61,425,100	20.3500	-	-	-	(1,316,803)		(1,316,803)	(353,222)	-	-		258,714		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-253716	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804....	10/01/2014	12/15/2017	11,211	112,107,600	22.3000	-	-	-	(3,255,399)		(3,255,399)	(686,556)	-	-		472,181		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-253720	Variable Annuities	Exh 5	Equity/Index	UBS AG	BFM8T61CT2L1QCEMIK50...	10/01/2014	12/15/2017	11,186	111,856,800	22.3500	-	-	-	(3,272,861)		(3,272,861)	(685,064)	-	-		471,125		0001

Statement as of March 31, 2017 of the **Brighthouse Life Insurance Company**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-253729	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/01/2014	12/20/2019	10,593	105,932,203	23.6000	-	-	-	(2,680,784)		(2,680,784)	(944,568)	-	-		874,067		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-253871	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/02/2014	12/20/2019	5,274	52,742,616	23.7000	-	-	-	(1,357,402)		(1,357,402)	(470,683)	-	-		435,190		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-253872	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/02/2014	12/15/2017	11,123	111,234,700	22.4800	-	-	-	(3,313,632)		(3,313,632)	(682,195)	-	-		468,504		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-253897	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	10/02/2014	12/20/2019	11,677	116,772,824	23.5500	-	-	-	(2,926,416)		(2,926,416)	(1,041,974)	-	-		963,515		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-253900-3	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/02/2014	12/15/2017	5,580	55,803,600	22.4000	-	-	-	(1,643,754)		(1,643,754)	(342,207)	-	-		235,037		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-254006	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	10/03/2014	12/15/2017	11,236	112,359,551	22.2500	-	-	-	(3,236,565)		(3,236,565)	(689,743)	-	-		473,242		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-254009	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/03/2014	12/15/2017	5,618	56,179,800	22.2500	-	-	-	(1,618,283)		(1,618,283)	(344,872)	-	-		236,621		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-254941	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/08/2014	12/15/2017	5,599	55,991,000	22.3300	-	-	-	(1,636,456)		(1,636,456)	(345,027)	-	-		235,826		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-254949-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/08/2014	12/15/2017	11,186	111,856,800	22.3500	-	-	-	(3,281,632)		(3,281,632)	(689,304)	-	-		471,125		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-256487	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2014	12/15/2017	10,941	109,409,200	22.8500	-	-	-	(3,472,381)		(3,472,381)	(680,560)	-	-		460,816		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-256803	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2014	12/15/2017	11,136	111,358,600	22.4500	-	-	-	(3,344,741)		(3,344,741)	(694,075)	-	-		469,026		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-256804	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/21/2014	12/18/2020	5,123	51,229,508	24.4000	-	-	-	(1,263,078)		(1,263,078)	(491,225)	-	-		494,076		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-256861	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	10/21/2014	12/18/2020	7,187	71,868,583	24.3500	-	-	-	(1,755,621)		(1,755,621)	(689,092)	-	-		693,127		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-257010	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	10/22/2014	12/15/2017	5,605	56,053,812	22.3000	-	-	-	(1,645,876)		(1,645,876)	(349,741)	-	-		236,091		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-257299	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/24/2014	12/15/2017	11,236	112,359,550	22.2500	-	-	-	(3,275,746)		(3,275,746)	(702,767)	-	-		473,242		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-258378	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/30/2014	12/15/2017	5,669	56,689,342	22.0500	-	-	-	(1,600,530)		(1,600,530)	(356,263)	-	-		238,767		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-259264	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/03/2014	12/15/2017	5,695	56,947,608	21.9500	-	-	-	(1,582,564)		(1,582,564)	(358,744)	-	-		239,855		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2015-VAR-277392	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/10/2015	12/18/2020	10,183	101,833,000	24.5500	-	-	-	(2,451,153)		(2,451,153)	(1,055,445)	-	-		982,114		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2015-VAR-277612-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/13/2015	12/16/2022	14,484	144,843,600	25.8900	-	-	-	(3,163,038)		(3,163,038)	(1,462,719)	-	-		1,731,331		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2015-VAR-278721	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/24/2015	12/20/2019	5,176	51,759,834	24.1500	-	-	-	(1,373,617)		(1,373,617)	(516,766)	-	-		427,080		0001
12229999. Total-Forwards-Hedging Other										(1,521,000)	0	0	(406,551,946)	XX	(406,551,946)	(32,727,395)	271,075	0	0	102,931,796	XXX	XXX
1269999. Total-Forwards										(1,521,000)	0	0	(406,551,946)	XX	(406,551,946)	(32,727,395)	271,075	0	0	102,931,796	XXX	XXX
1399999. Total-Hedging Effective										0	0	5,442,301	176,643,396	XX	171,316,480	0	(15,664,200)	0	0	27,909,746	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)
1409999. Total-Hedging Other										2,154,966,279	293,288,794	73,865,764	(1,294,353,735)	XX	(1,294,353,735)	(691,812,183)	(4,232,622)	0	0	469,778,250	XXX	XXX
1419999. Total-Replication										8,004,535	14,882,431	1,746,867	21,317,216	XX	28,538,269	0	0	(452,536)	0	1,788,829,806	XXX	XXX
1449999. TOTAL										2,162,970,814	308,171,224	81,054,932	(1,096,393,123)	XX	(1,094,498,986)	(691,812,183)	(19,896,822)	(452,536)	0	2,286,517,802	XXX	XXX

(b)

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

Statement as of March 31, 2017 of the **Brighthouse Life Insurance Company**

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
ESM7	850	100,969,375	Long CME S&P 500 MINI ESM7; 2017-FUT-354879	Variable Annuities	Exh 5	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/17/2017	2,375.7500	2,359.2000	(229,500)					(703,375)	(703,375)	4,250,000	.0001	50
ESM7	540	64,125,000	Long CME S&P 500 MINI ESM7; 2017-FUT-355817	Variable Annuities	Exh 5	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/20/2017	2,375.0000	2,359.2000	(145,800)					(426,600)	(426,600)	2,700,000	.0001	50
ESM7	450	53,021,250	Long CME S&P 500 MINI ESM7; 2017-FUT-356732	Variable Annuities	Exh 5	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/28/2017	2,356.5000	2,359.2000	(121,500)					60,750	60,750	2,250,000	.0001	50
RTAM7	2,960	202,612,000	Long ICE RUSSEL 2000 MINI-1 RTAM7; 2017-FUT-353676	Variable Annuities	Exh 5	Equity/Index	06/16/2017	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	03/09/2017	1,369.0000	1,384.4000	458,800					2,279,200	2,279,200	9,768,000	.0001	50
TYM7	618	61,800,000	Long CBOT NOTE 10Y TYM7; 2017-LFUT-349545	Variable Annuities	Exh 5	Interest Rate	06/21/2017	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	02/15/2017	123.6641	124.5625	135,188					555,234	555,234	896,100	.0002	1,000
TYM7	500	50,000,000	Long CBOT NOTE 10Y TYM7; 2017-LFUT-349572	Variable Annuities	Exh 5	Interest Rate	06/21/2017	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	02/15/2017	123.6563	124.5625	109,375					453,125	453,125	725,000	.0002	1,000
TYM7	500	50,000,000	Long CBOT NOTE 10Y TYM7; 2017-LFUT-349869	Variable Annuities	Exh 5	Interest Rate	06/21/2017	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	02/17/2017	123.9141	124.5625	109,375					324,219	324,219	725,000	.0002	1,000
WNM7	548	54,800,000	Long CBOT BOND ULTRA LONG WNM7; 2017-LFUT-349576	Variable Annuities	Exh 5	Interest Rate	06/21/2017	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	02/15/2017	158.2311	160.6250	171,250					1,311,844	1,311,844	2,794,800	.0002	1,000
WNM7	652	65,200,000	Long CBOT BOND ULTRA LONG WNM7; 2017-LFUT-349678	Variable Annuities	Exh 5	Interest Rate	06/21/2017	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	02/16/2017	158.7689	160.6250	203,750					1,210,172	1,210,172	3,325,200	.0002	1,000
12829999. Total-Long Futures-Hedging Other												690,938	0	0	0	0	5,064,569	5,064,569	27,434,100	XXX	XXX
1329999. Total-Long Futures												690,938	0	0	0	0	5,064,569	5,064,569	27,434,100	XXX	XXX
Short Futures																					
Hedging Other																					
ESM7	175	20,678,000	Short CME S&P 500 MINI ESM7; 2017-FUT-353240	Variable Annuities	Exh 5	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/08/2017	2,363.2000	2,359.2000	47,250					35,000	35,000	875,000	.0001	50
ESM7	175	20,678,438	Short CME S&P 500 MINI ESM7; 2017-FUT-353256	Variable Annuities	Exh 5	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/08/2017	2,363.2500	2,359.2000	47,250					35,438	35,438	875,000	.0001	50
ESM7	350	41,358,188	Short CME S&P 500 MINI ESM7; 2017-FUT-353341	Variable Annuities	Exh 5	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/08/2017	2,363.3250	2,359.2000	94,500					72,188	72,188	1,750,000	.0001	50
ESM7	175	20,679,750	Short CME S&P 500 MINI ESM7; 2017-FUT-353381	Variable Annuities	Exh 5	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/08/2017	2,363.4000	2,359.2000	47,250					36,750	36,750	875,000	.0001	50
ESM7	951	112,379,670	Short CME S&P 500 MINI ESM7; 2017-FUT-353395	Variable Annuities	Exh 5	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/08/2017	2,363.4000	2,359.2000	256,770					199,710	199,710	4,755,000	.0001	50
ESM7	800	94,533,000	Short CME S&P 500 MINI ESM7; 2017-FUT-353409	Variable Annuities	Exh 5	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/08/2017	2,363.3250	2,359.2000	216,000					165,000	165,000	4,000,000	.0001	50
ESM7	132	15,598,770	Short CME S&P 500 MINI ESM7; 2017-FUT-353411	Variable Annuities	Exh 5	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/08/2017	2,363.4500	2,359.2000	35,640					28,050	28,050	660,000	.0001	50
ESM7	43	5,076,473	Short CME S&P 500 MINI ESM7; 2017-FUT-353513	Variable Annuities	Exh 5	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/09/2017	2,361.1500	2,359.2000	11,610					4,193	4,193	215,000	.0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			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
ESM7.....	175	..20,660,500	Short CME S&P 500 MINI ESM7; 2017-FUT-353521	Variable Annuities...............	Exh 5.....	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/09/2017	..2,361.2000	..2,359.2000	47,250					17,500	17,500	875,000	0001	50
ESM7.....	1,000	118,057,500	Short CME S&P 500 MINI ESM7; 2017-FUT-353553	Variable Annuities...............	Exh 5.....	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/09/2017	..2,361.1500	..2,359.2000	270,000					97,500	97,500	5,000,000	0001	50
ESM7.....	1,500	177,086,250	Short CME S&P 500 MINI ESM7; 2017-FUT-353555	Variable Annuities...............	Exh 5.....	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/09/2017	..2,361.1500	..2,359.2000	405,000					146,250	146,250	7,500,000	0001	50
ESM7.....	350	..41,320,563	Short CME S&P 500 MINI ESM7; 2017-FUT-353709	Variable Annuities...............	Exh 5.....	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/09/2017	..2,361.1750	..2,359.2000	94,500					34,563	34,563	1,750,000	0001	50
ESM7.....	1,000	118,432,500	Short CME S&P 500 MINI ESM7; 2017-FUT-353964	Variable Annuities...............	Exh 5.....	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/13/2017	..2,368.6500	..2,359.2000	270,000					472,500	472,500	5,000,000	0001	50
ESM7.....	2,500	296,081,250	Short CME S&P 500 MINI ESM7; 2017-FUT-354029	Variable Annuities...............	Exh 5.....	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/13/2017	..2,368.6500	..2,359.2000	675,000					1,181,250	1,181,250	12,500,000	0001	50
ESM7.....	2,500	296,075,000	Short CME S&P 500 MINI ESM7; 2017-FUT-354035	Variable Annuities...............	Exh 5.....	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/13/2017	..2,368.6000	..2,359.2000	675,000					1,175,000	1,175,000	12,500,000	0001	50
ESM7.....	280	..33,161,100	Short CME S&P 500 MINI ESM7; 2017-FUT-354154	Variable Annuities...............	Exh 5.....	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/13/2017	..2,368.6500	..2,359.2000	75,600					132,300	132,300	1,400,000	0001	50
ESM7.....	1,000	118,595,000	Short CME S&P 500 MINI ESM7; 2017-FUT-354226	Variable Annuities...............	Exh 5.....	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/14/2017	..2,371.9000	..2,359.2000	270,000					635,000	635,000	5,000,000	0001	50
ESM7.....	1,000	118,595,000	Short CME S&P 500 MINI ESM7; 2017-FUT-354230	Variable Annuities...............	Exh 5.....	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/14/2017	..2,371.9000	..2,359.2000	270,000					635,000	635,000	5,000,000	0001	50
ESM7.....	1,225	145,269,688	Short CME S&P 500 MINI ESM7; 2017-FUT-354285	Variable Annuities...............	Exh 5.....	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/14/2017	..2,371.7500	..2,359.2000	330,750					768,688	768,688	6,125,000	0001	50
ESM7.....	197	..23,363,215	Short CME S&P 500 MINI ESM7; 2017-FUT-354288	Variable Annuities...............	Exh 5.....	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/14/2017	..2,371.9000	..2,359.2000	53,190					125,095	125,095	985,000	0001	50
ESM7.....	591	..70,086,690	Short CME S&P 500 MINI ESM7; 2017-FUT-354543	Variable Annuities...............	Exh 5.....	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/14/2017	..2,371.8000	..2,359.2000	159,570					372,330	372,330	2,955,000	0001	50
ESM7.....	1,303	153,949,450	Short CME S&P 500 MINI ESM7; 2017-FUT-354388	Variable Annuities...............	Exh 5.....	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/15/2017	..2,363.0000	..2,359.2000	351,810					247,570	247,570	6,515,000	0001	50
ESM7.....	1,275	150,650,813	Short CME S&P 500 MINI ESM7; 2017-FUT-354392	Variable Annuities...............	Exh 5.....	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/15/2017	..2,363.1500	..2,359.2000	344,250					251,813	251,813	6,375,000	0001	50
ESM7.....	794	..93,811,100	Short CME S&P 500 MINI ESM7; 2017-FUT-354499	Variable Annuities...............	Exh 5.....	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/15/2017	..2,363.0000	..2,359.2000	214,380					150,860	150,860	3,970,000	0001	50
ESM7.....	1,000	118,160,000	Short CME S&P 500 MINI ESM7; 2017-FUT-354503	Variable Annuities...............	Exh 5.....	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/15/2017	..2,363.2000	..2,359.2000	270,000					200,000	200,000	5,000,000	0001	50
ESM7.....	2,681	316,780,906	Short CME S&P 500 MINI ESM7; 2017-FUT-354526	Variable Annuities...............	Exh 5.....	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/15/2017	..2,363.1548	..2,359.2000	723,870					530,146	530,146	13,405,000	0001	50
NQM7....	500	..53,707,091	Short CME NASDAQ 100 MINI NQM7; 2017-FUT-354014	Variable Annuities...............	Exh 5.....	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/10/2017	..5,370.7091	..5,438.5000	.........(10,000)					.......(677,909)	.........(677,910)	1,950,000	0001	20
NQM7....	1,088	117,198,809	Short CME NASDAQ 100 MINI NQM7; 2017-FUT-354047	Variable Annuities...............	Exh 5.....	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/13/2017	..5,385.9747	..5,438.5000	.........(21,760)					....(1,142,951)	......(1,142,951)	4,243,200	0001	20
NQM7....	535	..57,629,665	Short CME NASDAQ 100 MINI NQM7; 2017-FUT-354049	Variable Annuities...............	Exh 5.....	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/13/2017	..5,385.9500	..5,438.5000	.........(10,700)					.......(562,285)	.........(562,285)	2,086,500	0001	20

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
NQM7....	200	..21,542,800	Short CME NASDAQ 100 MINI NQM7; 2017-FUT-354054	Variable Annuities..............	Exh 5.....	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/13/2017	..5,385.7000	..5,438.5000	...........(4,000)					.......(211,200)	.........(211,200)	780,000	0001	20
NQM7....	125	..13,464,750	Short CME NASDAQ 100 MINI NQM7; 2017-FUT-354072	Variable Annuities..............	Exh 5.....	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/13/2017	..5,385.9000	..5,438.5000	...........(2,500)					.......(131,500)	.........(131,500)	487,500	0001	20
NQM7....	125	..13,465,000	Short CME NASDAQ 100 MINI NQM7; 2017-FUT-354076	Variable Annuities..............	Exh 5.....	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/13/2017	..5,386.0000	..5,438.5000	...........(2,500)					.......(131,250)	.........(131,250)	487,500	0001	20
NQM7....	1,540	165,877,454	Short CME NASDAQ 100 MINI NQM7; 2017-FUT-354140	Variable Annuities..............	Exh 5.....	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/13/2017	..5,385.6316	..5,438.5000	.........(30,800)					....(1,628,346)	......(1,628,346)	6,006,000	0001	20
NQM7....	1,800	193,885,101	Short CME NASDAQ 100 MINI NQM7; 2017-FUT-354181	Variable Annuities..............	Exh 5.....	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/13/2017	..5,385.6973	..5,438.5000	.........(36,000)					....(1,900,899)	......(1,900,899)	7,020,000	0001	20
NQM7....	300	..32,314,184	Short CME NASDAQ 100 MINI NQM7; 2017-FUT-354183	Variable Annuities..............	Exh 5.....	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/13/2017	..5,385.6973	..5,438.5000	...........(6,000)					.......(316,816)	.........(316,816)	1,170,000	0001	20
NQM7....	812	..87,686,656	Short CME NASDAQ 100 MINI NQM7; 2017-FUT-354257	Variable Annuities..............	Exh 5.....	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/14/2017	..5,399.4246	..5,438.5000	.........(16,240)					.......(634,584)	.........(634,584)	3,166,800	0001	20
NQM7....	45	4,859,505	Short CME NASDAQ 100 MINI NQM7; 2017-FUT-354264	Variable Annuities..............	Exh 5.....	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/14/2017	..5,399.4500	..5,438.5000	..............(900)					.........(35,145)	...........(35,145)	175,500	0001	20
NQM7....	250	..26,928,417	Short CME NASDAQ 100 MINI NQM7; 2017-FUT-354465	Variable Annuities..............	Exh 5.....	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/15/2017	..5,385.6833	..5,438.5000	...........(5,000)					.......(264,083)	.........(264,083)	975,000	0001	20
NQM7....	500	..53,858,000	Short CME NASDAQ 100 MINI NQM7; 2017-FUT-354485	Variable Annuities..............	Exh 5.....	Equity/Index	06/16/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	03/15/2017	..5,385.8000	..5,438.5000	.........(10,000)					.......(527,000)	.........(527,000)	1,950,000	0001	20
RTAM7...	2,228	152,512,170	Short ICE RUSSEL 2000 MINI-1 RTAM7; 2017-FUT-354050	Variable Annuities..............	Exh 5.....	Equity/Index	06/16/2017	ICE Clear US, Inc.. 549300HWWR1D8OTS2G29	03/13/2017	..1,369.0500	..1,384.4000	.......(345,340)					....(1,709,990)	......(1,709,990)	7,352,400	0001	50
RTAM7...	500	..34,226,250	Short ICE RUSSEL 2000 MINI-1 RTAM7; 2017-FUT-354071	Variable Annuities..............	Exh 5.....	Equity/Index	06/16/2017	ICE Clear US, Inc.. 549300HWWR1D8OTS2G29	03/13/2017	..1,369.0500	..1,384.4000	.........(77,500)					.......(383,750)	.........(383,750)	1,650,000	0001	50
RTAM7...	152	..10,351,960	Short ICE RUSSEL 2000 MINI-1 RTAM7; 2017-FUT-354079	Variable Annuities..............	Exh 5.....	Equity/Index	06/16/2017	ICE Clear US, Inc.. 549300HWWR1D8OTS2G29	03/13/2017	..1,362.1000	..1,384.4000	.........(23,560)					.......(169,480)	.........(169,480)	501,600	0001	50
RTAM7...	500	..34,232,500	Short ICE RUSSEL 2000 MINI-1 RTAM7; 2017-FUT-354086	Variable Annuities..............	Exh 5.....	Equity/Index	06/16/2017	ICE Clear US, Inc.. 549300HWWR1D8OTS2G29	03/13/2017	..1,369.3000	..1,384.4000	.........(77,500)					.......(377,500)	.........(377,500)	1,650,000	0001	50
RTAM7...	1,000	..68,427,500	Short ICE RUSSEL 2000 MINI-1 RTAM7; 2017-FUT-354122	Variable Annuities..............	Exh 5.....	Equity/Index	06/16/2017	ICE Clear US, Inc.. 549300HWWR1D8OTS2G29	03/13/2017	..1,368.5500	..1,384.4000	.......(155,000)					.......(792,500)	.........(792,500)	3,300,000	0001	50
RTAM7...	2,000	136,399,820	Short ICE RUSSEL 2000 MINI-1 RTAM7; 2017-FUT-354233	Variable Annuities..............	Exh 5.....	Equity/Index	06/16/2017	ICE Clear US, Inc.. 549300HWWR1D8OTS2G29	03/14/2017	..1,363.9982	..1,384.4000	.......(310,000)					....(2,040,180)	......(2,040,180)	6,600,000	0001	50
RTAM7...	432	..29,316,060	Short ICE RUSSEL 2000 MINI-1 RTAM7; 2017-FUT-354242	Variable Annuities..............	Exh 5.....	Equity/Index	06/16/2017	ICE Clear US, Inc.. 549300HWWR1D8OTS2G29	03/14/2017	..1,357.2250	..1,384.4000	.........(66,960)					.......(586,980)	.........(586,980)	1,425,600	0001	50
RTAM7...	1,000	..67,972,148	Short ICE RUSSEL 2000 MINI-1 RTAM7; 2017-FUT-354281	Variable Annuities..............	Exh 5.....	Equity/Index	06/16/2017	ICE Clear US, Inc.. 549300HWWR1D8OTS2G29	03/14/2017	..1,359.4430	..1,384.4000	.......(155,000)					....(1,247,853)	......(1,247,853)	3,300,000	0001	50
RTAM7...	1,500	102,696,010	Short ICE RUSSEL 2000 MINI-1 RTAM7; 2017-FUT-354483	Variable Annuities..............	Exh 5.....	Equity/Index	06/16/2017	ICE Clear US, Inc.. 549300HWWR1D8OTS2G29	03/15/2017	..1,369.2801	..1,384.4000	.......(232,500)					....(1,133,990)	......(1,133,990)	4,950,000	0001	50
RTAM7...	500	..34,231,250	Short ICE RUSSEL 2000 MINI-1 RTAM7; 2017-FUT-354501	Variable Annuities..............	Exh 5.....	Equity/Index	06/16/2017	ICE Clear US, Inc.. 549300HWWR1D8OTS2G29	03/15/2017	..1,369.2500	..1,384.4000	.........(77,500)					.......(378,750)	.........(378,750)	1,650,000	0001	50
VGM7.....	195	6,971,749	Short EUREX DJ 50 VGM7; 2017-FUT-353780	Variable Annuities..............	Exh 5.....	Equity/Index	06/16/2017	EUREX Clearing.... 06X922CGZE976DBY7657.	03/10/2017	..3,588.3403	..3,664.2783	.........(31,285)					.......(148,079)	.........(148,079)	520,179	0001	10

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	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year-end (b)	22 Value of One (1) Point
13429999. Total-Short Futures-Hedging Other												4,547,895	0	0	0	0	(9,383,329)	(9,383,329)	179,257,779	XXX	XXX
1389999. Total-Short Futures												4,547,895	0	0	0	0	(9,383,329)	(9,383,329)	179,257,779	XXX	XXX
1409999. Total-Hedging Other												5,238,833	0	0	0	0	(4,318,760)	(4,318,760)	206,691,879	XXX	XXX
1449999. TOTAL												5,238,833	0	0	0	0	(4,318,760)	(4,318,760)	206,691,879	XXX	XXX

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	-	-	0	7,444,178	(2,205,345)	5,238,833	206,691,879	206,691,879
NAIC 1 Designation												
Bank of America NA	B4TYDEB6GKMZO031MB27	Y	Y	-	53,769,459	(128,838,155)	0	54,584,965	(128,855,239)	0	120,357,619	45,288,923
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	1,100,000	97,255,213	(125,810,466)	0	112,829,712	(126,114,766)	0	28,273,012	0
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y	-	31,505,267	(321,072,701)	0	29,193,998	(322,732,360)	0	23,425,826	0
Citibank N A	E57ODZWZ7FF32TWEFA76	Y	Y	110,731,054	272,682,525	(180,280,884)	0	261,869,432	(183,549,026)	0	417,220,135	398,890,722
Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	Y	Y	9,360,000	13,744,865	(1,016,159)	3,368,706	10,580,883	(4,222,800)	0	4,180,022	4,180,022
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	Y	-	146,729,869	(380,175,836)	0	155,571,542	(380,181,628)	0	37,407,907	0
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	262,901,644	279,977,033	(200,414,959)	0	279,096,470	(200,414,959)	0	88,705,992	0
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Y	Y	-	112,798,678	(125,785,475)	0	111,725,615	(125,785,475)	0	12,540,789	0
ING Capital Markets LLC	Z0MI2JT14K8OXYZWX446	Y	Y	3,000,000	2,697,719	-	0	2,697,719	-	0	35,894	0
JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	Y	Y	-	389,176,486	(431,477,644)	0	388,234,178	(431,477,644)	0	64,143,293	21,842,134
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Y	Y	-	134,164,578	(236,815,704)	0	134,164,578	(236,815,704)	0	7,841,988	0
National Australia Bank Limited	F8SB4JFBSYQFRQEH3Z21	Y	Y	-	386,870	-	386,870	330,185	-	330,185	36,332	36,332
NATIXIS SA	KX1WK48MPD4Y2NCUIZ63	Y	Y	-	-	(2,557,521)	0	-	(2,557,521)	0	254,730	0
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	5,550,000	3,905,083	-	0	3,874,765	-	0	39,907	0
Royal Bank of Scotland PLC THE	RR3QWICWWIPCS8A4S074	Y	Y	7,300,000	10,294,232	(155,760)	2,838,472	7,780,412	(672,866)	0	786,890	786,890
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Y	Y	-	108,344,188	(349,757,389)	0	108,389,333	(349,757,389)	0	19,113,158	0
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	-	3,807,498	(13,845,014)	0	3,559,452	(13,845,014)	0	1,992,888	0
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Y	Y	2,284,000	4,779,736	(231,540)	2,264,196	2,040,529	(48,611)	0	1,449,607	1,449,607
Zurich Capital Markets Inc	549300S0R4CI3MOYI681	Y	Y	-	3,190,213	-	3,190,213	3,190,213	-	3,190,213	-	0
0299999. Total NAIC 1 Designation				402,226,698	1,669,209,513	(2,498,235,208)	12,048,457	1,669,713,978	(2,507,031,003)	3,520,398	827,805,992	472,474,631
NAIC 2 Designation												
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Y	Y	10,022,865	5,723,023	(772,776)	0	9,823,625	(798,767)	0	45,716,528	40,643,910
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	166,260,592	501,510,976	(334,493,474)	756,910	501,596,520	(334,493,474)	842,454	59,191,577	59,191,577
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Y	Y	1,948,700	274,528,891	(333,951,184)	0	277,437,390	(333,971,388)	0	83,401,158	22,030,164
0399999. Total NAIC 2 Designation				178,232,157	781,762,890	(669,217,434)	756,910	788,857,535	(669,263,629)	842,454	188,309,262	121,865,651
0899999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX	18,452,294	151,206,159	(531,119,043)	0	154,156,331	(530,932,198)	0	1,270,402,548	872,037,370
0999999. Gross Totals				598,911,149	2,602,178,562	(3,698,571,685)	12,805,367	2,620,172,022	(3,709,432,175)	9,601,685	2,493,209,681	1,673,069,532
1. Offset per SSAP No. 64					-	-						
2. Net after right of offset per SSAP No. 64					2,602,178,562	(3,698,571,685)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Bank of America NA B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3136AD S3 4	FANNIE MAE FNMA_13-41	13,338,481	13,559,667	14,337,813	05/25/2043	V
Bank of America NA B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3136AQ KE 9	FANNIE MAE FNMA_15-83	11,114,423	11,411,225	11,896,108	11/25/2045	V
Bank of America NA B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3137BM T7 1	FREDDIE MAC FHLMC_4548	3,804,947	3,863,356	4,073,960	01/15/2046	V
Bank of America NA B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	31396C 3Y 4	FREDDIE MAC REFERENCE REMIC -T FHMLC_R003	8,552,866	7,833,195	7,636,289	10/15/2035	V
Bank of America NA B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	31396C 3Y 4	FREDDIE MAC REFERENCE REMIC -T FHMLC_R003	22,560,380	20,662,063	20,377,371	10/15/2035	V
Bank of America NA B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	31396H AL 3	FREDDIE MAC FHLMC_5	2,232,237	2,044,242	2,010,758	02/15/2036	V
Bank of America NA B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	38374H PY 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA_04-54	12,822,264	11,596,000	11,465,255	07/20/2034	V
Bank of America NA B4TYDEB6GKMZO031MB27	Treasury	912810 RG 5	UNITED STATES TREASURY	20,735,266	19,400,000	17,220,137	05/15/2044	I
Bank of America NA B4TYDEB6GKMZO031MB27	Treasury	912803 BV 4	UNITED STATES TREASURY	5,899,507	7,904,000	4,579,844	11/15/2028	I
Bank of America NA B4TYDEB6GKMZO031MB27	Treasury	912828 H9 4	UNITED STATES TREASURY	2,185,146	2,186,000	2,186,469	02/15/2018	I
Bank of America NA B4TYDEB6GKMZO031MB27	Treasury	912810 RN 0	UNITED STATES TREASURY	17,917,588	18,445,000	18,473,237	08/15/2045	I
Bank of America NA B4TYDEB6GKMZO031MB27	Treasury	912810 RQ 3	UNITED STATES TREASURY	134,707	150,000	145,239	02/15/2046	I
Bank of America NA B4TYDEB6GKMZO031MB27	Treasury	912803 DH 3	UNITED STATES TREASURY	12,831,143	25,000,000	8,792,739	08/15/2039	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3132QS B6 4	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	5,404,851	5,261,921	5,436,565	08/01/2045	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	38,346,608	38,436,116	38,584,784	05/01/2043	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	31418T DY 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11,089,197	10,129,352	10,381,270	06/01/2040	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Treasury	912828 H9 4	UNITED STATES TREASURY	11,550,486	11,555,000	11,557,478	02/15/2018	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	31283H 7D 1	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	5,521,049	5,218,768	5,615,512	05/01/2034	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	6,296,657	6,311,355	6,546,768	05/01/2043	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	31402R AQ 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	7,304,905	6,375,463	6,507,747	12/01/2032	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3140F0 HX 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	23,901,429	24,036,887	23,965,891	10/01/2046	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Treasury	912810 RC 4	UNITED STATES TREASURY	10,999,131	9,864,000	9,753,818	08/15/2043	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Treasury	912828 W3 0	UNITED STATES TREASURY	99,779,297	100,000,000	99,788,959	02/28/2019	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3138WJ 5Y 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	27,621,365	26,211,067	27,525,560	03/01/2047	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Treasury	912828 D5 6	UNITED STATES TREASURY	28,373,579	28,134,000	28,211,012	08/15/2024	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Treasury	912828 XB 1	UNITED STATES TREASURY	10,462,722	10,617,000	10,416,777	05/15/2025	V
Citigroup Global Markets Inc. MBNUM2BPBDO7JBLYG310	Treasury	912803 EH 2	UNITED STATES TREASURY	9,639,821	22,300,000	9,036,570	05/15/2044	I
Citigroup Global Markets Inc. MBNUM2BPBDO7JBLYG310	Treasury	912834 JH 2	UNITED STATES TREASURY	16,495,495	34,500,000	15,297,271	11/15/2040	I
CME (CME GROUP Inc.) LCZ7XYGSLJUHFXNXND88	Cash		Cash	61,172,413	61,172,413	61,172,413		V
CME (CME GROUP Inc.) LCZ7XYGSLJUHFXNXND88	Cash		Cash	13,322,971	13,322,971	13,322,971		V
CME (CME GROUP Inc.) LCZ7XYGSLJUHFXNXND88	Cash		Cash	318,065,770	318,065,770	318,065,770		V
Credit Suisse International E58DKGMJYYYJLN8C3868	Treasury	912810 RH 3	UNITED STATES TREASURY	12,843,317	12,578,000	11,916,290	08/15/2044	V
Credit Suisse International E58DKGMJYYYJLN8C3868	Treasury	912810 RJ 9	UNITED STATES TREASURY	27,234,049	27,313,000	25,080,164	11/15/2044	V
Credit Suisse International E58DKGMJYYYJLN8C3868	Treasury	912810 RP 5	UNITED STATES TREASURY	34,755,796	34,914,000	26,699,202	11/15/2045	V
Credit Suisse International E58DKGMJYYYJLN8C3868	Treasury	912828 W3 0	UNITED STATES TREASURY	6,865,813	6,881,000	6,865,288	02/28/2019	V
Credit Suisse International E58DKGMJYYYJLN8C3868	Treasury	912828 W3 0	UNITED STATES TREASURY	113,438,085	113,689,000	113,449,070	02/28/2019	V
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELII46	Treasury	912803 DG 5	UNITED STATES TREASURY	18,155,538	35,000,000	13,442,485	05/15/2039	I
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELII46	Treasury	912803 EF 6	UNITED STATES TREASURY	22,935,697	52,600,000	22,155,062	02/15/2044	I
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELII46	Treasury	912803 EJ 8	UNITED STATES TREASURY	27,840,591	65,000,000	26,136,949	08/15/2044	I
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELII46	Treasury	912833 4X 5	UNITED STATES TREASURY	12,286,675	20,000,000	8,883,701	02/15/2034	I
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELII46	Treasury	912834 JB 5	UNITED STATES TREASURY	4,104,409	8,500,000	3,802,408	08/15/2040	I
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELII46	Treasury	912834 JH 2	UNITED STATES TREASURY	5,976,629	12,500,000	5,542,489	11/15/2040	I
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELII46	Treasury	912803 CZ 4	UNITED STATES TREASURY	8,639,372	15,000,000	5,782,440	02/15/2037	I
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELII46	Corporate	20825C AP 9	CONOCOPHILLIPS	4,760,680	4,000,000	3,987,097	05/15/2038	I
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELII46	Corporate	437076 AS 1	HOME DEPOT INC	6,338,100	5,000,000	4,923,775	12/16/2036	I

Statement as of March 31, 2017 of the **Brighthouse Life Insurance Company**

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1		2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse		Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912834 JB 5	UNITED STATES TREASURY	38,871,172	80,500,000	36,011,044	08/15/2040.	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Corporate	931142 BF 9	WAL-MART STORES INC	262,760	180,000	201,405	02/15/2030.	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Corporate	931142 CM 3	WAL-MART STORES INC	4,821,914	3,700,000	3,721,671	04/15/2038.	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912828 H9 4	UNITED STATES TREASURY	2,029,207	2,030,000	2,030,435	02/15/2018.	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912828 U2 4	UNITED STATES TREASURY	9,244,204	9,564,000	9,163,250	11/15/2026.	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Corporate	233835 AQ 0	DAIMLER FINANCE NORTH AMERICA LLC	7,063,580	4,671,000	5,665,150	01/18/2031.	I
Goldman Sachs & Co.	FOR8UP27PHTHYVLBNG30	Treasury	912803 EA 7	UNITED STATES TREASURY	3,591,345	8,000,000	3,316,806	02/15/2043.	I
Goldman Sachs & Co.	FOR8UP27PHTHYVLBNG30	Treasury	912803 EC 3	UNITED STATES TREASURY	2,284,615	5,132,000	1,916,455	05/15/2043.	I
Goldman Sachs & Co.	FOR8UP27PHTHYVLBNG30	Treasury	912803 EH 2	UNITED STATES TREASURY	2,205,487	5,102,000	2,067,470	05/15/2044.	I
Goldman Sachs & Co.	FOR8UP27PHTHYVLBNG30	Treasury	912810 RK 6	UNITED STATES TREASURY	1,363,855	1,515,000	1,096,795	02/15/2045.	I
Goldman Sachs & Co.	FOR8UP27PHTHYVLBNG30	Treasury	912810 RP 5	UNITED STATES TREASURY	15,691,574	15,763,000	12,054,176	11/15/2045.	I
Goldman Sachs & Co.	FOR8UP27PHTHYVLBNG30	Treasury	912810 RU 4	UNITED STATES TREASURY	1,070,120	1,101,000	886,546	11/15/2046.	I
Goldman Sachs & Co.	FOR8UP27PHTHYVLBNG30	Treasury	912834 JB 5	UNITED STATES TREASURY	1,786,625	3,700,000	1,655,166	08/15/2040.	I
Goldman Sachs & Co.	FOR8UP27PHTHYVLBNG30	Treasury	912828 H9 4	UNITED STATES TREASURY	3,774,525	3,776,000	3,776,810	02/15/2018.	I
Goldman Sachs & Co.	FOR8UP27PHTHYVLBNG30	Treasury	912803 DJ 9	UNITED STATES TREASURY	2,029,831	4,000,000	1,518,601	11/15/2039.	I
Goldman Sachs & Co.	FOR8UP27PHTHYVLBNG30	Treasury	912803 EC 3	UNITED STATES TREASURY	18,024,957	40,490,000	21,463,851	05/15/2043.	I
Goldman Sachs & Co.	FOR8UP27PHTHYVLBNG30	Treasury	912803 CZ 4	UNITED STATES TREASURY	5,523,439	9,590,000	3,696,906	02/15/2037.	I
Goldman Sachs & Co.	FOR8UP27PHTHYVLBNG30	Treasury	912803 DD 2	UNITED STATES TREASURY	3,559,291	6,500,000	3,251,567	05/15/2038.	I
Goldman Sachs & Co.	FOR8UP27PHTHYVLBNG30	Treasury	912803 DP 5	UNITED STATES TREASURY	3,106,762	6,375,000	2,375,079	11/15/2040.	I
Goldman Sachs & Co.	FOR8UP27PHTHYVLBNG30	Treasury	912828 R3 6	UNITED STATES TREASURY	991,403	1,056,000	1,062,042	05/15/2026.	I
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Treasury	912810 RK 6	UNITED STATES TREASURY	4,013,245	4,458,000	3,227,399	02/15/2045.	V
JP Morgan Securities LLC	ZBUT11V806EZRVTWT807	Treasury	912834 JB 5	UNITED STATES TREASURY	5,794,460	12,000,000	5,368,106	08/15/2040.	I
JP Morgan Securities LLC	ZBUT11V806EZRVTWT807	Treasury	912803 CX 9	UNITED STATES TREASURY	2,134,922	3,545,000	1,450,430	02/15/2036.	I
JP Morgan Securities LLC	ZBUT11V806EZRVTWT807	Treasury	912803 CZ 4	UNITED STATES TREASURY	2,269,275	3,940,000	1,518,854	02/15/2037.	I
JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	Treasury	912810 RS 9	UNITED STATES TREASURY	15,113,183	16,848,000	11,815,753	05/15/2046.	V
JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	Treasury	912810 RU 4	UNITED STATES TREASURY	13,230,226	13,612,000	10,960,639	11/15/2046.	V
Morgan Stanley & Co International plc	4PQUHN3JPFGFNF3BB653	Corporate	69353R EF 1	PNC BANK NATIONAL ASSOCIATION	18,183,286	17,951,000	18,579,189	10/30/2024.	V
Morgan Stanley & Co International plc	4PQUHN3JPFGFNF3BB653	Treasury	912828 K7 4	UNITED STATES TREASURY	9,783,509	10,040,000	9,764,014	08/15/2025.	V
Morgan Stanley & Co International plc	4PQUHN3JPFGFNF3BB653	Corporate	03523T BE 7	ANHEUSER-BUSCH INBEV WORLDWIDE INC	29,748,514	27,118,556	29,996,062	01/15/2019.	V
Morgan Stanley & Co International plc	4PQUHN3JPFGFNF3BB653	Corporate	17305E EE 1	CITIBANK CREDIT CARD ISSUANCE TRUST CCCIT_08-A1	7,423,702	7,166,000	7,319,889	02/07/2020.	V
Morgan Stanley & Co International plc	4PQUHN3JPFGFNF3BB653	Treasury	912810 QY 7	UNITED STATES TREASURY	2,249,495	2,358,000	2,366,867	11/15/2042.	V
Morgan Stanley & Co International plc	4PQUHN3JPFGFNF3BB653	Treasury	912828 W3 0	UNITED STATES TREASURY	10,105,647	10,128,000	10,107,268	02/28/2019.	V
Morgan Stanley & Co International plc	4PQUHN3JPFGFNF3BB653	Treasury	912828 W3 0	UNITED STATES TREASURY	11,994,469	12,021,000	11,995,631	02/28/2019.	V
MORGAN STANLEY & CO LLC	9R7GPTSO7KV3UQJZQ078	Treasury	912828 KD 1	UNITED STATES TREASURY	2,837,571	2,760,000	2,749,681	02/15/2019.	I
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Treasury	912810 RH 3	UNITED STATES TREASURY	1,186,511	1,162,000	1,100,869	08/15/2044.	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Treasury	912810 RJ 9	UNITED STATES TREASURY	27,208,124	27,287,000	25,056,290	11/15/2044.	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Treasury	912828 W3 0	UNITED STATES TREASURY	6,073,566	6,087,000	6,073,101	02/28/2019.	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Treasury	912810 QZ 4	UNITED STATES TREASURY	5,687,321	5,566,000	5,515,990	02/15/2043.	V
NATIXIS SA	KX1WK48MPD4Y2NCUIZ63	Corporate	17275R AE 2	CISCO SYSTEMS INC	277,328	261,000	279,074	02/15/2019.	V
NATIXIS SA	KX1WK48MPD4Y2NCUIZ63	Corporate	05541V AE 6	BG ENERGY CAPITAL PLC	1,741,328	1,651,000	1,644,431	10/15/2021.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Treasury	912810 RQ 3	UNITED STATES TREASURY	9,664,781	10,762,000	10,420,396	02/15/2046.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	97670M AA 4	WISCONSIN GAS LLC	7,237,830	6,000,000	5,988,258	12/01/2035.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	17305E DY 8	CITIBANK CREDIT CARD ISSUANCE TRUST CCCIT_07-A8	5,971,026	5,854,000	5,851,861	09/20/2019.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Treasury	912828 W3 0	UNITED STATES TREASURY	24,221,424	24,275,000	24,223,770	02/28/2019.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	17275R AE 2	CISCO SYSTEMS INC	4,879,276	4,592,000	4,606,326	02/15/2019.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	00037B AC 6	ABB FINANCE USA INC	10,495,208	10,055,000	8,906,109	05/08/2042.	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)
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	03523T BJ 6	ANHEUSER-BUSCH INBEV WORLDWIDE INC	2,989,700	2,000,000	1,985,132	11/15/2039.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	17275R AF 9	CISCO SYSTEMS INC	38,760,598	31,724,955	31,004,231	01/15/2040.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	97670M AA 4	WISCONSIN GAS LLC	6,824,067	5,657,000	6,004,221	12/01/2035.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	976826 BD 8	WISCONSIN POWER AND LIGHT COMPANY	24,288,765	19,655,000	20,971,097	07/31/2034.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	US Agency - Loan Backed	3138X3 XH 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	9,021,783	9,042,841	9,054,855	09/01/2043.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	00724F AC 5	ADOBE SYSTEMS INCORPORATED	11,995,176	11,881,000	11,777,857	02/01/2025.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	03076C AG 1	AMERIPRISE FINANCIAL INC	16,004,101	15,508,000	15,853,195	10/15/2024.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	09247X AE 1	BLACKROCK INC	4,753,375	4,389,000	4,564,713	12/10/2019.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	17275R AE 2	CISCO SYSTEMS INC	14,841,838	13,968,000	14,935,292	02/15/2019.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	17305E DY 8	CITIBANK CREDIT CARD ISSUANCE TRUST CCCIT_07-A8	19,175,825	18,800,000	18,975,828	09/20/2019.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	17305E EE 1	CITIBANK CREDIT CARD ISSUANCE TRUST CCCIT_08-A1	17,529,510	16,921,000	17,284,377	02/07/2020.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	US Agency - Loan Backed	3138WJ MG 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	21,689,429	21,149,166	21,683,580	12/01/2046.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	589331 AN 7	MERCK & CO INC	2,193,426	2,043,000	2,183,697	06/30/2019.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Treasury	912810 QY 7	UNITED STATES TREASURY	16,303,593	17,090,000	17,154,265	11/15/2042.	V
UBS AG	BFM8T61CT2L1QCEMIK50	Corporate	25468P CK 0	WALT DISNEY CO	826,556	764,000	817,438	03/15/2019.	V
UBS AG	BFM8T61CT2L1QCEMIK50	Treasury	912810 QB 7	UNITED STATES TREASURY	2,992,796	2,447,000	2,446,439	05/15/2039.	V
UBS AG	BFM8T61CT2L1QCEMIK50	US Agency - Loan Backed	31417G H3 3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5,758,688	5,803,846	5,841,858	05/01/2043.	V
UBS AG	BFM8T61CT2L1QCEMIK50	Corporate	347075 AC 7	FORT CARSON FAMILY HSG L L C COLO	694,300	629,000	662,951	11/15/2021.	V
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 QT 8	UNITED STATES TREASURY	2,383,591	2,325,100	2,393,652	11/15/2041.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 RB 6	UNITED STATES TREASURY	4,264,700	4,373,000	3,625,732	05/15/2043.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 RD 2	UNITED STATES TREASURY	23,118,116	20,286,000	19,819,688	11/15/2043.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 RE 0	UNITED STATES TREASURY	11,161,719	10,000,000	9,615,760	02/15/2044.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 RK 6	UNITED STATES TREASURY	6,063,979	6,736,000	4,876,573	02/15/2045.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 RS 9	UNITED STATES TREASURY	15,500,700	17,280,000	12,118,721	05/15/2046.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 RU 4	UNITED STATES TREASURY	6,474,180	6,661,000	5,363,563	11/15/2046.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 QY 7	UNITED STATES TREASURY	39,564,594	41,473,000	41,628,954	11/15/2042.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 RQ 3	UNITED STATES TREASURY	16,164,844	18,000,000	17,428,649	02/15/2046.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 PT 9	UNITED STATES TREASURY	1,542,666	1,180,000	1,150,802	02/15/2037.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912810 QA 9	UNITED STATES TREASURY	950,220	862,000	843,092	02/15/2039.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912828 R3 6	UNITED STATES TREASURY	17,297,908	18,425,000	18,530,414	05/15/2026.	I
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21	Treasury	912828 WJ 5	UNITED STATES TREASURY	19,941,002	19,583,000	19,434,325	05/15/2024.	I
0199999. Totals					1,893,545,088	2,115,441,295	1,806,897,205	XXX	XXX
Collateral Pledged to Reporting Entity									
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Cash		Cash	1,100,000	1,100,000	XXX		V
Citibank N A	E57ODZWZ7FF32TWEFA76	Cash		Cash	110,731,054	110,731,054	XXX		V
Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	Cash		Cash	9,360,000	9,360,000	XXX		V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128L1 PR 5	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	338,592	300,085	XXX	12/01/2037.	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128MM Q2 2	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	116,478	115,073	XXX	07/01/2028.	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128P7 6A 6	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	7,048,691	6,636,385	XXX	05/01/2034.	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128PW M5 4	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	471,089	457,519	XXX	09/01/2026.	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128PX RB 4	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	7,088,172	6,894,587	XXX	01/01/2027.	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31300M RL 9	FEDERAL HOME LOAN MORTGAGE CORPORATION	7,879,999	7,816,428	XXX	08/01/2044.	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31306X QR 7	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	2,067,500	2,042,099	XXX	09/01/2027.	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31307N GR 9	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	1,270,383	1,236,307	XXX	06/01/2030.	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3132JN ML 8	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	2,523,679	2,379,506	XXX	09/01/2043.	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)
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3132M9 VT 8	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	3,186,552	3,018,411	XXX	10/01/2044	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3132QT UQ 7	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	5,815,149	5,497,347	XXX	10/01/2045	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3132WD CU 6	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	2,274,943	2,289,968	XXX	04/01/2046	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31371N GS 8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	314,434	280,291	XXX	07/01/2037	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138AV HY 4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	271,531	264,287	XXX	11/01/2020	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138EL 5M 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4,157,024	3,817,193	XXX	11/01/2043	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138EL TB 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	621,180	593,217	XXX	09/01/2028	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138EP DZ 4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,967,975	2,899,228	XXX	10/01/2029	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138EP FZ 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	6,799,471	6,586,598	XXX	03/01/2045	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138WB HC 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	502,312	477,283	XXX	03/01/2044	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138WD UR 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	22,402,558	21,811,289	XXX	01/01/2030	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138X0 A6 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	926,099	900,070	XXX	07/01/2028	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138X6 Y5 8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,123,825	1,059,640	XXX	11/01/2043	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138Y3 WK 3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	434,839	412,677	XXX	09/01/2044	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3140FB JF 8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	7,370,213	6,968,192	XXX	07/01/2046	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31416X E3 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10,349,087	9,794,096	XXX	12/01/2040	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31417E UB 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	5,166,816	5,043,101	XXX	02/01/2043	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31418A HW 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,055,080	1,042,315	XXX	08/01/2027	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31418A U4 8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	483,090	475,964	XXX	07/01/2023	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31418M VA 7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	993,416	954,574	XXX	01/01/2040	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31418U 3D 4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	731,840	708,648	XXX	07/01/2040	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31419K J3 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,834,139	1,738,800	XXX	11/01/2040	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	38375G QW 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA_12-94	170,871	169,838	XXX	05/20/2040	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912810 QK 7	UNITED STATES TREASURY	2,457,870	2,123,000	XXX	08/15/2040	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912810 QS 0	UNITED STATES TREASURY	5,681,605	5,001,000	XXX	08/15/2041	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912810 RB 6	UNITED STATES TREASURY	1,749,570	1,794,000	XXX	05/15/2043	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912810 RD 2	UNITED STATES TREASURY	7,326,549	6,429,000	XXX	11/15/2043	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912828 M9 8	UNITED STATES TREASURY	12,040,985	12,074,000	XXX	11/30/2020	V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128M5 BM 1	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	2,738,972	2,452,510	XXX	10/01/2037	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128MD RC 9	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	3,971,201	3,805,152	XXX	10/01/2026	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128NC MW 1	FEDERAL HOME LOAN MORTGAGE CORPORATION	2,469,690	2,386,063	XXX	10/01/2035	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128NH WS 8	FEDERAL HOME LOAN MORTGAGE CORPORATION	4,738,089	4,485,976	XXX	03/01/2037	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128PX 3E 4	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	2,694,459	2,625,608	XXX	02/01/2027	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128QS M9 4	FEDERAL HOME LOAN MORTGAGE CORPORATION	3,315,011	3,105,125	XXX	10/01/2037	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31306X QR 7	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	4,284,374	4,231,738	XXX	09/01/2027	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3132LP LU 1	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	3,618,331	3,489,513	XXX	08/01/2035	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138XM F5 4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	2,773,059	2,622,670	XXX	03/01/2044	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138Y3 UW 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4,486,839	4,364,120	XXX	09/01/2029	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3140FT KD 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	912,565	871,735	XXX	02/01/2037	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31416X E3 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,144,979	1,083,577	XXX	12/01/2040	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31417G RJ 7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	9,373,127	9,321,528	XXX	05/01/2023	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	US Agency - Loan Backed	36202F KM 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION II	605,093	568,350	XXX	09/20/2040	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912810 QL 5	UNITED STATES TREASURY	5,210,295	4,262,000	XXX	11/15/2040	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912810 RD 2	UNITED STATES TREASURY	12,116,327	10,632,000	XXX	11/15/2043	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912828 B6 6	UNITED STATES TREASURY	8,438,594	8,152,000	XXX	02/15/2024	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912828 M9 8	UNITED STATES TREASURY	8,303,234	8,326,000	XXX	11/30/2020	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1		2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse		Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Treasury	912828 N4 8	UNITED STATES TREASURY	18,522,793	18,504,000	XXX	12/31/2020.	I
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Treasury	912828 S9 2	UNITED STATES TREASURY	4,106,328	4,336,000	XXX	07/31/2023.	I
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Treasury	912828 TS 9	UNITED STATES TREASURY	4,232,123	4,238,000	XXX	09/30/2017.	I
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Treasury	912828 TW 0	UNITED STATES TREASURY	16,832,558	16,850,000	XXX	10/31/2017.	I
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Treasury	912810 RD 2	UNITED STATES TREASURY	10,022,865	8,795,000	XXX	11/15/2043.	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Treasury	912810 FF 0	UNITED STATES TREASURY	6,482,685	5,068,000	XXX	11/15/2028.	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Treasury	912810 RB 6	UNITED STATES TREASURY	8,663,982	8,884,000	XXX	05/15/2043.	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Treasury	912810 RD 2	UNITED STATES TREASURY	632,483	555,000	XXX	11/15/2043.	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Treasury	912810 RH 3	UNITED STATES TREASURY	2,646,675	2,592,000	XXX	08/15/2044.	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Treasury	912810 RK 6	UNITED STATES TREASURY	3,528,919	3,920,000	XXX	02/15/2045.	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Treasury	912810 RN 0	UNITED STATES TREASURY	1,056,890	1,088,000	XXX	08/15/2045.	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Treasury	912810 RP 5	UNITED STATES TREASURY	11,905,806	11,960,000	XXX	11/15/2045.	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Treasury	912828 G3 8	UNITED STATES TREASURY	32,818,350	32,880,000	XXX	11/15/2024.	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Treasury	912828 L2 4	UNITED STATES TREASURY	15,339,732	15,452,000	XXX	08/31/2022.	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Treasury	912828 PN 4	UNITED STATES TREASURY	13,760,071	13,586,000	XXX	12/31/2017.	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Cash		Cash	69,425,000	69,425,000	XXX		V
ICE Clear US, Inc.	549300HWWR1D8OTS2G29	Cash		Cash	18,452,294	18,452,294	XXX		V
ING CAPITAL MARKETS LLC	Z0MI2JT14K8OXYZWX446	Cash		Cash	3,000,000	3,000,000	XXX		V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	61166W AP 6	MONSANTO COMPANY	1,948,700	2,000,000	XXX	07/15/2044.	V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Cash		Cash	5,550,000	5,550,000	XXX		V
Royal Bank of Scotland PLC THE	RR3QWICWWIPCS8A4S074	Cash		Cash	7,300,000	7,300,000	XXX		V
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Cash		Cash	2,284,000	2,284,000	XXX		V
0299999. Totals					598,911,149	586,798,030	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. The activity for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $..........0 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

NONE

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
U.S. Government - Issuer Obligations						
912810 RL 4	UNITED STATES OF AMERICA		1	49,103,756	44,862,194	02/15/2045
0199999.	U.S. Government - Issuer Obligations			49,103,756	44,862,194	XXX
U.S. Government - Residential Mortgage-Backed Securities						
36202E 6E 4	GOVERNMENT NATIONAL MORTGAGE A GNMA II 5.000% 004469		1	7,071,214	6,644,876	06/20/2039
36225B ND 6	GINNIE MAE I		1	1,753,512	1,519,614	05/15/2031
36241K HR 2	GINNIE MAE I		1	456,491	439,142	06/15/2020
36241K LQ 9	GINNIE MAE I		1	709,132	635,523	01/15/2037
36292C BU 7	GINNIE MAE I		1	1,026,119	899,451	07/15/2035
0299999.	U.S. Government - Residential Mortgage-Backed Securities			11,016,468	10,138,606	XXX
0599999.	Total - U.S. Government			60,120,224	55,000,800	XXX
All Other Governments - Issuer Obligations						
05968C AA 0	BANCO LATINOAMERICANO DE COMER		2FE	10,500,011	10,499,913	04/04/2017
05968C AB 8	BANCO LATINOAMERICANO DE COMER		2FE	5,022,170	4,988,912	05/07/2020
0699999.	All Other Governments - Issuer Obligations			15,522,181	15,488,825	XXX
1099999.	Total - All Other Governments			15,522,181	15,488,825	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations						
452152 HT 1	ILLINOIS STATE OF 5.665% 3/1/2018		2FE	4,620,420	4,619,867	03/01/2018
452152 SJ 1	ILLINOIS STATE OF		2FE	2,045,100	2,026,324	07/01/2018
1199999.	U.S. States, Territories & Possessions - Issuer Obligations			6,665,520	6,646,191	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)			6,665,520	6,646,191	XXX
U.S. Spec. Rev. & Spec. Assessment Oblig. and all Non-Guar. Oblig. of Agencies & Authorities of Govts & Their U.S. Political Subdivisions - Issuer Obligations						
3130A4 GJ 5	FEDERAL HOME LOAN BANKS		1	39,997,080	39,993,675	04/25/2018
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations			39,997,080	39,993,675	XXX
U.S. Spec. Rev. & Spec. Assessment Oblig. and all Non-Guar. Oblig. of Agencies & Authorities of Govts & Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities						
3128JR HD 1	FEDERAL HOME LOAN MORTGAGE COR		1	329,980	312,549	01/01/2035
3128LB 2V 9	FEDERAL HOME LOAN MORTGAGE COR		1	165,547	152,498	06/01/2038
3128M7 QY 5	FEDERAL HOME LOAN MORTGAGE COR		1	737,524	678,405	06/01/2039
3128M8 B6 0	FEDERAL HOME LOAN MORTGAGE COR		1	2,993,676	2,950,134	10/01/2040
3128M9 U2 6	FEDERAL HOME LOAN MORTGAGE COR		1	2,090,685	2,116,983	10/01/2043
3128MD ML 4	FEDERAL HOME LOAN MORTGAGE COR		1	15,298,128	15,444,727	02/01/2028
3128MJ XR 6	FEDERAL HOME LOAN MORTGAGE COR		1	19,530,807	19,879,814	01/01/2046
3128MJ YC 8	FEDERAL HOME LOAN MORTGAGE COR		1	83,801,628	85,421,067	05/01/2046
3128MM TX 1	FEDERAL HOME LOAN MORTGAGE COR		1	4,533,852	4,567,318	08/01/2030
3128NC B8 6	FEDERAL HOME LOAN MORTGAGE COR		1	578,293	559,877	02/01/2035
3128NG ER 2	FEDERAL HOME LOAN MORTGAGE COR		1	846,709	805,274	09/01/2036
3128P7 QG 1	FEDERAL HOME LOAN MORTGAGE COR		1	11,955,426	11,400,165	01/01/2031
3128PS HR 1	FEDERAL HOME LOAN MORTGAGE COR		1	10,418,911	10,183,665	09/01/2025
3128QS 4A 1	FEDERAL HOME LOAN MORTGAGE COR		1	262,702	256,892	01/01/2037
31292H 4K 7	FEDERAL HOME LOAN MORTGAGE COR		1	568,037	502,208	12/01/2033
31292K 3Z 8	FEDERAL HOME LOAN MORTGAGE COR		1	24,090,970	23,351,218	09/01/2040
31292L FS 9	FEDERAL HOME LOAN MORTGAGE COR		1	15,318,691	15,336,648	03/01/2042
31292S CF 5	FEDERAL HOME LOAN MORTGAGE COR		1	578,669	584,340	12/01/2044
312942 CM 5	FEDERAL HOME LOAN MORTGAGE COR		1	8,620,304	8,362,396	09/01/2040
312942 CU 7	FEDERAL HOME LOAN MORTGAGE COR		1	20,247,055	19,636,739	09/01/2040
312942 F4 2	FEDERAL HOME LOAN MORTGAGE COR		1	14,914,334	14,451,342	09/01/2040
312942 KE 4	FEDERAL HOME LOAN MORTGAGE COR		1	12,690,736	12,280,033	09/01/2040
312944 PJ 4	FEDERAL HOME LOAN MORTGAGE COR		1	10,875,474	10,858,811	12/01/2040
312945 DS 4	FEDERAL HOME LOAN MORTGAGE COR		1	38,075,068	35,699,729	01/01/2041
312945 F2 9	FEDERAL HOME LOAN MORTGAGE COR		1	8,785,675	8,333,116	01/01/2041
31300M VP 5	FEDERAL HOME LOAN MORTGAGE COR		1	10,674,412	10,819,160	02/01/2045
31326K B3 0	FEDERAL HOME LOAN MORTGAGE COR		1	7,621,082	7,816,196	10/01/2045
31326K HW 0	FEDERAL HOME LOAN MORTGAGE COR		1	12,528,092	12,903,713	10/01/2045
3132L7 CW 7	FEDERAL HOME LOAN MORTGAGE COR		1	38,873,591	39,060,096	09/01/2045
3132QP E7 5	FEDERAL HOME LOAN MORTGAGE COR		1	3,777,318	3,893,073	04/01/2045
3132QT HS 8	FEDERAL HOME LOAN MORTGAGE COR		1	1,352,576	1,372,885	10/01/2045
3132QW M6 3	FEDERAL HOME LOAN MORTGAGE COR		1	13,257,273	13,538,807	03/01/2046
3132QW MS 5	FEDERAL HOME LOAN MORTGAGE COR		1	7,040,740	7,196,230	03/01/2046
31335A BF 4	FEDERAL HOME LOAN MORTGAGE COR		1	15,034,519	15,119,264	01/01/2044
31335A H7 6	FEDERAL HOME LOAN MORTGAGE COR		1	20,560,399	20,770,294	01/01/2045
31347A J4 7	FEDERAL HOME LOAN MORTGAGE COR		1	19,335,883	19,406,794	04/01/2046
31347A MD 3	FEDERAL HOME LOAN MORTGAGE COR		1	2,686,350	2,737,438	08/01/2046
3136A0 LW 5	FANNIE MAE FNMA_11-70		1	443,544	445,388	06/01/2030
3136A6 ZP 2	FANNIE MAE FNMA_12-66		1	1,920,169	1,928,924	06/01/2027
3136A9 TK 4	FANNIE MAE FNMA_12-128		1	480,454	465,995	10/01/2032
3136AA PN 9	FANNIE MAE FNMA_12-132		1	3,037,579	3,313,754	12/01/2032
3136AB MK 6	FANNIE MAE FNMA_12-14		1	1,716,744	1,825,772	01/01/2033
3136AB RR 6	FANNIE MAE FNMA_13-9		1	629,384	693,322	01/01/2043
3136AC P8 8	FANNIE MAE FNMA_14-15		1	498,596	501,438	03/01/2042
3136AC YX 3	FANNIE MAE FNMA_13-18J		1	3,120,708	3,332,723	11/01/2041
3136AD 7A 1	FANNIE MAE FNMA_13-49		1	778,550	851,873	05/01/2033
3136AE RY 5	FANNIE MAE FNMA_13-55		1	2,187,726	2,273,602	12/01/2032
3136AP ZR 6	FANNIE MAE FNMA_15-57		1	4,632,762	5,326,999	08/01/2035
3137AR FX 9	FREDDIE MAC FHLMC_4062		1	1,658,797	2,040,494	02/01/2041
3137AR J4 9	FREDDIE MAC FHLMC_4057		1	2,266,722	2,357,052	06/01/2027
3137AU TS 8	FREDDIE MAC FHLMC_4117		1	4,449,278	5,043,251	02/01/2042
3137B0 SA 3	FREDDIE MAC FHR_4186		1	1,796,725	1,821,392	03/01/2033
3137BK R8 5	FEDERAL HOME LOAN MORTGAGE COR		1	820,915	897,655	07/01/2030
3137BM M8 6	FREDDIC MAC FHLMC_4546		1	1,951,378	1,989,173	01/01/2031
3138A4 X7 5	FEDERAL NATIONAL MORTGAGE ASSO		1	14,064,061	13,221,464	01/01/2041

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
3138A4 Y3 3	FEDERAL NATIONAL MORTGAGE ASSO		1	7,826,105	7,764,771	01/01/2026
3138E0 RK 7	FEDERAL NATIONAL MORTGAGE ASSO		1	20,572,393	20,125,147	12/01/2041
3138EK AQ 8	FEDERAL NATIONAL MORTGAGE ASSO		1	8,244,514	8,299,009	11/01/2042
3138EK H6 5	FEDERAL NATIONAL MORTGAGE ASSO		1	7,162,241	7,283,080	12/01/2042
3138EL JN 4	FEDERAL NATIONAL MORTGAGE ASSO		1	15,342,749	14,878,487	06/01/2042
3138EM 3G 4	FEDERAL NATIONAL MORTGAGE ASSO		1	2,319,415	2,347,424	08/01/2039
3138EM QY 0	FEDERAL NATIONAL MORTGAGE ASSO		1	2,412,652	2,355,444	09/01/2043
3138EP ZL 1	FEDERAL NATIONAL MORTGAGE ASSO		1	8,565,018	8,573,332	06/01/2045
3138EQ NN 8	FEDERAL NATIONAL MORTGAGE ASSO		1	7,372,728	7,334,456	11/01/2045
3138EQ NX 6	FEDERAL NATIONAL MORTGAGE ASSO		1	7,995,418	8,026,410	10/01/2030
3138EQ W5 7	FEDERAL NATIONAL MORTGAGE ASSO		1	2,334,728	2,346,596	11/01/2045
3138ER P8 7	FEDERAL NATIONAL MORTGAGE ASSO		1	9,780,914	9,815,041	10/01/2046
3138LT L6 3	FEDERAL NATIONAL MORTGAGE ASSO		1	5,897,401	5,996,797	06/01/2042
3138LU Q9 9	FEDERAL NATIONAL MORTGAGE ASSO		1	9,798,745	9,846,989	05/01/2027
3138LU S2 2	FEDERAL NATIONAL MORTGAGE ASSO		1	2,904,681	2,920,747	06/01/2042
3138M6 A4 9	FEDERAL NATIONAL MORTGAGE ASSO		1	7,714,038	7,687,231	10/01/2027
3138NX RW 9	FEDERAL NATIONAL MORTGAGE ASSO		1	12,239,906	12,446,542	01/01/2043
3138WB B6 1	FEDERAL NATIONAL MORTGAGE ASSO		1	7,677,438	7,807,963	03/01/2029
3138WC CL 5	FEDERAL NATIONAL MORTGAGE ASSO		1	2,170,681	2,186,592	07/01/2044
3138WD 3S 8	FEDERAL NATIONAL MORTGAGE ASSO		1	15,036,704	15,171,743	02/01/2045
3138WE KK 4	FEDERAL NATIONAL MORTGAGE ASSO		1	5,611,811	5,663,771	04/01/2045
3138WE KT 5	FEDERAL NATIONAL MORTGAGE ASSO		1	6,038,764	6,091,678	04/01/2045
3138WE QJ 1	FEDERAL NATIONAL MORTGAGE ASSO		1	23,586,404	23,813,472	05/01/2030
3138WE XE 4	FEDERAL NATIONAL MORTGAGE ASSO		1	6,047,828	6,088,106	06/01/2045
3138WF 2U 9	FEDERAL NATIONAL MORTGAGE ASSO		1	19,449,964	19,510,170	11/01/2045
3138WF 2Z 8	FEDERAL NATIONAL MORTGAGE ASSO		1	36,016,136	36,476,536	11/01/2045
3138WG 3W 2	FEDERAL NATIONAL MORTGAGE ASSO		1	51,782,974	52,796,725	05/01/2046
3138WG 5R 1	FEDERAL NATIONAL MORTGAGE ASSO		1	23,608,835	24,408,372	05/01/2046
3138WG LA 0	FEDERAL NATIONAL MORTGAGE ASSO		1	38,640,948	39,400,832	02/01/2046
3138WG MC 5	FEDERAL NATIONAL MORTGAGE ASSO		1	11,804,419	12,001,675	02/01/2046
3138WH EX 6	FEDERAL NATIONAL MORTGAGE ASSO		1	21,761,265	22,392,617	06/01/2046
3138WX 4U 8	FEDERAL NATIONAL MORTGAGE ASSO		1	2,841,600	2,806,058	06/01/2043
3138WZ U2 6	FEDERAL NATIONAL MORTGAGE ASSO		1	3,092,098	3,115,541	08/01/2043
3138XR QF 9	FEDERAL NATIONAL MORTGAGE ASSO		1	2,532,906	2,499,822	08/01/2044
3138XU QR 6	FEDERAL NATIONAL MORTGAGE ASSO		1	2,470,852	2,475,132	05/01/2029
3138XY CD 4	FEDERAL NATIONAL MORTGAGE ASSO		1	87,356,301	87,917,732	02/01/2042
3138Y7 GA 4	FEDERAL NATIONAL MORTGAGE ASSO		1	6,012,702	6,133,272	01/01/2045
3138YK WB 5	FEDERAL NATIONAL MORTGAGE ASSO		1	1,922,036	1,953,600	05/01/2045
3138YK X5 7	FEDERAL NATIONAL MORTGAGE ASSO		1	9,449,664	9,458,958	06/01/2045
3138YX FR 1	FEDERAL NATIONAL MORTGAGE ASSO		1	5,304,027	5,357,363	08/01/2045
3138YY DN 0	FEDERAL NATIONAL MORTGAGE ASSO		1	10,369,754	10,455,539	11/01/2045
31392R E3 1	FREDDIE MAC FHLMC_2469		1	934,300	826,039	07/01/2032
31400H AV 5	FEDERAL NATIONAL MORTGAGE ASSO		1	198,638	195,740	02/01/2033
31402C 5C 2	FEDERAL NATIONAL MORTGAGE ASSO		1	76,710	75,942	09/01/2018
31402Q SE 2	FEDERAL NATIONAL MORTGAGE ASSO		1	406,377	397,752	10/01/2034
31403D QW 2	FEDERAL NATIONAL MORTGAGE ASSO		1	1,375,976	1,328,733	07/01/2036
31406L 3S 5	FEDERAL NATIONAL MORTGAGE ASSO		1	2,032,533	1,925,086	12/01/2036
31406W R3 0	FEDERAL NATIONAL MORTGAGE ASSO		1	1,338,582	1,262,961	06/01/2035
31406W R8 9	FEDERAL NATIONAL MORTGAGE ASSO		1	1,622,794	1,531,039	08/01/2035
31409J KP 4	FEDERAL NATIONAL MORTGAGE ASSO		1	393,988	371,602	06/01/2036
31409V J6 1	FEDERAL NATIONAL MORTGAGE ASSO		1	1,835,642	1,743,959	11/01/2036
31409X EC 9	FEDERAL NATIONAL MORTGAGE ASSO		1	654,455	614,702	04/01/2037
3140E1 AW 3	FEDERAL NATIONAL MORTGAGE ASSO		1	12,359,746	12,513,364	09/01/2045
3140E8 YM 4	FEDERAL NATIONAL MORTGAGE ASSO		1	16,268,539	16,424,415	11/01/2045
3140E8 YT 9	FEDERAL NATIONAL MORTGAGE ASSO		1	4,667,940	4,712,359	11/01/2045
3140EU GT 0	FEDERAL NATIONAL MORTGAGE ASSO		1	20,094,817	20,457,346	02/01/2046
3140EX ED 1	FEDERAL NATIONAL MORTGAGE ASSO		1	5,507,018	5,611,258	05/01/2046
3140F0 G5 7	FEDERAL NATIONAL MORTGAGE ASSO		1	7,821,607	8,111,451	10/01/2046
3140F1 Y8 9	FEDERAL NATIONAL MORTGAGE ASSO		1	2,611,601	2,696,903	06/01/2031
31410A UG 9	FEDERAL NATIONAL MORTGAGE ASSO		1	1,285,158	1,247,609	05/01/2036
31410F RV 9	FEDERAL NATIONAL MORTGAGE ASSO		1	186,137	178,142	09/01/2035
31410L K3 5	FEDERAL NATIONAL MORTGAGE ASSO		1	2,156,571	2,130,188	12/01/2042
31412B M6 6	FEDERAL NATIONAL MORTGAGE ASSO		1	1,789,168	1,703,131	11/01/2035
31416Q EZ 4	FEDERAL NATIONAL MORTGAGE ASSO		1	15,667,367	15,202,727	09/01/2040
31416X RN 2	FEDERAL NATIONAL MORTGAGE ASSO		1	7,855,624	7,478,181	02/01/2031
31417A H8 5	FEDERAL NATIONAL MORTGAGE ASSO		1	4,914,955	4,762,815	11/01/2041
31417F 3E 6	FEDERAL NATIONAL MORTGAGE ASSO		1	7,136,982	7,208,310	04/01/2043
31417G RY 4	FEDERAL NATIONAL MORTGAGE ASSO		1	26,969,767	27,426,113	05/01/2043
31417G XM 3	FEDERAL NATIONAL MORTGAGE ASSO		1	1,144,372	1,159,123	06/01/2043
31417Y UM 7	FEDERAL NATIONAL MORTGAGE ASSO		1	11,104,833	10,609,810	12/01/2030
31417Y VJ 3	FEDERAL NATIONAL MORTGAGE ASSO		1	15,302,627	14,410,696	01/01/2031
31417Y WV 5	FEDERAL NATIONAL MORTGAGE ASSO		1	10,489,629	9,986,172	02/01/2031
31418A KW 7	FEDERAL NATIONAL MORTGAGE ASSO		1	1,007,518	1,029,211	10/01/2042
31418B T5 5	FEDERAL NATIONAL MORTGAGE ASSO		1	538,063	544,676	08/01/2045
31418M 3L 4	FEDERAL NATIONAL MORTGAGE ASSO		1	1,038,208	969,278	12/01/2035
31418M XJ 6	FEDERAL NATIONAL MORTGAGE ASSO		1	621,726	585,102	09/01/2036
31418S 2E 8	FEDERAL NATIONAL MORTGAGE ASSO		1	12,620,255	12,237,081	09/01/2040
31418W DA 5	FEDERAL NATIONAL MORTGAGE ASSO		1	16,216,467	15,863,532	09/01/2025
31419B 4T 9	FEDERAL NATIONAL MORTGAGE ASSO		1	48,528,012	47,082,023	09/01/2040

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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
31419D MM 0	FEDERAL NATIONAL MORTGAGE ASSO.		1	546,073	532,098	09/01/2025
31335A HP 6	FEDERAL HOME LOAN MORTGAGE COR.		1	7,218,170	7,157,583	10/01/2045
3138EQ RZ 7	FEDERAL NATIONAL MORTGAGE ASSO.		1	70,329,445	69,710,453	11/01/2045
3138ER JQ 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	7,413,183	7,412,446	10/01/2046
3138WF BX 3	FEDERAL NATIONAL MORTGAGE ASSO.		1	9,714,539	9,666,911	07/01/2045
3138WF HS 8	FEDERAL NATIONAL MORTGAGE ASSO.		1	13,397,638	13,332,051	08/01/2045
3138WH W5 7	FEDERAL NATIONAL MORTGAGE ASSO.		1	51,448,129	50,927,499	09/01/2046
3140FX CQ 3	FEDERAL NATIONAL MORTGAGE ASSO.		1	9,570,973	9,482,359	04/12/2047
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities			1,482,987,817	1,481,956,912	XXX
U.S. Spec. Rev. & Spec. Assess. Oblig. and all Non-Guar. Oblig. of Agencies & Authorities of Govts & Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities						
63939F AC 4	NAVIENT STUDENT LOAN TRUST NAV.		1FE	11,644,642	11,452,332	07/25/2052
63939G AD 0	NAVIENT STUDENT LOAN TRUST NAV.		1FE	4,900,072	4,930,350	08/25/2050
63940L AC 8	NAVIENT STUDENT LOAN TRUST NAV.		1FE	10,150,082	10,000,000	03/25/2066
64031M AB 6	Nelnet Student Loan Trust.		1FE	5,534,091	5,634,360	06/25/2046
64033D AB 4	NELNET STUDENT LOAN TRUST NSLT.		1FE	4,691,018	4,784,199	06/25/2047
64033F AB 9	NELNET STUDENT LOAN TRUST NSLT.		1FE	12,023,066	12,216,408	01/25/2047
64033N AB 2	NELNET STUDENT LOAN TRUST NSLT.		1FE	5,406,194	5,625,082	05/25/2049
64033Q AC 3	NELNET STUDENT LOAN TRUST NSLT.		1FE	9,780,695	10,085,798	05/25/2049
78447Y AD 4	SLMA_13-3.		1FE	981,318	1,000,905	09/25/2043
2899999.	U.S. Special Revenue - Other Loan-Backed and Structured Securities			65,111,178	65,729,434	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations			1,588,096,075	1,587,680,021	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						
00440E AK 3	ACE INA HOLDINGS INC 5.8% 3/15/2018.		1FE	1,040,273	1,036,587	03/15/2018
00912X B* 4	AIR LEASE CORPORATION.		1FE	18,726,741	18,700,000	08/02/2020
02581F YA 1	AMERICAN EXPRESS CENTURION BAN.		1FE	2,036,970	2,032,500	06/12/2017
02581F YE 3	AMERICAN EXPRESS CENTURION BAN 6% 9/13/2017.		1FE	8,159,968	8,115,495	09/13/2017
0258M0 DY 2	AMERICAN EXPRESS CREDIT CORP.		1FE	15,227,430	15,000,000	09/14/2020
042735 BB 5	ARROW ELECTRONICS INC 3% 3/1/2018.		2FE	3,029,964	2,996,989	03/01/2018
05537G AA 3	BBVA BANCO CONTINENTAL SA.		2FE	4,827,114	4,739,582	08/26/2022
05567L 7E 1	BNP PARIBAS SA.		1FE	5,014,260	4,999,377	09/14/2017
05574L PT 9	BNP PARIBAS SA.		1FE	16,671,848	16,491,052	08/20/2018
056752 AD 0	BAIDU INC.		1FE	2,018,851	1,993,805	06/09/2019
05956N AB 8	BANCO DE CREDITO E INVERSIONES.		1FE	4,019,412	3,997,795	09/13/2017
06051G DZ 9	BANK OF AMERICA CORP BANK OF AMERICA CORP 7.625% 6/.		2FE	2,198,077	1,970,000	06/01/2019
064058 AA 8	Bank of New York Co Inc.		1FE	5,507,227	5,501,095	06/20/2017
09247X AC 5	BLACKROCK INC.		1FE	1,533,900	1,529,064	09/15/2017
22541H CC 4	CREDIT SUISSE NEW YORK BRANCH.		2FE	3,619,711	3,604,494	02/15/2018
225433 AT 8	CREDIT SUISSE GROUP FUNDING GU.		2FE	3,001,884	2,992,384	06/09/2023
22546Q AW 7	CREDIT SUISSE NEW YORK BRANCH.		1FE	5,003,530	5,000,000	04/27/2018
23329P AA 8	DNB BANK ASA.		1FE	6,000,306	5,999,994	04/03/2017
23341C AB 9	DNB BANK ASA.		1FE	21,234,654	21,036,916	06/02/2021
233851 CA 0	DAIMLER FINANCE NORTH AMERICA.		1FE	20,174,820	19,973,350	08/03/2020
25152R 2V 4	DEUTSCHE BANK AG.		2FE	5,005,885	5,000,000	08/20/2020
257469 AJ 5	DOMINION RESOURCES INC/VA.		2FE	3,582,563	3,440,866	08/01/2033
278062 AB 0	EATON CORPORATION.		2FE	3,249,802	3,250,190	11/02/2017
30217A AA 1	EXPERIAN FINANCE PLC.		2FE	7,514,108	7,499,163	06/15/2017
31620M AN 6	FIDELITY NATIONAL INFORMATION.		2FE	15,208,710	14,996,667	10/15/2018
345397 WQ 2	FORD MOTOR CREDIT COMPANY LLC.		2FE	5,021,825	5,000,000	03/12/2019
36160B AB 1	GDF SUEZ / ENGIE.		1FE	3,000,564	2,997,879	10/10/2017
36962G W7 5	GENERAL ELECTRIC CAPITAL CORP GENERAL ELEC CAP CORP .815% 05.		1FE	14,712,750	14,720,938	05/05/2026
36962G X7 4	GENERAL ELECTRIC CAPITAL CORP.		1FE	14,900,823	15,829,759	08/15/2036
375916 B* 3	GILDAN ACTIVEWEAR INC.		3	25,000,000	25,000,000	08/25/2023
38148L AB 2	GOLDMAN SACHS GROUP INCTHE.		1FE	30,403,200	30,204,584	04/23/2020
40051@ AA 0	GOLDMAN SACHS CAPITAL PARTNERS.		1Z	12,606,273	12,606,273	06/30/2017
404280 AZ 2	HSBC HOLDINGS PLC.		1FE	10,311,640	10,000,000	05/25/2021
40428H PK 2	HSBC BANK USA INC Float 9/24/2018.		1FE	5,027,270	5,000,000	09/24/2018
42241@ AG 4	HEARST CORP.		1	32,000,000	30,728,507	04/30/2025
500630 BW 7	KOREA DEVELOPMENT BANK.		1FE	9,555,955	9,534,310	08/22/2017
52206A AB 6	LEASEPLAN CORPORATION NV 2.5% 05/16/2018.		2FE	14,018,816	13,984,596	05/16/2018
571748 AS 1	MARSH&MCLENNAN COMPANIES INC 2.3% 4/1/2017.		1FE	26,498,993	26,500,000	04/01/2017
571903 AG 8	MARRIOTT INTERNATIONAL INC.		2FE	3,029,298	3,023,190	06/15/2017
589433 G@ 4	MEREDITH CORPORATION.		3	21,500,000	20,934,577	12/19/2022
62927# AD 8	NFL VENTURES LP.		1FE	5,660,411	5,612,581	03/31/2024
66765R AZ 9	NORTHWEST NATURAL GAS CO.		1FE	15,521,817	13,436,682	11/10/2027
709599 AL 8	PENSKE TRUCK LEASING COMPANY L.		2FE	3,544,734	3,498,102	07/17/2018
709629 AF 6	PENTAIR FINANCE SA.		2FE	1,002,719	991,725	12/01/2019
718172 AS 8	PHILIP MORRIS INTERNATIONAL IN.		1FE	2,748,086	2,748,951	08/21/2017
758750 A@ 2	REGAL-BELOIT CORPORATION.		2	1,000,000	994,849	08/23/2017
781172 AA 9	RUBY PIPELINE LLC.		2FE	20,997,375	21,000,000	04/01/2017
80280J DC 2	SANTANDER BANK NA.		2FE	23,094,116	23,000,000	01/12/2018
828807 CJ 4	SIMON PROPERTY GROUP LP.		1FE	7,511,453	7,498,786	09/15/2017
830505 AP 8	SKANDINAVISKA ENSKILDA BANKEN 1.75% 3/19/2018.		1FE	10,002,990	9,988,487	03/19/2018
85915# AK 7	STERICYCLE INC.		1	19,299,611	19,000,000	10/01/2021
86960B AC 6	SVENSKA HANDELSBANKEN AB.		1FE	6,999,790	7,003,694	03/21/2018
86960B AK 8	SVENSKA HANDELSBANKEN AB.		1FE	30,640,080	30,000,000	10/01/2020
87020P AA 5	SWEDBANK AB.		1FE	12,030,612	11,998,128	09/29/2017
87222# AB 1	TD WILLIAMSON INC.		3	5,000,000	4,991,360	06/30/2017
87305Q CL 3	TTX COMPANY.		1FE	15,015,450	14,988,153	02/01/2019
879360 B# 1	TELEDYNE TECHNOLOGIES INC.		2	25,402,225	25,000,000	11/05/2020

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89147L M# 4	TORTOISE ENERGY INFRASTRUCTURE		1FE	10,000,000	10,000,000	06/14/2020
89147L N* 7	TORTOISE ENERGY INFRASTRUCTURE		1FE	15,000,000	15,000,000	06/14/2025
89148B D# 5	TORTOISE MLP FUND INC		1FE	8,000,000	8,000,000	04/17/2021
89148B D@ 7	TORTOISE MLP FUND INC		1FE	17,500,000	17,500,000	09/09/2019
900150 AA 1	TURKIYE HALK BANKASI AS		3FE	3,003,750	2,998,898	07/19/2017
900734 A# 1	TUSCARORA GAS TRANSMISSION CO		2	4,130,665	4,105,947	08/21/2017
90351D AC 1	UBS GROUP FUNDING JERSEY LTD		1FE	15,279,870	15,000,000	09/24/2020
92343V BM 5	VERIZON COMMUNICATIONS INC		2FE	1,021,199	1,000,000	09/14/2018
92890H AB 8	WEA FINANCE LLC		2FE	2,018,996	1,997,965	09/17/2019
93933V BB 3	WASHINGTON MUTUAL BANK/HENDERS		6FE	400	-	05/20/2013
949746 NX 5	WELLS FARGO & COMPANY 5.625% 12/11/2017		1FE	7,499,151	7,454,754	12/11/2017
96329* KV 3	WHEELS INC		1	24,990,900	25,000,000	12/15/2017
D5472# AD 2	MOLKEREI ALOIS MUELLER		2	14,543,326	14,500,000	07/17/2017
F3166# AC 8	ESSILOR INTERNATIONAL COMPAGNI Series A 1.84% 5/4/2017		1	9,504,370	9,500,000	05/04/2017
F3166# AG 9	ESSILOR INTERNATIONAL COMPAGNI		1	11,000,000	11,000,000	11/04/2018
Q0458* AE 9	AQUASURE FINANCE PTY LTD		2FE	24,076,230	24,411,200	07/12/2027
BME23S NP 7	CTL Logistics		4Z	1,869,909	1,887,950	06/30/2021
BME221 EQ 5	SILVER STATE SOLAR POWER SOUTH		2Z	16,974,040	19,882,135	02/07/2035
999999 99 8	Summary Adjustment		2Z	(30)	(30)	04/01/2018
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			803,079,660	798,952,295	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
00191X AC 0	APS RESECURITIZATION TRUST APS		1FM	8,148,916	8,052,954	06/03/2049
00192F AA 2	APS RESECURITIZATION TRUST APS		1FE	5,948,477	5,826,037	10/29/2046
00212X BW 0	ASG RESECURITIZATION TRUST ASG		1FM	841,405	850,267	12/25/2045
004375 DD 0	ACCREDITED MORTGAGE LOAN TRUST		1FM	455,786	455,365	07/25/2035
004421 PR 8	ACE SECURITIES CORP ACE_05-HE4		1FM	937,304	941,915	07/25/2035
004421 RF 2	ACE SECURITIES CORP. ACE_05-HE		1FM	1,665,103	1,659,912	08/25/2035
02151D AC 8	COUNTRYWIDE ALTERNATIVE LOAN T		1FM	16,454,542	17,775,908	09/25/2047
03072S E3 5	AMSI_05-R5		1FM	3,446,223	3,408,663	07/25/2035
03072S P4 1	AMERIQUEST MORTGAGE SECURITES		1FM	1,447,694	1,437,826	11/25/2035
040104 FW 6	ARSI_04-W3		1FM	166,073	173,997	02/25/2034
040104 HD 6	ARGENT SECURITIES INC ARSI_04-		1FM	1,851,864	2,023,348	04/25/2034
04542B DT 6	CREDIT-BASED ASSET SERVICING A		1FM	1,138,070	1,168,023	03/25/2033
05490M AA 5	BANC OF AMERICA FUNDING CORPOR		2AM	6,662,166	6,639,377	08/26/2036
05532E CB 9	BCAP LLC TRUST BCAP_09-RR10		1FM	1,544,135	1,541,149	03/01/2036
05532V AW 7	BCAP LLC TRUST BCAP_10-RR2		1FM	1,172,018	1,171,657	08/25/2037
05533F EX 5	BCAP LLC TRUST BCAP_11-RR11		1FM	1,448,805	1,478,592	11/26/2035
05533F JU 6	BCAP LLC TRUST BCAP_11-R11		1FM	1,854,003	1,853,013	06/01/2035
05542B AV 1	BCAP LLC TRUST BCAP_12-RR12		1FM	2,012,473	2,017,318	04/01/2036
05544J BW 9	BCAP LLC TRUST BCAP_15-RR2		1FE	3,202,658	3,241,868	05/25/2035
05545J AN 9	BCAP LLC TRUST BCAP_15-RR3		1FE	5,180,973	5,288,973	02/25/2046
05570W AD 0	BNPP MORTGAGE SECURITIES LLC B		1FM	3,818,786	3,843,823	08/01/2037
05969M AA 7	BANC OF AMERICA FUNDING CORPOR		2AM	12,118,655	12,338,810	06/25/2036
05990R AD 3	BANC OF AMERICA FUNDING CORPOR		1FM	6,509,408	6,370,690	02/24/2037
05990T AJ 6	BANC OF AMERICA FUNDING CORPOR		1FM	23,709,000	23,775,924	09/29/2036
05991B AD 7	BANK OF AMERICA FUNDING CORP		1FE	2,693,814	2,714,027	06/02/2046
07325N CY 6	BAYVIEW FINANCIAL ACQUISITION		1FM	4,338,055	4,326,489	02/28/2041
07325N DS 8	BAYVIEW FINANCIAL ACQUISITION		1FM	142,066	141,717	04/28/2036
07325N DV 1	BAYVIEW FINANCIAL ACQUISITION		1FM	3,722,133	3,706,657	04/28/2036
073879 2U 1	BEAR STEARNS ASSET BACKED SECU		1FM	2,381,306	2,358,457	09/25/2035
073879 JA 7	BSABS_04-2		1FM	562,566	560,230	08/25/2034
07387U HR 5	BEAR STEARNS ASSET BACKED SECU		1FM	5,216,193	5,253,193	04/25/2036
07388F AD 5	BEAR STEARNS ASSET BACKED SEC		1FM	512,674	512,004	07/25/2036
12544V BE 8	COUNTRYWIDE HOME LOAN CWHL_07-		1FM	1,870,083	1,767,081	05/01/2037
12643N NM 5	CREDIT SUISSE MORTGAGE TRUST C		1FM	1,508,935	1,490,454	02/01/2047
12650B AA 1	CREDIT SUISSE MORTGAGE TRUST C		1FE	11,396,436	11,688,847	11/25/2036
12650V BJ 7	CREDIT SUISSE MORTGAGE TRUST C		1FE	6,917,279	7,000,155	10/01/2046
126671 PV 2	COUNTRYWIDE ASSET-BACKED CERTI		1FM	22,139	22,280	05/01/2032
126673 EV 0	COUNTRYWIDE ASSET-BACKED CERTI		1FM	3,856,276	3,884,740	01/25/2035
126673 J2 9	ENCORE CREDIT RECEIVABLES TRUS		1FM	7,801,889	7,716,997	11/25/2035
12667G U2 7	COUNTRYWIDE ALTERNATIVE LOAN T		1FM	4,684,902	5,079,176	07/25/2035
12668A L3 7	CREDIT SUISSE MORTGAGE TRUST C		2FM	15,552,185	15,379,198	01/01/2036
126694 3B 2	CWHL_06-8 CWHL 2006-8 1A1		2FM	5,395,110	5,251,647	05/01/2036
126694 D2 1	COUNTRYWIDE HOME LOANS CWHL_0		3FM	9,371,825	10,505,791	04/01/2036
144531 DM 9	CARRINGTON MORTGAGE LOAN TRUST		1FM	3,610,403	3,596,725	10/25/2035
161546 GC 4	CHASE FUNDING MORTGAGE LOAN AS		1FM	594,810	528,688	03/25/2033
16165V AF 5	CHASEFLEX TRUST CFLX_07-1		1FM	4,079,130	4,511,776	02/25/2037
162765 AC 5	CHEC LOAN TRUST CHEC_04-1		1FM	2,836,048	2,698,451	07/25/2034
172987 BA 6	CITIGROUP MORTGAGE LOAN TRUST		1FM	4,914,992	4,048,314	11/01/2036
17307G JK 5	CMLTI_04-OPT1		1FM	17,518,424	18,431,000	10/25/2034
17315G AN 8	CMLTI_09-5		1FM	971,271	967,856	07/25/2036
17323N AN 3	CITIGROUP MORTGAGE LOAN TRUST		1FE	8,776,477	8,975,842	07/25/2037
17324L AC 0	CMLTI_15-11		1FM	1,565,128	1,557,216	09/25/2036
225470 UB 7	CREDIT SUISSE MORTGAGE CAPITAL		1FM	4,167,918	4,208,378	11/25/2035
251510 DF 7	DEUTSCHE ALT-A SECURITIES INC		1FM	1,202,412	1,261,421	02/25/2035
30246Q AG 8	FBR SECURITIZATION TRUST FBRSI		1FM	4,363,755	4,368,032	09/25/2035
32051G F3 4	FHAMS_05-FA10		1FM	7,886,613	7,708,394	01/01/2036
32052U AQ 6	FIRST HORIZON MORTGAGE PASS-TH		1FM	1,422,550	1,430,584	02/01/2037
36242D 3W 1	GSAA HOME EQUITY TRUST GSAA_05		1FM	11,791,768	11,893,452	06/25/2035

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36242D NU 3	GSAMP TRUST GSAMP_04-OPT		1FM	6,546,434	6,995,202	11/25/2034
36248T AA 0	GS MORTGAGE SECURITIES CORPORA		1FE	19,792,793	19,882,006	04/25/2037
36248V AA 5	GSMSC 2015-6R A		1FM	30,939,304	30,219,154	02/01/2037
36249X AD 4	GS MORTGAGE SECURITIES CORP GS		1FM	2,718,686	2,778,199	09/25/2036
39539M AA 7	GREENPOINT MORTGAGE FUNDING TR		1FM	9,163,628	8,996,690	06/25/2037
40431M AJ 5	HOUSEHOLD HOME EQUITY LOAN TRU		1FM	1,912,858	1,886,483	07/20/2036
43641N BM 5	HOLMES MASTER ISSUER PLC 11-3A HMI 2011-3A A6		1FE	19,340,853	19,188,473	10/15/2054
437084 JT 4	HOME EQUITY ASSET TRUST HEAT_0		1FM	3,521,768	3,516,659	07/25/2035
437084 PQ 3	HOME EQUITY ASSET TRUST HEAT_0		1FM	565,926	565,991	01/25/2036
43710L AC 8	HOME EQUITY ASSET TRUST HEAT_0		1FM	4,972,397	5,066,072	05/25/2037
437303 AA 8	HOME PARTNERS OF AMERICA TRUST		1FE	14,478,290	14,440,755	10/17/2033
437303 AB 6	HOME PARTNERS OF AMERICA TRUST		1FE	4,008,588	4,000,000	10/17/2033
437303 AC 4	HOME PARTNERS OF AMERICA TRUST		1FE	3,006,345	3,000,000	10/17/2033
46637J AC 6	JP MORGAN REREMIC JPMRR_12-2		1FM	1,247,668	1,261,405	03/01/2037
46642V AN 8	JP MORGAN REMERIC JPMRR_14-5		1FM	1,816,225	1,836,314	01/26/2036
46644B AD 2	JPMORGAN REREMIC JPMRR_15-1		1FE	7,969,835	8,022,364	07/25/2036
46644B AM 2	JPMORGAN REREMIC JPMRR_15-1		1FE	4,580,013	4,698,888	07/25/2036
50219J AA 8	LSTAR Securities Inv Trust		1FE	9,611,425	9,231,528	10/01/2020
50219P AA 4	LSTAR SECURITIES INVESTMENT TR		1FE	3,537,799	3,495,811	01/01/2021
50820T AE 9	LAKE COUNTRY MORTGAGE LOAN TRU		1FM	8,974,581	8,945,364	07/25/2034
52524G AA 0	LEHMAN XS TRUST LXS_07-7N		1FM	7,121,260	7,334,899	06/25/2047
52525B AD 4	LEHMAN XS TRUST LXS_07-16N		1FM	27,747,940	29,117,364	09/25/2047
54911B AA 8	LSTAR SECURITIES INVESTMENT TR		1FE	5,088,057	5,037,482	11/02/2020
57643L CJ 3	MAST_04-OPT1		1FM	486,493	433,936	02/25/2034
57643L EZ 5	MAST_04-OPT2		1FM	569,756	346,174	09/25/2034
57643L LA 2	MASTR ASSET BACKED SECURITIES		1FM	634,711	606,022	11/01/2035
59023W AD 0	MERRILL LYNCH MORTGAGE INVESTO		1FM	4,251,839	4,359,089	08/25/2036
61744C NT 9	MORGAN STANLEY ABS CAPITAL I M		1FM	5,320,842	5,269,826	02/25/2035
61764Q AG 5	MORGAN STANLEY REREMIC TRUST M		1FM	8,075,365	8,145,608	11/25/2046
61765N AA 4	MSRR 201-R5 1A		1FM	8,294,751	8,321,254	10/26/2046
64352V LM 1	NEW CENTURY HOME EQUITY LOAN T		1FM	1,061,560	975,030	07/25/2035
65540R AY 6	NMRR_14-7R		1FE	4,882,654	4,834,808	12/25/2035
65540U BJ 1	NOMURA RESECURITIZATION TRUST		1FE	1,753,173	1,754,192	08/25/2047
66987X GG 4	NFHE_05-1		1FM	844,890	843,360	06/25/2035
66987X GW 9	NOVASTAR NHEL_05-3		1FM	252,910	252,689	01/25/2036
68389F FT 6	OPTION ONE MORTGAGE LOAN TRUST		1FM	1,415,575	1,428,486	11/25/2034
68389F GL 2	OOMLT_05-1		1FM	752,966	342,618	02/25/2035
71337H AB 3	PEPPER RESIDENTIAL SECURITIES		1FE	16,378,502	16,338,799	03/10/2058
73316P EM 8	POPULAR ABS MORTGAGE PASS-THRO		1FM	2,592,631	2,544,234	08/25/2035
73316P JD 3	POPULAR ABS MORTGAGE PASS-THRO		1FM	2,255,524	2,075,666	01/01/2036
760985 2Y 6	RESIDENTIAL ASSET MORTGAGE PRO		1FM	105,132	100,743	04/01/2034
76110W F8 4	RESIDENTIAL ASSET SECURITIES C		1FM	229,300	228,963	11/25/2034
76110W LL 8	RESIDENTIAL ASSET SECURITIES C		1FM	1,164,768	958,802	06/01/2031
76110W VV 5	RESIDENTIAL ASSET SECURITIES C		1FM	1,103,913	1,181,957	01/25/2034
76110W YM 2	RESIDENTIAL ASSET SECURITIES C		1FM	3,157,241	2,939,132	06/25/2034
76112B AM 2	RESIDENTIAL ASSET MORTGAGE PRO		1FM	3,814,624	3,880,793	08/25/2034
76117Y AA 3	RESIMAC MBS TRUST RESI_14-1A		1FE	6,950,438	6,995,402	12/12/2045
78469Q AK 8	SPS SERVICER ADVANCE RECEIVABL		1FE	8,019,005	8,047,822	11/15/2049
78469Q AL 6	SPS SERVICER ADVANCE RECEIVABL		1FE	1,365,660	1,374,966	11/15/2049
78469Q AM 4	SPS SERVICER ADVANCE RECEIVABL		1FE	1,862,228	1,874,791	11/15/2049
78469Q AN 2	SPS SERVICER ADVANCE RECEIVABL		2AM	5,776,749	5,818,260	11/15/2049
78469Q AP 7	SPS SERVICER ADVANCE RECEIVABL		1FE	8,016,384	8,048,292	11/16/2048
78469Q AQ 5	SPS SERVICER ADVANCE RECEIVABL		1FE	2,797,872	2,808,999	11/16/2048
78469Q AR 3	SPS SERVICER ADVANCE RECEIVABL		1FE	1,120,480	1,124,896	11/16/2048
78469Q AS 1	SPS SERVICER ADVANCE RECEIVABL		2AM	1,618,478	1,624,804	11/16/2048
78514R AD 7	CARRINGTON MORTGAGE LOAN TRUST		1FM	2,217,546	2,214,349	09/25/2035
805564 QK 0	SAST_04-2		1FM	1,894,687	2,014,895	08/25/2035
80557B AD 6	SAXON ASSET SECURITIES TRUST 2 SAST 2007-3 2A3		1FM	4,011,019	3,556,117	09/25/2047
81375W AB 2	SABR_04-O1		1FM	408,252	426,596	02/25/2034
82846G AH 3	SILVERSTONE MASTER ISSUER SMI_ SMI 2012-1A 2A1		1FE	2,505,731	2,500,000	01/21/2055
83611M NH 7	SOUNDVIEW HOME EQUITY LOAN TRU		1FM	4,910,785	4,817,274	03/25/2036
84751P GK 9	SPECIALTY UNDERWRITING & RESID		1FM	699,752	690,063	06/25/2036
86359D UT 2	LEHMAN XS TRUST LXS_05-5N		1FM	19,344,704	19,137,597	11/25/2035
86360L AE 6	STRUCTURED ASSET SECURITIES CO		1FM	5,008,208	5,289,091	07/25/2036
86362X AP 3	STRUCTURED ASSET MORTGAGE INVE		1FM	19,328,502	19,849,404	01/25/2037
881561 UJ 1	TERWIN MORTGAGE TRUST TMT_05-		1FM	740,378	724,441	07/25/2035
88156T AB 9	TERWIN MORTGAGE TRUST TMTS_06-		1FM	5,902,559	5,764,531	10/25/2037
92258T AB 8	VELOCITY COMMERCIAL CAPITAL LO		1FE	7,077,502	7,152,264	10/01/2046
929227 4D 5	WAMU MORTGAGE PASS-THROUGH CER		1FM	355,911	345,541	06/01/2033
92977X AA 1	WACHOVIA LOAN TRUST WACLT_05-S		1FM	3,501,294	3,456,438	05/25/2035
94980G BF 7	WFHN_04-2		1FM	9,433,744	9,337,948	10/25/2034
G45669 CM 1	HOLMES MASTER ISSUER PLC HMI_1		1FE	21,469,350	21,620,499	10/15/2054
05990T AF 4	BANC OF AMERICA FUNDING CORPOR		1FM	717,358	728,804	04/25/2037
126670 HD 3	COUNTRYWIDE ASSET-BACKED CERTI		2AM	11,212,150	11,321,707	04/25/2036
36228F 6M 3	GSAMP_04-AR1		1FM	498,556	496,017	06/25/2034
54910K AA 9	LSTAR SECURITIES INVESTMENT TR		1FE	834,205	833,317	07/01/2020
54910L AA 7	LSTAR SECURITIES INVESTMENT TR		1FE	661,497	661,297	08/01/2020
88156P AA 9	TERWIN MORTGAGE TRUST TMTS_06-		1FE	5,834,605	5,813,637	07/25/2037
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			709,539,484	713,030,021	XXX

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Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						
05490J AA 2	BARCLAYS COMMERCIAL MORTGAGE S.		1FM	8,070,546	8,092,207	02/15/2028
05490J AG 9	BARCLAYS COMMERCIAL MORTGAGE S.		1FM	17,028,437	17,032,058	02/15/2028
05490J AJ 3	BARCLAYS COMMERCIAL MORTGAGE S.		1FM	8,975,502	8,976,134	02/15/2028
05525U AA 6	BANC OF AMERICA MERRILL LYNCH		1FM	33,325,955	33,387,733	12/15/2029
05525U AG 3	BANC OF AMERICA MERRILL LYNCH		1FM	15,726,305	15,510,544	12/15/2029
05550Y AA 6	BLCP HOTEL TRUST BLCP_14-CLRN		1FM	5,275,024	5,281,233	08/15/2029
05550Y AG 3	BLCP HOTEL TRUST BLCP_14-CLRN		1FM	995,331	747,681	08/15/2029
05606Y AA 0	BXHTL MORTGAGE TRUST BXHTL_15-		1FM	12,025,707	18,170,137	05/15/2029
05606Y AG 7	BXHTL MORTGAGE TRUST BXHTL_15-		1FM	6,997,867	6,989,802	05/15/2029
05606Y AJ 1	BXHTL MORTGAGE TRUST BXHTL_15-		1FM	7,997,576	8,000,000	05/15/2029
059513 AE 1	BANC OF AMERICA COMMERCIAL MOR		1FM	1,565,257	1,563,464	02/01/2051
05952C AE 0	BANC OF AMERICA COMMERCIAL MOR		1FM	4,933,719	4,940,219	02/01/2051
07401D BC 4	BEAR STEARNS COMMERCIAL MORTGA		1FM	2,938,899	2,924,574	06/01/2050
12650D AA 7	CREDIT SUISSE MORTGAGE TRUST C		1FM	21,711,162	20,965,233	04/15/2029
255030 AA 6	DIVCORE CLO LTD DIVCR_13-1A		1FE	16,004,739	16,051,554	11/15/2032
26885K AA 8	EQUITY MORTGAGE TRUST EQTY_14-		1FM	29,545,244	29,547,507	05/08/2031
26885K AG 5	EQUITY MORTGAGE TRUST EQTY_14-		1FM	7,979,639	7,997,959	05/08/2031
26885K AJ 9	EQUITY MORTGAGE TRUST EQTY_14-		1FM	3,980,025	3,999,090	05/08/2031
40422A AA 1	HILTON USA TRUST HILT_14-ORL		1FM	19,618,016	19,633,000	07/15/2029
54230N AC 2	LOAN STAR PORTFOLIO TRUST LSPT		1FM	6,345,056	6,377,336	09/15/2028
60688B AD 0	MERRILL LYNCH COUNTRYWIDE COMM		1FM	10,000,278	10,009,910	08/01/2049
61754J AF 5	MORGAN STANLEY CAPITAL I MSC_0 MSC 2007-T27 A4		1FM	2,823,326	2,828,629	06/01/2042
61756U AE 1	MORGAN STANELY CAPITAL I MSC_0		1FM	13,057,153	13,035,542	12/01/2049
92890X AA 5	WFCG COMMERCIAL MORTGAGE TRUST		1FM	13,045,692	13,061,920	11/15/2029
92890X AE 7	WFCG COMMERCIAL MORTGAGE TRUST		1FM	2,394,919	2,410,281	11/15/2029
92890X AG 2	WFCG COMMERCIAL MORTGAGE TRUST		1FM	1,596,645	1,606,854	11/15/2029
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities			273,958,019	279,140,601	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
00037B AA 0	ABB FINANCE USA INC		1FE	7,502,700	7,498,884	05/08/2017
001746 AC 0	AMERICAN MONEY MANAGEMENT CORP		1FE	5,543,324	5,500,000	05/26/2028
001746 AG 1	AMERICAN MONEY MANAGEMENT CORP		1FE	2,018,190	2,000,000	05/26/2028
001751 AA 4	AMERICAN MONEY MANAGEMENT CORP		1FE	10,062,480	10,000,000	11/15/2027
001751 AC 0	AMERICAN MONEY MANAGEMENT CORP		1FE	1,003,057	999,943	11/15/2027
001751 AE 6	AMERICAN MONEY MANAGEMENT CORP		1FE	2,010,002	1,988,655	11/15/2027
00175L AA 0	AMERICAN MONEY MANAGEMENT CORP		1FE	3,001,965	2,988,613	07/27/2026
00176D AA 7	AMMC_13-13A		1FE	12,001,632	12,101,639	01/26/2026
00176J AA 4	AMMC_15-16A		1FE	17,085,901	17,000,000	04/14/2027
00176J AD 8	AMMC_15-16A		1FE	6,031,884	6,000,000	04/14/2027
00190Y AE 5	ARES_13-2A		1FE	999,992	993,334	07/28/2025
006278 AE 5	ADML14-1A		1FE	999,013	1,011,509	07/15/2026
03765P AC 7	APIDOS CLO APID_15-21A		1FE	13,333,755	13,300,000	07/18/2027
04015N AC 8	ARES CLO LTD ARES_15-4A		1FE	9,221,988	9,200,000	10/15/2026
04015N AD 6	ARES CLO LTD ARES_15-4A		1FE	6,325,383	6,300,000	10/15/2026
053633 AB 9	Avery Point III CLO Ltd		1FE	4,500,239	4,493,561	01/18/2025
056162 AC 4	BABSON CLO LTD BABSN_15-IA		1FE	7,000,672	7,000,000	04/20/2027
05617W AA 1	BABSON CLO LTD BABSN_13-IA		1FE	5,254,190	5,197,476	04/21/2025
05874P AA 4	BALLYROCK LTD BALLY_13-1A BALLY 2013-1A A		1FE	3,397,583	3,400,000	05/20/2025
09627R AC 8	BLUEMOUNTAIN CLO LTD BLUEM14-3		1FE	500,778	505,480	10/15/2026
114521 AB 3	BSMC_13-1A		1FE	3,500,007	3,512,414	04/17/2025
12518X AA 5	CENT CLO LP CECLO_13-19A		1FE	5,008,785	5,035,218	10/29/2025
12547U AA 6	CIFC FUNDING 2015-V LTD		1FE	6,044,088	6,000,000	10/25/2027
12547U AC 2	CIFC FUNDING 2015-V LTD		1FE	8,046,040	8,000,000	10/25/2027
12548M BD 6	CIFC FUNDING LTD CIFC_15-1A		1FE	20,023,760	20,000,000	01/22/2027
12550M AC 4	CIFC FUNDING LTD CIFC_15-3A		1FE	14,781,816	14,750,000	10/19/2027
12550M AE 0	CIFC FUNDING LTD CIFC_15-3A		1FE	4,259,116	4,250,000	10/19/2027
12550T AA 3	CIFC FUNDING LTD CIFC_15-4A		1FE	4,016,760	4,000,000	10/20/2027
12550T AC 9	CIFC FUNDING LTD CIFC_15-4A		1FE	7,047,992	7,000,000	10/20/2027
12550T AE 5	CIFC FUNDING LTD CIFC_15-4A		1FE	1,009,544	1,000,000	10/20/2027
13057V AB 2	CALIFORNIA REPUBLIC AUTO RECEI		1FE	874,843	874,604	09/17/2018
13057Y AE 0	CALIFORNIA REPUBLIC AUTO RECEI		1FE	6,440,007	6,499,196	05/16/2022
139738 AG 3	CAPITAL AUTO RECEIVABLES ASSET		1FE	5,035,117	4,999,606	11/01/2020
14310D AC 1	CARLYLE GLOBAL MARKET STRATEGI		1FE	4,000,800	4,015,105	04/18/2025
14310D AE 7	CARLYLE GLOBAL MARKET STRATEGI CGMS 2013-2A B		1FE	3,500,042	3,500,000	04/18/2025
14311F AA 9	CGMS_15-2A		1FE	23,450,868	23,368,631	04/27/2027
14311N AA 2	CARLYLE GLOBAL MARKET STRATEGI		1FE	5,018,350	5,000,000	10/20/2027
14311N AC 8	CARLYLE GLOBAL MARKET STRATEGI		1FE	4,036,608	4,000,000	10/20/2027
14312E AA 1	CARLYLE GLOBAL MARKET STRATEGI		1FE	15,049,905	15,000,000	10/14/2028
150323 AA 1	CEDAR FUNDING LTD CEDF14-4A		1FE	4,001,204	3,997,938	10/23/2026
150323 AG 8	CEDAR FUNDING LTD CEDF14-4A		1FE	3,000,360	3,012,762	10/23/2026
150326 AA 4	CEDAR FUNDING LTD CEDF_14-3A		1FE	5,021,790	5,037,163	05/20/2026
15032D AA 9	CEDAR FUNDING LTD CEDF_16-6A		1FE	2,502,648	2,500,000	10/20/2028
15032D AC 5	CEDAR FUNDING LTD CEDF_16-6A		1FE	1,437,009	1,437,000	10/20/2028
15135D AJ 6	CENT CDO LTD CECDO_07-14A CECDO 2007-14A A2A		1FE	820,580	812,137	04/15/2021
15136P AA 7	CENT CLO LP CECLO_13-17A		1FE	20,011,680	19,835,605	01/30/2025
19329L AG 2	COLE PARK CLO LIMITED CLPK_15-		1FE	15,556,591	15,500,000	10/20/2028
20267U AB 5	COMMONBOND STUDENT LOAN TRUST		1FE	4,878,820	4,837,015	10/25/2040
26244E AA 8	DRYDEN SENIOR LOAN FUND DRSLF1		1FE	2,507,850	2,513,041	10/15/2026
26244E AC 4	DRYDEN SENIOR LOAN FUND DRSLF1		1FE	3,501,467	3,520,783	10/15/2026

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26244G AB 1	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	14,021,182	14,000,000	08/15/2028
26244G AC 9	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	4,007,176	4,000,000	08/15/2028
26244K AE 6	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	3,013,065	3,000,000	10/15/2027
26249M AC 1	DRYDEN SENIOR LOAN FUND DRSLF		1FE	9,016,065	9,091,082	04/15/2027
26249Q AC 2	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	37,291,005	36,995,191	07/15/2027
26249Q AG 3	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	15,047,385	15,000,000	07/15/2027
26249Q AJ 7	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	2,012,582	2,000,000	07/15/2027
313305 AA 2	FEDERAL EXPRESS CORP 2012 PASS		2FE	529,205	528,881	01/15/2018
318030 AQ 6	FINN SQUARE CLO LTD FINNS_12-1		1FE	9,799,931	9,800,000	12/24/2023
34528Q CB 8	FORD CREDIT FLOORPLAN MASTER O		1FE	5,009,538	4,999,905	09/15/2019
34528Q CC 6	FORD CREDIT FLOORPLAN MASTER O		2AM	4,004,751	3,999,855	09/15/2019
36250Q AF 0	GM FINANCIAL AUTOMOBILE LEASIN		1FE	3,003,330	2,999,935	11/20/2019
36250Q AG 8	GM FINANCIAL AUTOMOBILE LEASIN		1FE	4,510,693	4,499,686	11/20/2019
36250Q AH 6	GM FINANCIAL AUTOMOBILE LEASIN		2AM	4,033,586	3,999,693	08/20/2020
36320W AA 4	GALAXY CLO LTD		1FE	6,051,738	6,000,000	01/20/2028
36320W AC 0	GALAXY CLO LTD GALXY_15-21A		1FE	4,014,332	4,000,000	01/20/2028
38013G AF 6	GM FINANCIAL AUTOMOBILE LEASIN		1FE	8,034,325	7,999,383	07/22/2019
380797 AA 8	GOLDEN BEAR GLDN_16-R		2AM	2,915,602	2,762,347	09/20/2047
42771R AA 7	HERO FUNDING TRUST HERO_16-1R		2AM	868,753	849,704	09/21/2042
44986R AB 2	ING INVSTMT MGMT CLO LTD INGIM		1FE	6,999,958	7,000,000	04/15/2024
44986W AA 3	INGIM_13-2A		1FE	7,510,358	7,500,000	04/25/2025
44986W AC 9	INGIM_13-2A		1FE	4,475,363	4,500,000	04/25/2025
47047M AC 1	JAMESTOWN CLO LTD JTWN_13-2A JTWN 2013-2A A2A		1FE	5,231,846	5,250,000	01/22/2025
55953J AA 7	MAGNETITE CLO LTD		1FE	35,722,585	35,500,000	07/18/2028
55953J AC 3	MAGNETITE CLO LTD		1FE	9,178,749	9,000,000	07/18/2028
55953J AE 9	MAGNETITE CLO LTD		1FE	5,024,980	5,000,000	07/18/2028
568416 BB 6	MRNPK_12-1A		1FE	5,001,435	5,000,000	10/12/2023
61744C RD 0	MORGAN STANLEY ABS CAPITAL I M		1FM	662,484	661,977	04/25/2035
62405C AA 2	MOUNTAIN HAWK CLO LTD 2014-3A		1FE	3,000,135	3,023,179	04/18/2025
62405C AC 8	MOUNTAIN HAWK CLO LTD 2014-3A		1FE	3,000,660	3,033,061	04/18/2025
64129J AE 0	NEUB_13-14A		1FE	15,887,440	16,000,000	04/28/2025
64129X AG 4	NEUB_14-16A		1FE	4,005,088	4,028,251	04/15/2026
659298 AA 1	NEND_13-1A		1FE	3,994,652	3,965,285	07/17/2025
67573A AC 7	OCTAGON INVESTMENT PARTNERS XX		1FE	18,003,258	18,000,000	05/21/2027
67575B AE 9	OCTAGON INVESTMENT PARTNERS XX		1FE	6,016,266	6,000,000	10/20/2026
67590A AA 0	OCTAGON INVESTMENT PARTNERS XI		1FE	7,003,549	7,000,000	01/15/2024
67590A AD 4	OCTAGON INVESTMENT PARTNERS XI		1FE	18,012,654	18,124,565	01/15/2024
67590B AA 8	OCT16_13-1A		1FE	999,147	980,965	07/17/2025
67590E AA 2	OCT15_13-1A		1FE	5,003,400	5,046,171	01/19/2025
67590E AC 8	OCT15_13-1A		1FE	5,000,255	5,000,000	01/19/2025
67590N AA 2	OCTAGON INVESTMENT PARTNERS XX		1FE	11,012,496	11,085,784	08/12/2026
67590N AC 8	OCTAGON INVESTMENT PARTNERS XX		1FE	1,000,192	1,013,290	08/12/2026
67590W AA 2	OCTAGON INVESTMENT PARTNERS XX		1FE	5,213,437	5,177,166	07/15/2027
67590W AE 4	OCTAGON INVESTMENT PARTNERS XX		1FE	6,002,514	6,000,000	07/15/2027
68268E AA 1	ONE MAIN FINANCIAL ISSUANCE TR		1FE	62,660,536	61,980,296	03/18/2026
68268L AA 5	ONEMAIN FINANCIAL ISSUANCE TRU		1FE	19,541,300	19,996,538	11/20/2028
685049 AA 6	ORANGE LAKE TIMESHARE TRUST ON		1FE	375,439	372,691	03/10/2027
687847 AC 7	OSCAR US FUNDING TRUST OSCAR_1		1FE	1,529,945	1,532,100	04/15/2019
687847 AD 5	OSCAR US FUNDING TRUST OSCAR_1		1FE	3,000,938	3,000,000	12/15/2021
68784L AD 4	OSCAR US FUNDING TRUST OSCAR_1		1FE	16,551,751	16,582,232	12/15/2019
74981H AC 4	RACE POINT CLO LTD RACEP_15-9A		1FE	7,014,735	7,000,000	04/15/2027
75620T AA 6	RCTTE 2015-1A		1FE	5,013,500	5,021,932	10/20/2027
75620T AE 8	RCTTE 2015-1A		1FE	4,006,488	4,012,990	10/20/2027
75620T AJ 7	RCTTE 2015-1A		1FE	2,004,422	2,006,597	10/20/2027
78471F AA 0	SOFI CONSUMER LOAN PROGRAM TRU		1FE	4,761,561	4,756,571	12/26/2025
78616# AB 4	SACRAMENTO KINGS		2FE	15,600,000	15,600,000	07/01/2025
80283X AF 4	SANTANDER DRIVE TRUST SDART_14		1FE	3,790,523	3,781,309	08/17/2020
83402V AA 9	SOFI CONSUMER LOAN PROGRAM TRU		1FE	28,678,641	28,612,138	11/25/2025
83402V AB 7	SOFI CONSUMER LOAN PROGRAM TRU		2AM	1,318,818	1,308,101	11/25/2025
85172L AA 4	SPRINGLEAF FUNDING TRUST SLFT_		1FE	25,198,740	24,999,002	03/01/2023
85172M AA 2	SPRINGLEAF FUNDING TRUST SLFT_		1FE	50,006,115	49,980,960	05/15/2028
860444 AC 2	STEWART PARK CLO LTD STWRT_15-		1FE	22,024,860	22,000,000	04/15/2026
860444 AE 8	STEWART PARK CLO LTD STWRT_15-		1FE	10,018,340	10,000,000	04/15/2026
864662 AB 7	SUDBURY MILL CLO LTD SUDSM_13-		1FE	10,008,000	10,095,545	01/17/2026
872267 AE 9	TCF AUTO RECEIVABLES OWNER TRU		1FE	3,449,457	3,459,773	05/15/2020
872267 AF 6	TCF AUTO RECEIVABLES OWNER TRU		2AM	2,210,362	2,209,833	04/15/2021
88432G AA 5	WIND RIVER CLO LTD WINDR_15-2A		1FE	10,081,770	10,044,991	10/15/2027
88432G AC 1	WIND RIVER CLO LTD WINDR_15-2A		1FE	5,011,950	5,000,000	10/15/2027
91830X AC 6	VOYA CLO LTD VOYA_12-3AR		1FE	4,006,144	4,000,000	10/15/2022
92912Q AA 4	VOYA CLO LTD VOYA_14-3A		1FE	4,185,787	4,190,780	07/25/2026
92912Q AB 2	VOYA CLO LTD VOYA_14-3A		1FE	845,039	850,110	07/25/2026
92913U AC 0	VOYA CLO LTD VOYA_15-3A		1FE	10,216,290	10,000,000	10/20/2027
92913U AE 6	VOYA CLO LTD VOYA_15-3A		1FE	3,079,416	3,000,000	10/20/2027
92914N AA 9	VOYA CLO LTD VOYA_15-1A		1FE	21,129,570	21,148,925	04/18/2027
92914N AC 5	VOYA CLO LTD VOYA_15-1A		1FE	3,003,360	3,000,000	04/18/2027
92914X AE 9	VOYA CLO LTD VOYA_15-2A		1FE	16,534,716	16,500,000	07/23/2027
92915C AC 8	VOYA CLO LTD VOYA_16-1A		1FE	1,003,584	995,029	01/20/2027
92916G AC 8	ING INVESTMENT MANAGEMENT CLO		1FE	17,012,699	17,000,000	10/15/2028
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities			1,047,201,116	1,044,741,111	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
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			2,833,778,279	2,835,864,028	XXX
Hybrid Securities - Issuer Obligations						
R49235 CE 3	NORDEA BK NORGE ASA		1	4,601,563	5,439,992	11/29/2049
R57779 BC 4	DNB BANK ASA		2FE	8,985,600	10,956,549	12/31/2049
4299999.	Hybrid Securities - Issuer Obligations			13,587,163	16,396,541	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities						
136069 AN 1	CANADIAN IMPERIAL BANK OF COMM		1AM	723,100	892,547	07/31/2084
857477 AX 1	STATE STREET CAP TR I		2AM	6,314,532	7,000,000	05/15/2028
86788L AA 8	SUNTRUST CAP III		3AM	20,784,164	24,075,000	03/15/2028
94974P AA 7	WELLS FARGO CAP II		2AM	901,210	1,000,000	01/30/2027
4599999.	Hybrid Securities - Other Loan-Backed and Structured Securities			28,723,006	32,967,547	XXX
4899999.	Total - Hybrid Securities			42,310,169	49,364,088	XXX
6199999.	Total - Issuer Obligations			927,955,360	922,339,721	XXX
6299999.	Total - Residential Mortgage-Backed Securities			2,203,543,769	2,205,125,539	XXX
6399999.	Total - Commercial Mortgage-Backed Securities			273,958,019	279,140,601	XXX
6499999.	Total - Other Loan-Backed and Structured Securities			1,141,035,300	1,143,438,092	XXX
6599999.	Subtotal - Bonds			4,546,492,448	4,550,043,953	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						
26433C 2# 1	DUFF & PHELPS UTILITIES INCOME		RP1UFE	3,000,000	3,000,000	
26433C 3# 0	DUFF & PHELPS UTILITIES INCOME		RP1UFE	6,000,000	6,000,000	
26433C 4# 9	DUFF & PHELPS UTILITIES INCOME		RP1UFE	6,000,000	6,000,000	
6899999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)			15,000,000	15,000,000	XXX
7099999.	Total - Preferred Stocks			15,000,000	15,000,000	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)						
15850@ 10 7	CHAMPION OPCO LLC	*	A	2,642	2,642	
15850@ 11 5	CHAMPION HOLDCO LLC	*	A	1	1	
74939# 13 1	TRUSTED MEDIA BRANDS INC	*	U	2	2	
BME242 R6 1	EXPRO INTERNATIONAL GROUP HOLD	*	V	2,645,773	2,645,773	
7199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)			2,648,418	2,648,418	XXX
7599999.	Total - Common Stock			2,648,418	2,648,418	XXX
7699999.	Total - Preferred and Common Stock			17,648,418	17,648,418	XXX
Other Invested Assets (Schedule BA Type)						
	Other Invested Assets			4	4	
8899999.	Total - Other Invested Assets (Schedule BA Type)			4	4	XXX
Short-Term Invested Assets (Schedule DA Type)						
2332K0 R3 8	DNB BANK ASA	@		24,998,125	24,998,518	04/03/2017
313385 JQ 0	FEDERAL HOME LOAN BANKS	@		99,752,800	99,794,507	07/26/2017
313397 LJ 8	FEDERAL HOME LOAN MORTGAGE COR	@		36,167,324	36,197,364	09/06/2017
313589 EN 9	FEDERAL NATIONAL MORTGAGE ASSO	@		24,492,234	24,493,623	04/19/2017
478375 AC 2	JOHNSON CONTROLS INTL PLC			3,497,393	3,499,215	11/02/2017
83050T R3 7	SKANDINAVISKA ENSKILDA BANKEN	@		49,995,400	49,996,893	04/03/2017
86960J R3 1	SVENSKA HANDELSBANKEN AB	@		49,996,500	49,996,837	04/03/2017
89233G RB 4	TOYOTA MOTOR CREDIT CORP	@		24,993,100	24,992,593	04/11/2017
912796 KS 7	UNITED STATES TREASURY	@		75,985,117	75,987,276	04/13/2017
912796 LK 3	UNITED STATES TREASURY	@		208,950,575	209,049,467	07/13/2017
912796 LP 2	UNITED STATES TREASURY	@		137,307,727	137,394,417	08/10/2017
8999999	Total - Short-Term Invested Assets (Schedule DA Type)			736,136,295	736,400,710	XXX
Cash (Schedule E Part 1 Type)						
	Cash			93,637,418	93,637,418	
9099999.	Total - Cash (Schedule E Part 1 Type)			93,637,418	93,637,418	XXX
Cash Equivalents (Schedle E Part 2 Type)						
313385 DY 9	FEDERAL HOME LOAN BANKS	@		41,998,320	41,997,568	04/05/2017
313385 EA 0	FEDERAL HOME LOAN BANKS	@		39,896,848	39,895,149	04/07/2017
313385 EL 6	FEDERAL HOME LOAN BANKS	@		178,450,555	178,451,527	04/17/2017
313385 EV 4	FEDERAL HOME LOAN BANKS	@		128,541,487	128,543,451	04/26/2017
313385 EX 0	FEDERAL HOME LOAN BANKS	@		82,259,263	82,254,666	04/28/2017
313385 FD 3	FEDERAL HOME LOAN BANKS	@		49,968,200	49,971,117	05/04/2017
313385 FM 3	FEDERAL HOME LOAN BANKS	@		34,971,965	34,969,094	05/12/2017
313385 GG 5	FEDERAL HOME LOAN BANKS	@		79,904,800	79,910,973	05/31/2017
313397 HD 6	FEDERAL HOME LOAN MORTGAGE COR	@		49,918,950	49,912,484	06/21/2017
912796 JP 5	UNITED STATES TREASURY	@		258,474,147	258,458,200	04/27/2017
912796 KS 7	UNITED STATES TREASURY	@		296,841,858	296,846,116	04/13/2017
912796 KT 5	UNITED STATES TREASURY	@		269,906,926	269,914,937	04/20/2017
93114E RA 7	WAL-MART STORES INC	@		24,995,050	24,994,687	04/10/2017
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			1,536,128,369	1,536,119,969	XXX
Other Assets						
	Derivatives			6,346,982	5,756,396	
9299999.	Total - Other Assets			6,346,982	5,756,396	XXX
9999999.	Totals			6,936,389,934	6,939,606,868	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....6,927,204,446 Book/Adjusted Carrying Value $.....6,927,204,446
2. Average balance for the year: Fair Value $.....6,820,795,244 Book/Adjusted Carrying Value $.....6,820,795,244

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter 6	7	8	9
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					5,833,376	5,775,996	6,092,080	XXX
Bank of New York Mellon, NA	Pittsburgh, PA					(226,829)	728,260	(3,626,227)	XXX
Citibank, NA	Bahamas, Grand Bahamas					21,856,370	21,834,628	21,191,412	XXX
Citibank, NA	New Castle, DE					(44,963,631)	(45,895,781)	(36,568,100)	XXX
Citibank, NA	New York, NY					2,930,543	3,461,394	3,294,470	XXX
Citibank, NA	Wilmington, DE							(575,000)	XXX
Federal Home Loan Bank	Des Moines, IA					3,824,133	3,790,721	3,825,417	XXX
Federal Home Loan Bank	Pittsburgh, PA					32,084,688	31,158,519	32,118,922	XXX
Federal Home Loan Bank of Boston	Boston, MA					7,742,896	7,745,545	7,748,125	XXX
JPMorgan Chase Bank, NA	London					683,079	671,121	675,304	XXX
JPMorgan Chase Bank, NA	New York, NY			184,795	478,339	205,239,135	380,858,330	285,281,993	XXX
The Northern Trust Company	Chicago, IL					53,501,006	(334,291)	25,568	XXX
US Bank	Minneapolis, MN					2,538,291	(911,445)	559,505	XXX
Wells Fargo	San Francisco, CA					(1,203,552)	(576,843)	(704,946)	XXX
0199998. Deposits in.....4 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX			(27,729)	97,633	40,690	XXX
0199999. Total Open Depositories		XXX	XXX	184,795	478,339	289,811,776	408,403,787	319,379,213	XXX
0399999. Total Cash on Deposit		XXX	XXX	184,795	478,339	289,811,776	408,403,787	319,379,213	XXX
0599999. Total Cash		XXX	XXX	184,795	478,339	289,811,776	408,403,787	319,379,213	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
U.S. Government Bonds - Issuer Obligations							
UNITED STATES TREASURY		03/30/2017		04/27/2017	258,458,199		8,452
UNITED STATES TREASURY		03/24/2017		04/13/2017	297,845,888		177,984
UNITED STATES TREASURY		03/31/2017		04/20/2017	349,686,003		105,087
0199999. U.S. Government Bonds - Issuer Obligations					905,990,090	0	291,523
0599999. Total - U.S. Government Bonds					905,990,090	0	291,523
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations							
FEDERAL HOME LOAN BANKS		02/08/2017		04/05/2017	41,997,568		32,195
FEDERAL HOME LOAN BANKS		03/13/2017		04/07/2017	39,895,149		14,545
FEDERAL HOME LOAN BANKS		03/31/2017		04/17/2017	208,441,280		66,791
FEDERAL HOME LOAN BANKS		03/06/2017		04/26/2017	128,543,451		63,553
FEDERAL HOME LOAN BANKS		03/28/2017		04/28/2017	100,244,333		33,408
FEDERAL HOME LOAN BANKS		03/01/2017		05/04/2017	49,971,117		26,228
FEDERAL HOME LOAN BANKS		03/22/2017		05/12/2017	34,969,094		6,777
FEDERAL HOME LOAN BANKS		03/22/2017		05/17/2017	14,985,166		2,899
FEDERAL HOME LOAN BANKS		03/01/2017		05/31/2017	79,910,973		44,439
FEDERAL HOME LOAN MORTGAGE COR		03/23/2017		06/21/2017	49,912,485		8,735
FEDERAL NATIONAL MORTGAGE ASSO		02/17/2017		04/28/2017	31,588,544		18,652
SUMMARY ADJUSTMENT		03/31/2017		05/01/2017	7,355		
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations					780,466,514	0	318,221
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations					780,466,514	0	318,221
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
WAL-MART STORES INC		03/24/2017		04/10/2017	24,994,687		4,131
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					24,994,687	0	4,131
3899999. Total - Industrial and Miscellaneous (Unaffiliated)					24,994,687	0	4,131
Total Bonds							
7799999. Subtotals - Issuer Obligations					1,711,451,291	0	613,875
8399999. Subtotals - Bonds					1,711,451,291	0	613,875
8699999. Total - Cash Equivalents					1,711,451,291	0	613,875