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
SEPTEMBER 30, 2017

LIFE AND ACCIDENT AND HEALTH

2017

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LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

QUARTERLY STATEMENT

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

BRIGHTHOUSE LIFE INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

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

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

Primary Location of Books and Records 18205 Crane Nest Drive, 5th Floor (Street and Number)
Tampa, FL 33647 (City or Town, State and Zip Code) 813-983-4100 (Area Code) (Telephone Number)

Internet Web Site Address www.brighthousefinancial.com

Statutory Statement Contact Yvonne Jeanne Laplante (Name) 813-983-4100 (Area Code) (Telephone Number)
ylaplante@brighthousefinancial.com (Email Address) 813-983-5962 (Fax Number)

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of North Carolina
County of Mecklenburg } SS

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

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

Subscribed and sworn to before me this
2nd day of October, 2017.

Deborah L Matera
Notary for Dumais & Chang

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

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	43,314,706,818	0	43,314,706,818	44,087,856,388
2. Stocks:				
2.1 Preferred stocks	185,478,282	0	185,478,282	210,880,700
2.2 Common stocks	341,398,203	3,341,551	338,056,652	122,364,942
3. Mortgage loans on real estate:				
3.1 First liens	8,957,807,196	0	8,957,807,196	8,406,492,477
3.2 Other than first liens	55,165,727	0	55,165,727	55,165,553
4. Real estate:				
4.1 Properties occupied by the company (less $............0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $............0 encumbrances)	145,341	0	145,341	0
4.3 Properties held for sale (less $..........0 encumbrances)	0	0	0	0
5. Cash ($.....528,329,748), cash equivalents ($.....555,914,238) and short-term investments ($.....1,012,586,405)	2,096,830,391	0	2,096,830,391	2,443,043,437
6. Contract loans (including $..........0 premium notes)	1,101,125,876	0	1,101,125,876	1,092,506,616
7. Derivatives	2,533,107,832	0	2,533,107,832	3,297,629,849
8. Other invested assets	2,376,795,994	23,784,954	2,353,011,040	2,164,663,036
9. Receivables for securities	213,996,023	0	213,996,023	19,010,283
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	344,985,859	0	344,985,859	819,816,135
12. Subtotals, cash and invested assets (Lines 1 to 11)	61,521,543,542	27,126,505	61,494,417,037	62,719,429,416
13. Title plants less $..........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	525,576,802	0	525,576,802	779,939,416
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	101,758,833	10,653,237	91,105,596	33,711,809
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	81,555,495	0	81,555,495	68,070,181
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	275,687,664	0	275,687,664	276,808,858
16.2 Funds held by or deposited with reinsured companies	5,977,150	0	5,977,150	11,120,800
16.3 Other amounts receivable under reinsurance contracts	695,867,091	0	695,867,091	275,735,267
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	597,689,838	0	597,689,838	308,760,141
18.2 Net deferred tax asset	3,736,501,677	3,017,752,462	718,749,215	591,449,277
19. Guaranty funds receivable or on deposit	18,545,011	0	18,545,011	19,281,667
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($..........0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	289,328,714	0	289,328,714	59,779,066
24. Health care ($..........0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	51,717,656	5,878,161	45,839,495	89,415,192
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	67,901,749,473	3,061,410,365	64,840,339,108	65,233,501,090
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	110,541,749,980	0	110,541,749,980	105,676,095,976
28. Total (Lines 26 and 27)	178,443,499,453	3,061,410,365	175,382,089,088	170,909,597,066

DETAILS OF WRITE-INS

1101. Cash collateral pledged on derivatives	339,918,685	0	339,918,685	765,271,502
1102. Deposits in connection with investments	5,067,174	0	5,067,174	54,544,633
1103.	0	0	0	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)	344,985,859	0	344,985,859	819,816,135
2501. Interest in annuity contracts	34,821,729	0	34,821,729	37,132,048
2502. Miscellaneous	16,408,428	5,878,161	10,530,267	6,051,761
2503. Futures receivable	487,499	0	487,499	46,231,383
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	51,717,656	5,878,161	45,839,495	89,415,192

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....42,066,664,462 less $..........0 included in Line 6.3 (including $.....184,725,457 Modco Reserve)	42,066,664,462	41,348,753,295
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	84,084,465	92,114,366
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	2,675,411,847	2,785,680,217
4.	Contract claims:		
	4.1 Life	173,509,841	113,159,473
	4.2 Accident and health	286,716	233,655
5.	Policyholders' dividends $.....(4,627,829) and coupons $..........0 due and unpaid	(4,627,829)	(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)	3,060,566	2,300,415
	6.2 Dividends not yet apportioned (including $..........0 Modco)	0	0
	6.3 Coupons and similar benefits (including $..........0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $.....76,141 accident and health premiums	12,838,010	2,889,319
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	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 $.....(11,191,063) assumed and $.....592,572,502 ceded	581,381,439	686,371,322
	9.4 Interest Maintenance Reserve	329,112,070	366,795,105
10.	Commissions to agents due or accrued - life and annuity contracts $.....88,239,019, accident and health $..........0 and deposit-type contract funds $..........0	88,239,019	90,717,657
11.	Commissions and expense allowances payable on reinsurance assumed	29,112,274	1,957,312
12.	General expenses due or accrued	20,112,584	18,601,436
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(865,391,494) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(738,799,450)	(932,758,724)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	12,760,503	16,937,020
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	0	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	4,053,802	4,347,147
17.	Amounts withheld or retained by company as agent or trustee	33,431,398	24,831,541
18.	Amounts held for agents' account, including $.....285,651 agents' credit balances	285,651	295,676
19.	Remittances and items not allocated	48,576,770	85,628,915
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $..........0 and interest thereon $..........0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	532,394,275	320,255,824
	24.02 Reinsurance in unauthorized and certified ($..........0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	166,343,367	3,562,631,695
	24.04 Payable to parent, subsidiaries and affiliates	126,995,187	40,468,158
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	4,519,633,120	1,244,426,268
	24.08 Derivatives	3,553,871,265	3,872,759,720
	24.09 Payable for securities	611,233,548	7,094,147
	24.10 Payable for securities lending	3,901,765,154	6,643,141,273
	24.11 Capital notes $..........0 and interest thereon $..........0	0	0
25.	Aggregate write-ins for liabilities	787,572,660	856,420,017
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	59,619,302,714	61,252,650,490
27.	From Separate Accounts statement	110,252,506,847	105,282,496,422
28.	Total liabilities (Lines 26 and 27)	169,871,809,561	166,535,146,912
29.	Common capital stock	75,000,000	75,000,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes	0	750,000,000
33.	Gross paid in and contributed surplus	5,866,000,488	3,076,169,638
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	(430,720,961)	473,280,516
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)	0	0
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....289,243,133 in Separate Accounts Statement)	5,435,279,527	4,299,450,154
38.	Totals of Lines 29, 30 and 37	5,510,279,527	4,374,450,154
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	175,382,089,088	170,909,597,066

DETAILS OF WRITE-INS

2501.	Cash collateral received on derivatives	664,275,708	720,637,027
2502.	Miscellaneous	60,897,764	77,846,823
2503.	Obligations under structured settlement agreements	34,821,729	37,132,048
2598.	Summary of remaining write-ins for Line 25 from overflow page	27,577,459	20,804,119
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	787,572,660	856,420,017
3101.		0	0
3102.		0	0
3103.		0	0
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.		0	0
3402.		0	0
3403.		0	0
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	9,952,917,111	8,166,601,783	8,528,543,758
2. Considerations for supplementary contracts with life contingencies	114,160,042	95,958,838	125,238,691
3. Net investment income	1,990,338,650	2,199,022,091	2,975,070,416
4. Amortization of Interest Maintenance Reserve (IMR)	29,202,840	25,321,356	33,966,900
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(90,461,505)	(10,274,592)	(4,951,087)
6. Commissions and expense allowances on reinsurance ceded	611,574,040	202,785,901	259,782,600
7. Reserve adjustments on reinsurance ceded	(207,993,775)	(189,502,761)	(512,715,531)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,872,265,154	1,850,735,789	2,457,405,039
8.2 Charges and fees for deposit-type contracts	96,054	700,155	727,891
8.3 Aggregate write-ins for miscellaneous income	452,940,428	742,730,358	943,994,725
9. Totals (Lines 1 to 8.3)	14,725,039,039	13,084,078,918	14,807,063,402
10. Death benefits	433,373,439	360,674,148	482,803,517
11. Matured endowments (excluding guaranteed annual pure endowments)	677,236	1,142,794	1,484,984
12. Annuity benefits	1,829,668,192	1,622,590,979	2,160,991,948
13. Disability benefits and benefits under accident and health contracts	8,037,091	(15,847,202)	(12,304,744)
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	7,347,209,770	5,957,326,659	8,194,949,792
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	87,109,246	99,893,137	129,490,675
18. Payments on supplementary contracts with life contingencies	69,793,161	63,887,742	86,311,266
19. Increase in aggregate reserves for life and accident and health contracts	309,881,266	4,330,603,325	2,642,431,662
20. Totals (Lines 10 to 19)	10,085,749,401	12,420,271,582	13,686,159,100
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	545,304,403	575,383,660	766,272,878
22. Commissions and expense allowances on reinsurance assumed	297,716,257	19,615,363	23,889,844
23. General insurance expenses	769,592,349	774,682,381	998,352,429
24. Insurance taxes, licenses and fees, excluding federal income taxes	49,479,849	45,365,063	60,550,090
25. Increase in loading on deferred and uncollected premiums	(12,644,123)	7,487,113	(818,460)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(4,270,809,267)	(2,934,028,919)	(4,029,391,613)
27. Aggregate write-ins for deductions	6,125,410,557	389,130,026	(228,966,992)
28. Totals (Lines 20 to 27)	13,589,799,426	11,297,906,269	11,276,047,276
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,135,239,613	1,786,172,649	3,531,016,126
30. Dividends to policyholders	2,111,715	22,993,331	16,483,506
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	1,133,127,898	1,763,179,318	3,514,532,620
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	674,349,074	789,040,401	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)	458,778,824	974,138,917	2,665,633,193
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(933,249,196) (excluding taxes of $.....(4,566,259) transferred to the IMR)	(1,102,878,284)	(912,628,668)	(1,479,581,628)
35. Net income (Line 33 plus Line 34)	(644,099,460)	61,510,249	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)	(644,099,460)	61,510,249	1,186,051,565
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(159,959,663)	(282,554,278)	791,672,803	(1,684,978,645)
39. Change in net unrealized foreign exchange capital gain (loss)	(185,812)	6,129,982	16,227,486
40. Change in net deferred income tax	(40,345,335)	172,850,519	(327,525,664)
41. Change in nonadmitted assets	174,345,623	488,778,780	(670,832,328)
42. Change in liability for reinsurance in unauthorized and certified companies	0	92,084	92,084
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	(212,138,451)	(138,861,177)	225,241,469
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	1,000,000	(21,000,000)	7,000,000
47. Other changes in surplus in Separate Accounts Statement	(13,894,916)	33,135,891	(19,039,802)
48. Change in surplus notes	(750,000,000)	0	0
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	2,789,830,850	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	807,656,925	(35,860,610)	(47,814,147)
52. Dividends to stockholders	0	0	(261,000,000)
53. Aggregate write-ins for gains and losses in surplus	(693,785,773)	0	9,014,419
54. Net change in capital and surplus (Lines 37 through 53)	1,135,829,373	1,358,448,521	(1,567,563,563)
55. Capital and surplus as of statement date (Lines 36 + 54)	5,510,279,527	7,300,462,238	4,374,450,154

DETAILS OF WRITE-INS

08.301.	Management and service fee income	382,852,913	365,849,151	498,011,949
08.302.	Contract surrender charges	43,530,397	43,664,838	57,190,699
08.303.	Rider benefits	23,045,535	21,310,763	28,144,705
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	3,511,583	311,905,606	360,647,372
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	452,940,428	742,730,358	943,994,725
2701.	Reserves transferred under reinsurance agreements	6,335,596,092	(13,112,843)	(683,010,503)
2702.	Interest credited to reinsurers	126,625,096	197,874,069	240,306,706
2703.	Realized loss on funds withheld on derivatives	(369,717,754)	0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	32,907,123	204,368,800	213,736,805
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	6,125,410,557	389,130,026	(228,966,992)
5301.	Voluntary reserve adjustment	(400,000,000)	0	0
5302.	Unrealized change in funds withheld	(281,998,498)	0	0
5303.	Prior period adjustments	(11,787,275)	0	9,014,419
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(693,785,773)	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	3,556,732,720	4,418,129,031	5,792,811,129
2.	Net investment income	2,059,419,138	1,982,779,245	2,667,951,288
3.	Miscellaneous income	2,041,096,127	3,121,398,202	3,933,821,126
4.	Total (Lines 1 through 3)	7,657,247,985	9,522,306,478	12,394,583,543
5.	Benefit and loss related payments	9,971,620,329	8,441,803,907	11,493,086,945
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(4,464,768,541)	(3,164,888,191)	(4,316,673,574)
7.	Commissions, expenses paid and aggregate write-ins for deductions	978,504,048	1,894,579,683	2,379,562,378
8.	Dividends paid to policyholders	2,043,222	22,729,594	36,755,654
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	19,116,061	193,420,806	428,536,744
10.	Total (Lines 5 through 9)	6,506,515,119	7,387,645,799	10,021,268,147
11.	Net cash from operations (Line 4 minus Line 10)	1,150,732,866	2,134,660,679	2,373,315,396
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	10,572,383,479	29,701,594,263	37,945,285,824
	12.2 Stocks	585,983,996	43,227,524	113,734,442
	12.3 Mortgage loans	460,201,581	1,196,804,104	1,381,969,751
	12.4 Real estate	0	43,662,458	43,662,457
	12.5 Other invested assets	260,224,484	801,928,017	1,115,494,228
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	8,442,594	20,124,586	(18,928,251)
	12.7 Miscellaneous proceeds	(934,254,548)	1,988,106,830	(2,336,152,033)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	10,952,981,586	33,795,447,782	38,245,066,418
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	9,770,713,472	32,656,376,133	32,191,429,763
	13.2 Stocks	760,493,155	9,039,564	22,988,630
	13.3 Mortgage loans	994,191,462	1,824,609,393	2,492,481,991
	13.4 Real estate	0	183,178	183,178
	13.5 Other invested assets	406,834,582	310,823,369	496,145,846
	13.6 Miscellaneous applications	513,874,195	1,672,753,793	800,956,431
	13.7 Total investments acquired (Lines 13.1 to 13.6)	12,446,106,866	36,473,785,430	36,004,185,839
14.	Net increase or (decrease) in contract loans and premium notes	8,619,260	(105,090,916)	(109,043,009)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,501,744,540)	(2,573,246,732)	2,349,923,588
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	1,839,830,850	1,500,000,000	1,500,000,000
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(110,268,370)	(2,099,028,704)	(3,399,848,053)
	16.5 Dividends to stockholders	0	0	261,000,000
	16.6 Other cash provided (applied)	(1,724,763,852)	3,397,506,028	(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)	4,798,628	2,798,477,324	(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)	(346,213,046)	2,359,891,271	(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)	2,096,830,391	5,085,690,149	2,443,043,437

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

20.0001	Reinsurance novations	6,707,981,276	257,702	257,702
20.0002	Initial reinsurance commissions	1,315,596,187	0	0
20.0003	Surplus note forgiveness	750,000,000	0	0
20.0004	Security exchanges	527,235,188	372,918,951	597,883,580
20.0005	Voluntary reserve adjustment	400,000,000	0	0
20.0006	Reinsurance recapture	293,079,940	0	884,212,346
20.0007	Other invested assets sales offset to receivable	285,812,864	0	0
20.0008	Capital contribution	200,000,000	0	0
20.0009	Initial reinsurance funds withheld	67,522,191	0	0
20.0010	Mortgage loan refinancings	41,200,000	64,850,230	70,115,734
20.0011	Prior period adjustments	18,135,014	0	13,868,530
20.0012	Capitalized interest on bonds	9,747,232	9,080,093	12,530,796
20.0013	Prior period adjustment - taxes	6,347,255	0	4,854,111
20.0014	Joint venture distribution paid in the form of securities	4,866,540	6,435,997	8,577,510
20.0015	Transfer of mortgage loans to real estate	145,341	199,000	199,000
20.0016	Loss on fixed assets	74,986	0	0
20.0017	Other invested assets adjustment to negative book value	69,748	185,970	255,718
20.0018	Other invested assets sales offset to NII	(26,073)	(78,973)	(78,973)
20.0019	Other invested asset purchases offset to NII	152	160,371	160,371
20.0020	Transfer of premiums to affiliate related to reinsurance agreement	0	4,069,279,326	4,069,279,326
20.0021	Transfer of bonds to affiliates related to reinsurance agreement	0	3,648,144,839	4,017,136,574
20.0022	Transfer of mortgages related to affiliated reinsurance recapture	0	395,038,277	395,038,277
20.0023	Transfer of expenses related to affiliated reinsurance recapture	0	297,232,123	297,232,123
20.0024	Reinsurance related IMR adjustment	0	154,969,722	154,969,722
20.0025	Reinsurance settlement with bonds	0	87,162,261	87,162,261

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
20.0026	Contract loan partial payoff with policy cash value	0	63,999,724	63,999,724
20.0027	Transfer of interest due and accrued related to affiliated reinsurance recapture	0	26,096,210	26,096,210
20.0028	Transfer of mortgage loans to other invested assets	0	4,615,843	4,615,843
20.0029	Other invested assets underlying asset sold and reinvested	0	331,545	331,545
20.0030	Transfer of stocks to other invested assets	0	278,176	278,176
20.0031	Bonds sold in exchange for common stock	0	137,582	137,582
20.0032	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	0	0	0
2. Ordinary life insurance	1,840,965,517	1,992,221,191	2,660,855,967
3. Ordinary individual annuities	2,791,166,745	3,367,771,368	4,404,040,775
4. Credit life (group and individual)	0	0	0
5. Group life insurance	1,203,327	74,427,032	78,615,002
6. Group annuities	65,473,019	221,864,791	271,624,594
7. A&H - group	632,147	3,461,643	3,458,389
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	165,559,514	169,567,789	222,262,646
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	4,865,000,269	5,829,313,814	7,640,857,373
12. Deposit-type contracts	832,462	5,636,441,799	6,086,796,561
13. Total	4,865,832,731	11,465,755,613	13,727,653,934

DETAILS OF WRITE-INS

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

1. *Summary of Significant Accounting Policies*

A. Accounting Practices

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

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

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

	SSAP Number [1]	Financial Statement Page	Financial Statement Line Number	For the Nine Months Ended September 30, 2017	For the Year Ended December 31, 2016
Net income (loss), DE SAP				$ (644,099,460)	$ 1,186,051,565
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Net income (loss), NAIC SAP				$ (644,099,460)	$ 1,186,051,565
				September 30, 2017	**December 31, 2016**
Statutory capital and surplus, DE SAP				$ 5,510,279,527	$ 4,374,450,154
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Statutory capital and surplus, NAIC SAP				$ 5,510,279,527	$ 4,374,450,154

[1] Statement of Statutory Accounting Principles (“SSAP”)

B. No significant change.

C. Accounting Policy

(1-5) No significant change.

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

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

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

(7-13) No significant change.

D. Going Concern

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

NOTES TO THE FINANCIAL STATEMENTS

2. *Accounting Changes and Corrections of Errors*

During 2017, the Company discovered an error related to the allocation of third party firm bonuses between the Company's affiliates. The correction of this error was reported as a prior period adjustment within aggregate write-ins for gains and losses in surplus. The impact of the correction on surplus was a decrease of $11,787,275, net of taxes.

3. *Business Combinations and Goodwill*

No significant change.

4. *Discontinued Operations*

No significant change.

5. *Investments*

A. Mortgage Loans, including Mezzanine Real Estate Loans

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

	Maximum	Minimum
Farm loans	6.20%	2.99%
Residential loans	11.63%	1.00%
Commercial loans	4.71%	3.03%

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

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

(3) No significant change.

NOTES TO THE FINANCIAL STATEMENTS

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

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. September 30, 2017							
1. Recorded Investment (All)							
(a) Current	$ 1,808,749,056	$ —	$ 1,044,457,230	$ —	$ 5,965,899,818	$ 140,374,714	$ 8,959,480,818
(b) 30-59 days past due	$ —	$ —	$ 27,322,399	$ —	$ —	$ —	$ 27,322,399
(c) 60-89 days past due	$ —	$ —	$ 7,568,539	$ —	$ —	$ —	$ 7,568,539
(d) 90-179 days past due	$ —	$ —	$ 10,148,671	$ —	$ —	$ —	$ 10,148,671
(e) 180+ days past due	$ —	$ —	$ 8,452,496	$ —	$ —	$ —	$ 8,452,496
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	$ —	$ —	$ 4,037,469	$ —	$ —	$ —	$ 4,037,469
(b) Number of loans	—	—	22	—	—	—	22
(c) Percent reduced	—%	—%	2.9%	—%	—%	—%	2.9%
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. September 30, 2017							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. No allowance for credit losses	$ —	$ —	$ 3,960,551	$ —	$ —	$ —	$ 3,960,551
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. September 30, 2017							
1. Average recorded investment	$ —	$ —	$ 2,408,248	$ —	$ —	$ —	$ 2,408,248
2. Interest income recognized	$ —	$ —	$ 163,803	$ —	$ —	$ —	$ 163,803
3. Recorded investments on nonaccrual status	$ —	$ —	$ 26,169,705	$ —	$ —	$ —	$ 26,169,705
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ 7,989	$ —	$ —	$ —	$ 7,989
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	$ 828,489	$ 1,014,996
(2) The realized capital losses related to these loans	$ 14,560	$ 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 nine months ended September 30, 2017.

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

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

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

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

a. The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ 29,335,220
2. 12 Months or Longer	$ 15,707,625
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 1,850,741,880
2. 12 Months or Longer	$ 482,629,915

(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 September 30, 2017, was as follows:

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

2.

Securities Lending		**Fair Value**
Open[(1)]	$	1,480,261,616
30 days or less		1,511,348,478
31 to 60 days		552,124,940
61 to 90 days		357,782,464
Greater than 90 days		—
Sub Total	$	3,901,517,498
Securities received		—
Total collateral received	$	3,901,517,498

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

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

b. As of September 30, 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 September 30, 2017, there is no associated information about the sources and uses of that collateral.

(4) No significant change.

(5) Collateral Reinvestment

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

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

2.

Securities Lending	Amortized Cost	Fair Value
Open	$ —	$ —
30 days or less	208,952,749	208,962,648
31 to 60 days	139,834,288	139,847,490
61 to 90 days	32,343,344	32,349,636
91 to 120 days	31,636,518	31,636,901
121 to 180 days	108,805,276	108,857,538
181 to 365 days	81,278,969	81,143,672
1 to 2 years	71,105,080	71,473,490
2 to 3 years	208,474,776	209,571,934
Greater than 3 years	3,027,016,497	3,048,813,880
Sub Total	3,909,447,497	3,932,657,189
Securities received	—	—
Total collateral reinvested*	3,909,447,497	3,932,657,189
*Additional collateral reinvested		
Common stocks	3,207,631	3,207,631
Preferred stocks	15,000,000	15,000,000
Derivatives	(4,456,997)	(4,102,811)
Other invested assets	4	4
Cash	86,087,178	86,087,178
Payables, receivables and all other, net	(97,534,451)	(97,534,451)
Total other	2,303,365	2,657,551
Grand total reinvestment portfolio and security collateral	$ 3,911,750,862	$ 3,935,314,740
Portion of reinvestment portfolio invested in U.S. Treasury securities, agency securities and certain agency RMBS	$ 2,012,227,735	$ 2,027,106,896

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

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

(6-7) No significant change.

F. Real Estate

(1) No significant change.

(2) a) No significant change.

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

(3-5) No significant change.

G. Investments in Low-Income Housing Tax Credits

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

H. Restricted Assets

(1) Restricted Assets (Including Pledged)

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

	Gross Restricted										
	2017									Percentage	
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity [(a)]	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity [(b)]	September 30, 2017 (1 plus 3)	December 31, 2016	Increase/ (Decrease) (5 minus 6)	Total Non Admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	—%	—%
Collateral held under security lending agreements	3,154,143,890	—	—	—	3,154,143,890	5,794,708,424	(2,640,564,534)	—	3,154,143,890	1.77	1.80
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	69,767,400	—	—	—	69,767,400	74,770,600	(5,003,200)	—	69,767,400	0.04	0.04
On deposit with states	14,308,751	—	—	—	14,308,751	14,348,272	(39,521)	—	14,308,751	0.01	0.01
On deposit with other regulatory bodies	34,721,300	—	—	—	34,721,300	34,708,042	13,258	—	34,721,300	0.02	0.02
Pledged collateral to FHLB (including assets backing funding agreements	1,872,002,199	—	—	—	1,872,002,199	703,816,997	1,168,185,202	—	1,872,002,199	1.05	1.07
Pledged as collateral not captured in other categories	2,170,066,325	—	—	—	2,170,066,325	2,638,189,161	(468,122,836)	—	2,170,066,325	1.22	1.24
Other restricted assets	9,273,655,737	—	—	—	9,273,655,737	7,520,548,507	1,753,107,230	—	9,273,655,737	5.20	5.29
Total restricted assets	$ 16,588,665,602	$ —	$ —	$ —	$ 16,588,665,602	$ 16,781,090,003	$ (192,424,401)	$ —	$ 16,588,665,602	9.31%	9.47%

(a) Subset of column 1.

(b) Subset of column 3.

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

	Gross Restricted								Percentage	
	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]	September 30, 2017 (1 plus 3)	December 31, 2016	Increase/ (Decrease) (5 minus 6)	Total Admitted Restricted (5 minus 8)	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Secured demand notes	$ —	$ —	$ —	$ —	$ —	$ 22,684,892	$ (22,684,892)	$ —	0.00%	0.00%
Derivative over-the-counter (“OTC”) Bilateral - Securities Pledged	1,275,604,805	—	—	—	1,275,604,805	790,059,684	485,545,121	1,275,604,805	0.71	0.73
Derivative OTC Centrally Cleared - Securities Pledged	371,737,537	—	—	—	371,737,537	568,807,149	(197,069,612)	371,737,537	0.21	0.21
Derivatives OTC Centrally Cleared - Cash Pledged	339,918,685	—	—	—	339,918,685	765,271,502	(425,352,817)	339,918,685	0.19	0.19
Futures Initial Margin - Securities Pledged	98,591,353	—	—	—	98,591,353	400,182,435	(301,591,082)	98,591,353	0.06	0.06
Reinsurance Agreement - Securities Pledged	84,213,945	—	—	—	84,213,945	91,183,499	(6,969,554)	84,213,945	0.05	0.05
Total	$ 2,170,066,325	$ —	$ —	$ —	$ 2,170,066,325	$ 2,638,189,161	$ (468,122,836)	$ 2,170,066,325	1.22%	1.24%

(a) Subset of column 1.

(b) Subset of column 3.

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

	Gross Restricted								Percentage	
	2017									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity[a]	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity[b]	September 30, 2017 (1 plus 3)	December 31, 2016	Increase/ (Decrease) (5 minus 6)	Total Admitted Restricted (5 minus 8)	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Assets held in trust to support reinsurance agreements	$ 2,225,401,183	$ —	$ —	$ —	$ 2,225,401,183	$ 718,850,912	$ 1,506,550,271	$ 2,225,401,183	1.25%	1.27%
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”	7,048,254,554	—	—	—	7,048,254,554	6,801,697,595	246,556,959	7,048,254,554	3.95	4.02
Total	$ 9,273,655,737	$ —	$ —	$ —	$ 9,273,655,737	$ 7,520,548,507	$ 1,753,107,230	$ 9,273,655,737	5.20%	5.29%

(a) Subset of column 1.

(b) Subset of column 3.

(4) The Company’s collateral received and reflected as assets at September 30, 2017, were as follows:

Collateral Assets	Book/Adjusted Carrying Value (“BACV”)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
Cash ***	$ 1,062,521,669	$ 1,062,579,807	1.6%	1.6%
Schedule D, Part 1	3,597,288,714	3,620,551,875	5.3	5.5
Schedule D, Part 2, Section 1	15,000,000	15,000,000	—	—
Schedule D, Part 2, Section 2	3,207,630	3,207,630	—	—
Schedule B	—	—	—	—
Schedule A	—	—	—	—
Schedule BA, Part 1	4	4	—	—
Schedule DL, Part 1	—	—	—	—
Other	(101,991,447)	(101,637,262)	(0.2)	(0.2)
Total Collateral Assets	$ 4,576,026,570	$ 4,599,702,054	6.7%	6.9%

* Column 1 divided by Asset Page, Line 26 (Column 1)

** Column 1 divided by Asset Page, Line 26 (Column 3)

*** Includes cash equivalents and short-term investments

	Amount	% of Liability to total Liabilities*
Recognized Obligation to Return Collateral Asset	$ 4,565,793,209	7.7%

* Column 1 divided by Liability Page, Line 26 (Column 1)

NOTES TO THE FINANCIAL STATEMENTS

I. Working Capital Finance Investments

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

J. Offsetting and Netting of Assets and Liabilities

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

K-L. No significant change.

M. Short Sales

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

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

N. Prepayment Penalty and Acceleration Fees

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

	General Account	Separate Account
Number of CUSIPs	62	54
Aggregate Amount of Investment Income	$ 18,466,770	$ 4,076,810

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No significant change.

B. The Company recognized write-downs and recorded adjustments totaling $23,835,722 and $84,050,346 on investments in joint ventures, partnerships and LLCs during the nine months ended September 30, 2017 and the year ended December 31, 2016, respectively. Impairments are recognized when a investment's net asset value or management's estimate of value, based on available information, is less than the carrying amount or if, in management's judgment, the investment will not be able to absorb prior losses classified as unrealized losses. These losses are deemed to be other than temporary and the value of these impairments was recorded as a realized loss.

7. Investment Income

A. No significant change.

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

8. Derivative Instruments

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

At September 30, 2017 and December 31, 2016, the Company had future premium commitments related to its option products of $2,939,014,928 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.

NOTES TO THE FINANCIAL STATEMENTS

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

	Cash [(1)]		Securities [(2)]		Total	
	September 30, 2017	**December 31, 2016**	**September 30, 2017**	**December 31, 2016**	**September 30, 2017**	**December 31, 2016**
Initial Margin:						
OTC-cleared	$ —	$ —	$ 371,737,537	$ 568,807,149	$ 371,737,537	$ 568,807,149
Variation Margin:						
OTC-bilateral	—	—	1,275,604,805	790,059,684	1,275,604,805	790,059,684
OTC-cleared	339,918,685	765,271,502	—	—	339,918,685	765,271,502
Total OTC	$ 339,918,685	$ 765,271,502	$ 1,647,342,342	$ 1,358,866,833	$ 1,987,261,027	$ 2,124,138,335
Initial Margin:						
Futures [(3)]	$ —	$ —	$ 98,591,353	$ 400,182,435	$ 98,591,353	$ 400,182,435

(1) Cash collateral pledged for OTC-cleared is reported in aggregate write-ins for invested assets as cash collateral pledged on derivatives.

(2) Securities pledged as collateral are reported in bonds. Subject to certain constraints, the counterparties are permitted by contract to sell or repledge this collateral.

(3) Cash collateral pledged on exchange-traded futures is reported in derivatives within assets and not as a restricted asset.

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

	Cash [(1)]		Securities [(2)]		Total	
	September 30, 2017	**December 31, 2016**	**September 30, 2017**	**December 31, 2016**	**September 30, 2017**	**December 31, 2016**
Initial Margin:						
OTC-bilateral	$ 110,631,000	$ —	$ 12,460,206	$ 119,456,150	$ 123,091,206	$ 119,456,150
Variation Margin:						
OTC-bilateral	512,163,696	628,303,614	253,638,142	444,688,752	765,801,838	1,072,992,366
OTC-cleared	41,481,012	92,333,413	—	—	41,481,012	92,333,413
Total OTC	$ 664,275,708	$ 720,637,027	$ 266,098,348	$ 564,144,902	$ 930,374,056	$ 1,284,781,929

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

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

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

NOTES TO THE FINANCIAL STATEMENTS

9. *Income Taxes*

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

	September 30, 2017		
	Ordinary	Capital	Total
Gross DTA	$ 4,851,968,052	$ 245,177,744	$ 5,097,145,796
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	4,851,968,052	245,177,744	5,097,145,796
DTA nonadmitted	(2,772,574,718)	(245,177,744)	(3,017,752,462)
Subtotal net admitted DTA	2,079,393,334	—	2,079,393,334
DTL	(1,360,644,119)	—	(1,360,644,119)
Net admitted DTA/(Net DTL)	$ 718,749,215	$ —	$ 718,749,215

	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	$ 286,163,595	$ (35,724,403)	$ 250,439,192
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	286,163,595	(35,724,403)	250,439,192
DTA nonadmitted	118,827,958	(262,987,693)	(144,159,735)
Subtotal net admitted DTA	404,991,553	(298,712,096)	106,279,457
DTL	21,020,481	—	21,020,481
Net admitted DTA/(Net DTL)	$ 426,012,034	$ (298,712,096)	$ 127,299,938

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

	September 30, 2017		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ —	$ —
Adjusted gross DTA expected to be realized (excluding the amount of DTA from above) after application of the threshold limitation (the lesser of 1 and 2 below)	718,749,215	—	718,749,215
1. Adjusted gross DTA expected to be realized following the balance sheet date	1,589,665,835	—	1,589,665,835
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	718,749,215
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	1,360,644,119	—	1,360,644,119
DTA admitted as the result of application of SSAP 101 total	$ 2,079,393,334	$ —	$ 2,079,393,334

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

NOTES TO THE FINANCIAL STATEMENTS

	Change		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	$ (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)	442,384,447	(291,085,362)	151,299,085
1. Adjusted gross DTA expected to be realized following the balance sheet date	406,034,613	(291,085,362)	114,949,251
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	103,326,947
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	(21,020,481)	—	(21,020,481)
DTA admitted as the result of application of SSAP 101 total	$ 404,991,553	$ (298,712,096)	$ 106,279,457

	September 30, 2017	December 31, 2016
RBC percentage used to determine recovery period and threshold limitation amount	1079%	862%
Amount of total adjusted capital used to determine recovery period and threshold limitation	$ 5,139,010,479	$ 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:

	September 30, 2017	December 31, 2016
Federal	$ 656,256,718	$ 842,347,275
Foreign	18,092,356	6,552,152
Subtotal	674,349,074	848,899,427
Federal income tax on net capital gains/(losses)	(937,815,455)	(798,660,217)
Federal and foreign income taxes incurred	$ (263,466,381)	$ 50,239,210

NOTES TO THE FINANCIAL STATEMENTS

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

	September 30, 2017	December 31, 2016	Change
DTA:			
Ordinary:			
Discounting of unpaid losses	$ —	$ —	$ —
Unearned premium reserve	—	—	—
Policyholder reserves	1,764,795,415	1,429,546,103	335,249,312
Investments	666,208,158	908,688,551	(242,480,393)
Deferred acquisition costs	325,273,250	337,710,101	(12,436,851)
Policyholder dividends accrual	—	—	—
Fixed assets	—	—	—
Compensation and benefits accrual	8,445,170	8,638,805	(193,635)
Pension accrual	—	—	—
Receivables - nonadmitted	—	—	—
Net operating loss carryforward	—	—	—
Tax credit carryforwards	197,854,178	187,373,597	10,480,581
Other (including items <5% of total ordinary tax assets)	34,040,691	33,910,750	129,941
Ceding commissions	188,285,091	188,285,091	—
Intangibles	156,493,986	200,535,882	(44,041,896)
Nonadmitted assets	14,110,723	88,503,318	(74,392,595)
Unrealized capital gains (losses)	1,496,461,390	1,182,612,259	313,849,131
Subtotal	4,851,968,052	4,565,804,457	286,163,595
Nonadmitted	(2,772,574,718)	(2,891,402,676)	118,827,958
Admitted ordinary DTA	2,079,393,334	1,674,401,781	404,991,553
Capital:			
Investments	245,177,744	280,902,147	(35,724,403)
Net capital loss carryforward	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax assets)	—	—	—
Subtotal	245,177,744	280,902,147	(35,724,403)
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	(245,177,744)	17,809,949	(262,987,693)
Admitted capital DTA	—	298,712,096	(298,712,096)
Admitted DTA	$ 2,079,393,334	$ 1,973,113,877	$ 106,279,457
DTL:			
Ordinary			
Investments	$ (932,380,341)	$ (985,466,704)	$ 53,086,363
Fixed assets	—	—	—
Deferred and uncollected premiums	(32,792,805)	(13,560,369)	(19,232,436)
Policyholder reserves	—	—	—
Other (including items <5% of total ordinary tax liabilities)	—	—	—
Other liabilities	(23,598,386)	(14,871,938)	(8,726,448)
Separate Account adjustments	(21,533,259)	(19,470,383)	(2,062,876)
Unrealized capital gains (losses)	(350,339,328)	(348,295,206)	(2,044,122)
Subtotal	(1,360,644,119)	(1,381,664,600)	21,020,481
Capital:			
Investments	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax liabilities)	—	—	—
Subtotal	—	—	—
DTL	$ (1,360,644,119)	$ (1,381,664,600)	$ 21,020,481
Net DTA/ (DTL)	$ 718,749,215	$ 591,449,277	$ 127,299,938

Change in nonadmitted DTA	144,159,735
Tax effect of unrealized gains (losses)	(159,959,663)
Prior years adjustments in surplus	(151,845,345)
Change in net DTA	$ (40,345,335)

NOTES TO THE FINANCIAL STATEMENTS

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

	September 30, 2017
Net gain (loss) from operations after dividends to policyholders and before Federal income tax @ 35%	$ 396,594,764
Net realized capital gains (losses) @ 35%	(717,210,877)
Tax effect of:	
FW2 adjustments in Surplus	282,071,053
Change in nonadmitted assets	74,392,595
Uncertain tax positions	1,582,572
Prior years adjustments and accruals	(3,013,382)
Investments	(5,289,849)
Other	(5,901,273)
YRT Prior period adjustment in surplus	(6,347,255)
Interest maintenance reserve	(10,220,994)
Tax credits	(13,071,508)
Separate Account dividend received deduction	(83,054,147)
Change in valuation reserve	(140,000,000)
Total statutory income taxes (benefit)	$ (229,468,301)
Federal and foreign income taxes incurred including tax on realized capital gains	(263,466,381)
Change in net DTA	40,345,335
Prior years adjustments in surplus	(6,347,255)
Total statutory income taxes (benefit)	$ (229,468,301)

E. No significant change.

F. (1) For the period prior to the separation of Brighthouse Financial, Inc. (“Brighthouse”) from MetLife, Inc. (“MetLife”), the Company’s federal income tax return is consolidated with the following entities:

23rd Street Investments, Inc.
334 Madison Euro Investments, Inc.
Alpha Properties, Inc.
American Life Insurance Company
Beta Properties, Inc.
Borderland Investments, Ltd.
Brighthouse Financial, Inc.
Brighthouse Life Insurance Company of NY
Brighthouse Reinsurance Company of Delaware
Brighthouse Holdings, LLC
Brighthouse Services, LLC
Cova Life Management Company
Delaware American Life Insurance Company
Delta Properties Japan, Inc.
Economy Fire & Casualty Company
Economy Preferred Insurance Company
Economy Premier Assurance Company
Enterprise General Insurance Agency, Inc.
Epsilon Properties Japan, Inc.
General American Life Insurance Company
Hyatt Legal Plans of Florida, Inc.
Hyatt Legal Plans, Inc.
International Technical and Advisory Services, Ltd.
Iris Properties, Inc.
Kappa Properties Japan, Inc.
MetLife Assignment Company, Inc.
MetLife Auto & Home Insurance Agency, Inc.
MetLife Consumer Services, Inc.
MetLife Credit Corp.
MetLife Funding, Inc.
MetLife Global Benefits, Ltd.
MetLife Global, Inc.
MetLife Group, Inc.
MetLife Health Plans, Inc.
MetLife Holdings, Inc.
MetLife Home Loans, LLC
MetLife Insurance Brokerage, Inc.
MetLife Investors Distribution Company
MetLife Reinsurance Company of Charleston
MetLife Reinsurance Company of Delaware
MetLife Reinsurance Company of South Carolina
MetLife Reinsurance Company of Vermont
MetLife Tower Resources Group, Inc.
MetLife USA Assignment Company
MetLife, Inc.
Metropolitan Casualty Insurance Company
Metropolitan Direct Property and Casualty Insurance Company
Metropolitan General Insurance Company
Metropolitan Group Property & Casualty Insurance Company
Metropolitan Life Insurance Company
Metropolitan Lloyds Insurance Company of Texas
Metropolitan Lloyds, Inc.
Metropolitan Property & Casualty Insurance Company
Metropolitan Tower Life Insurance Company
Metropolitan Tower Realty Company, Inc.
Missouri Reinsurance, Inc.
New England Life Insurance Company
Newbury Insurance Company Limited
One Financial Place Corporation
Park Tower REIT, Inc.
SafeGuard Health Enterprises, Inc.
SafeGuard Health Plans, Inc. (CA)
SafeGuard Health Plans, Inc. (FL)
SafeGuard Health Plans, Inc. (NV)
SafeGuard Health Plans, Inc. (TX)
SafeHealth Life Insurance Company
The Prospect Company
Transmountain Land & Livestock Company
White Oak Royalty Company

For the period following the separation of Brighthouse from MetLife, the Company will join with its subsidiaries, Brighthouse Life Insurance Company of NY (formerly, First MetLife Investors Insurance Company) ("Brighthouse NY") and Brighthouse Reinsurance Company of Delaware ("BRCD") (collectively, the "Consolidating Companies"), in filing a consolidated life company federal income tax return.

(2) The Consolidating Companies have in place a tax sharing agreement (and related supplements) which allocates tax liability in accordance with the Internal Revenue Code, and provides that members shall receive reimbursement to the extent that their tax attributes result in a reduction of the tax liability of the consolidated group.

G. No significant change.

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

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

On April 28, 2017, the Company received a $103,000,000 capital contribution from Brighthouse Holdings, LLC, the Company's parent, consisting of all of the issued and outstanding shares of Brighthouse NY.

On April 28, 2017, the Company received a $637,000,000 capital contribution from Brighthouse Holdings, LLC consisting of all of the issued and outstanding shares of MetLife Reinsurance Company of Delaware, MetLife Reinsurance Company of South Carolina and MetLife Reinsurance Company of Vermont II who subsequently merged into BRCD.

On May 8, 2017, the Company received a $535,000,000 cash dividend from BRCD which was recorded as a return of capital.

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

On June 30, 2017, the Company recorded a $400,000,000 capital contribution from MetLife. Effective August 10, 2017, the Company received a capital contribution of $400,000,000 in cash from Brighthouse Holdings, LLC.

On September 8, 2017, the Company received a $100,000,000 capital contribution from Brighthouse Holdings, LLC.

On September 30, 2017, the Company recorded a $200,000,000 capital contribution from Brighthouse Holdings, LLC.

D. The Company had $289,328,714 receivable and $126,995,187 payable with affiliates as of September 30, 2017. The Company had $59,779,066 receivable and $40,468,158 payable with affiliates as of December 31, 2016. Amounts receivable and payable are expected to be settled within 90 days.

E. No significant change.

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

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

G. The Company is a wholly-owned subsidiary of Brighthouse Holdings, LLC., which is a wholly-owned subsidiary of Brighthouse. Allocated operating expenses are not necessarily indicative of the total cost that would be incurred if the Company operated on a stand alone basis.

H-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 nine months ended September 30, 2017.

K-N. No significant change.

11. Debt

A. No significant change.

B. Federal Home Loan Bank Agreements

(1) The Company is a member of the FHLB of Pittsburgh. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. The Company is also a member of FHLBs of Boston and Des Moines. At September 30, 2017, the Company holds stock of the FHLB of Boston, Des Moines and Pittsburgh and maintains advances with each of these FHLBs. It is part of the Company's strategy to utilize these funds as a source of contingent liquidity as well as for spread margin businesses. The Company has determined the actual or estimated maximum borrowing capacity as $17,538,208,909. The Company calculated this amount in accordance with FHLB of Pittsburgh regulatory and or FHLB specific borrowing limits.

(2) FHLB Capital Stock

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

	September 30, 2017		
	Total	General Account	Separate Account
Membership stock - Class A	$ —	$ —	$ —
Membership stock - Class B	36,717,400	36,717,400	—
Activity stock	33,050,000	33,050,000	—
Excess stock	—	—	—
Aggregate total	$ 69,767,400	$ 69,767,400	$ —
Actual or estimated borrowing capacity as determined by the insurer	$ 17,538,208,909	$ 17,538,208,909	$ —

	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 September 30, 2017 was as follows:

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

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

a. Amount pledged as of:

	September 30, 2017		
	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged - total General and Separate Accounts	$ 1,971,363,295	$ 1,872,002,199	$ 595,000,000
Total collateral pledged - General Account	$ 1,971,363,295	$ 1,872,002,199	$ 595,000,000
Total collateral pledged - Separate Account	$ —	$ —	$ —
	December 31, 2016		
Total collateral pledged - General and Separate Accounts	$ 797,031,024	$ 703,816,997	$ 645,000,000

NOTES TO THE FINANCIAL STATEMENTS

b. Maximum amount pledged during the reporting period ended:

	September 30, 2017		
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Maximum collateral pledged - total General and Separate Accounts	$ 2,303,548,218	$ 2,187,444,262	$ 645,000,000
2. Maximum collateral pledged - General Account	$ 2,303,548,218	$ 2,187,444,262	$ 645,000,000
3. Maximum collateral pledged - Separate Account	$ —	$ —	$ —
	December 31, 2016		
4. Maximum collateral pledged - total General and Separate Accounts	$ 4,175,016,731	$ 3,686,741,986	$ 1,915,000,000

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

a. Amount borrowed as of:

	September 30, 2017			
	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	$ —	$ —	$ —	$ —
Funding agreements	595,000,000	595,000,000	—	45,000,000
Other	—	—	—	—
Aggregate total	$ 595,000,000	$ 595,000,000	$ —	$ 45,000,000

	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:

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

c. FHLB - Prepayment Obligations:

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

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

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

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

(1-9) No significant change.

(10) The portion of unassigned funds (surplus) represented by cumulative unrealized gains (losses) was $(3,275,580,026) at September 30, 2017.

NOTES TO THE FINANCIAL STATEMENTS

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

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

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

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

(12-13) No significant change.

14. Liabilities, Contingencies and Assessments

A. No significant change.

B. Assessments

As of September 30, 2017, the Company had a $17,200,000 liability for retrospective premium-based guaranty fund assessments and a $18,545,011 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		2,431,285
c. Increases current year:		
Est. Premium Tax Offset		1,694,629
d. Balance as of September 30, 2017	$	18,545,011

C-E. No significant change.

F. All Other Contingencies

Uncollectible Premium Receivables

The Company had admitted assets of $91,105,596 and $33,711,809 at September 30, 2017 and December 31, 2016, respectively, in uncollected premiums and agents' balances in the course of collection. The Company routinely assesses the ability to collect these receivables. Based upon Company experience, the amount of premiums and other accounts receivable that may become uncollectible and result in a potential loss is not material to the Company's financial condition.

Assumptive Reinsurance Agreement

The Company entered into an assumptive reinsurance agreement with The Travelers Indemnity Company on December 14, 2007. As part of this agreement, the Company has guaranteed the benefits provided under the workers compensation policies covered by the reinsurance agreement. This guarantee is triggered if The Travelers Indemnity Company is unable to fulfill its obligations in accordance with the terms of the reinsurance agreement. The reserves associated with the reinsured policies were $697,403,402 as of September 30, 2017. The Company does not hold any collateral related to this guarantee.

Litigation

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

Unclaimed Property Inquiries. On November 14, 2012, the West Virginia Treasurer filed an action (West Virginia ex. rel. John D. Perdue v. MetLife Investors USA Insurance Company, Circuit County Court of Putnam County, Civil Action No. 12-C-363), alleging that MetLife Investors USA Insurance Company violated the West Virginia Uniform Unclaimed Property Act ("Act"), seeking to compel compliance with the Act, and seeking payment of unclaimed property, interest and penalties. On December 28, 2012, the Treasurer filed substantially an identical suit against MetLife Insurance

Company of Connecticut (Civil Action No. 12-C-430). On January 31, 2017, MetLife Insurance Company USA, successor by merger to these defendants and the West Virginia Treasurer entered into a settling agreement resolving this action.

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

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

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

15. *Leases*

A. Lease Expense and Commitments

(1) Lessee leasing arrangements

The Company did not participate in lessee leasing arrangements during 2017 and 2016.

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

The Company did not have any leases having initial or remaining noncancelable lease terms in excess of one year during 2017 and 2016.

(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	
	September 30, 2017	December 31, 2016	September 30, 2017	December 31, 2016
Swaps	$ 2,182,605,013	$ 2,079,323,944	$ 52,612,311	$ 168,000,000
Futures	—	—	—	—
Options	—	—	—	—
Total	$ 2,182,605,013	$ 2,079,323,944	$ 52,612,311	$ 168,000,000

(2) No significant change.

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

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

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

Off-balance sheet credit exposure is the excess of positive estimated fair value over positive book/adjusted carrying value for the Company's highly effective hedges and derivatives used in replications at the reporting date. All collateral received from counterparties to mitigate credit-related losses is deemed worthless for the purpose of calculating the Company's off-balance sheet credit exposure. The off-balance sheet credit exposure of the Company's swaps was $56,089,096 and $52,897,277 at September 30, 2017 and December 31, 2016, respectively.

(4) At September 30, 2017 and December 31, 2016, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives as variation margin was $253,638,142 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 $12,460,206 and $119,456,150 at September 30, 2017 and December 31, 2016, respectively. Securities collateral received was held in separate custodial accounts and is not reflected in the financial statements. The collateral agreements between the Company and the counterparties apply to derivatives held by both the General Account and Separate Accounts.

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

A. Transfers of Receivables Reported as Sales

No significant change.

B. Transfer and Servicing of Financial Assets

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

Securities with a cost or amortized cost of $3,154,143,890 and an estimated fair value of $3,819,974,927 were on loan under the securities lending program at September 30, 2017. The Company was liable for cash collateral under its control of $3,901,517,498 at September 30, 2017.

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

The Company does not have securities underlying repurchase, reverse repurchase, dollar repurchase, and dollar reverse repurchase agreements as of September 30, 2017.

C. Wash Sales

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

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

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

No significant change.

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

Aggregate direct premiums written/produced by third party administrators for the nine months ended September 30, 2017 were $11,611,198.

20. Fair Value Information

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

Hierarchy Table

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

	September 30, 2017							
	Fair Value Measurements at Reporting Date Using							
	Level 1		Level 2		Level 3		Total	
Assets								
Bonds								
U.S. Special Revenue and Agencies	$	—	$	3,417,150	$	—	$	3,417,150
Industrial & Miscellaneous		—		—		2,103		2,103
Total bonds		—		3,417,150		2,103		3,419,253
Perpetual preferred stocks								
Industrial & Miscellaneous		—		—		839,959		839,959
Common stocks								
Industrial & Miscellaneous [1]		36,534,282		69,767,400		9,720,137		116,021,819
Derivative assets [2]								
Interest rate		—		1,315,503,113		—		1,315,503,113
Foreign currency exchange rate		—		74,427,106		—		74,427,106
Credit		—		54,543		—		54,543
Equity market		—		803,765,774		198,850,952		1,002,616,726
Total derivative assets		—		2,193,750,536		198,850,952		2,392,601,488
Separate Account assets [3]		674,300,422		104,515,226,114		37,651,006		105,227,177,542
Total assets	$	710,834,704	$	106,782,161,200	$	247,064,157	$	107,740,060,061
Liabilities								
Derivative liabilities [2]								
Interest rate	$	—	$	1,261,841,444	$	—	$	1,261,841,444
Foreign currency exchange rate		—		11,703,016		—		11,703,016
Credit		—		227,634		—		227,634
Equity market		—		1,622,512,359		615,406,713		2,237,919,072
Total derivative liabilities		—		2,896,284,453		615,406,713		3,511,691,166
Total liabilities	$	—	$	2,896,284,453	$	615,406,713	$	3,511,691,166

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

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

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

Transfers between Levels 1 and 2 - During the quarter ended September 30, 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, June 30, 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, September 30, 2017
Assets										
Bonds - Industrial & miscellaneous	$ 2,103	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ 2,103
Perpetual preferred stocks - Industrial & miscellaneous	839,959	—	—	—	—	—	—	—	—	839,959
Common stocks - Industrial & miscellaneous	9,756,462	—	—	186,358	(36,326)	—	(186,357)	—	—	9,720,137
Derivatives - Interest rate [4]	(379,777,706)	—	—	(369,717,754)	379,777,706	—	—	—	369,717,754	—
Derivatives - Equity market [4]	(410,197,281)	—	—	(2,585,410)	(3,773,070)	—	—	—	—	(416,555,761)
Separate Account assets	53,743,691	8,085,416	(1,775,410)	1,815,865	(515,960)	1,836,202	(22,178,316)	—	(3,360,482)	37,651,006
Total	$(725,632,772)	$8,085,416	$ (1,775,410)	$(370,300,941)	$ 375,452,350	$ 1,836,202	$(22,364,673)	$ —	$366,357,272	$ (368,342,556)

(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 September 30, 2017, transfers into Level 3, for Separate Accounts of $8,085,416 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 September 30, 2017, transfers out of Level 3, for Separate Accounts of $1,775,410 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.

Valuation Techniques and Inputs for Level 2 and Level 3 Assets and Liabilities by Major Classes of Assets and Liabilities:

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

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

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

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

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

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

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

(4) Option-based only

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

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

NOTES TO THE FINANCIAL STATEMENTS

C. Estimated Fair Value of All Financial Instruments

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

	September 30, 2017					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$ 47,425,753,346	$ 43,314,706,818	$ 5,959,250,427	$ 37,984,478,850	$ 3,482,024,069	$ —
Preferred stocks	329,091,530	185,478,282	—	52,011,913	277,079,617	—
Common stock - unaffiliated	116,021,819	116,021,819	36,534,282	69,767,400	9,720,137	—
Mortgage loans	9,209,794,361	9,012,972,923	—	42,865,822	9,166,928,539	—
Cash, cash equivalents and short-term investments	2,096,830,391	2,096,830,391	1,021,760,418	1,045,452,522	29,617,451	—
Contract loans	1,189,031,900	1,101,125,876	—	746,109,113	442,922,788	—
Derivative assets [(1)]	2,556,086,864	2,533,107,832	(10,695,457)	2,357,360,094	209,422,227	—
Other invested assets	192,670,133	179,552,676	—	92,444,174	100,225,959	—
Investment income due and accrued	525,576,802	525,576,802	—	525,576,802	—	—
Receivables for cash collateral on derivatives	339,918,685	339,918,685	—	339,918,685	—	—
Separate Account assets	110,568,431,109	110,464,082,854	1,632,040,922	107,930,802,477	1,005,587,710	—
Total assets	$174,549,206,940	$169,869,374,958	$ 8,638,890,592	$151,186,787,852	$ 14,723,528,497	$ —
Liabilities						
Investment contracts included in:						
Reserves for life and health insurance and annuities	$ 13,785,264,447	$ 14,875,965,025	$ —	$ —	$ 13,785,264,447	$ —
Liability for deposit-type contracts	1,165,196,214	1,107,800,748	—	—	1,165,196,214	—
Derivative liabilities [(1)]	3,558,269,521	3,553,871,265	—	2,942,193,608	616,075,913	—
Payable for collateral under securities loaned and other transactions	4,566,040,862	4,566,040,862	—	4,566,040,862	—	—
Investment contracts included in Separate Account liabilities	1,180,358,933	1,180,358,933	—	1,180,358,933	—	—
Separate Account liabilities	13,126,298	13,126,298	13,126,298	—	—	—
Total liabilities	$ 24,268,256,275	$ 25,297,163,131	$ 13,126,298	$ 8,688,593,403	$ 15,566,536,574	$ —

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

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

Assets and Liabilities

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

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

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

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

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

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

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

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

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

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

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

Mortgage Loans

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

Contract Loans

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

Derivatives

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

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

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

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

Other Invested Assets

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

Investment Income Due and Accrued

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

Receivables for Cash Collateral on Derivatives

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

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

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

Payable for Collateral Under Securities Loaned and Other Transactions

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

Separate Accounts

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

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

Foreign currency exchange rate

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

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

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

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

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

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

21. Other Items

A-B. No significant change.

C. Other Disclosures

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

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

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

D-E. No significant change.

F. Subprime Mortgage Related Risk Exposure

(1) No significant change.

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

	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Value of Land and Buildings	OTTI Losses Recognized	Default Rate [2]
Mortgages in the process of foreclosure	$ 4,012,921	$ 3,713,728	$ 5,623,581	$ —	N/A
Mortgages in good standing [1]	529,920,728	544,866,812	806,518,692	—	N/A
Mortgages with restructured terms	2,695,091	2,997,965	3,433,050	—	N/A
Total	$ 536,628,740	$ 551,578,505	$ 815,575,323	$ —	—%

(1) As of September 30, 2017, the book/adjusted carrying value, fair value and value of land and building for mortgage loans greater than 60 days delinquent which were included in mortgages in good standing was $9,945,515, $8,475,546 and $12,758,361, respectively.

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

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

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	OTTI Losses Recognized
RMBS	$ 875,907,189	$ 905,851,077	$ 957,072,480	$ —
CMBS	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCA	—	—	—	—
Other assets	—	—	—	—
Total	$ 875,907,189	$ 905,851,077	$ 957,072,480	$ —

(4) No significant change.

G-H. No significant change.

22. Events Subsequent

On October, 26, 2017, the Company received a capital contribution of $200,000,000 in cash from Brighthouse Holdings, LLC. The capital contribution was recorded effective September 30, 2017, with the approval of the Department.

The Company has evaluated events subsequent to September 30, 2017 through November 13, 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 September 30, 2017, the Company is not subject to the annual fee imposed under section 9010 of the Affordable Care Act (“ACA”) due to the Company’s health insurance premium falling below the $25 million threshold at which the fee applies.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1- General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee or director of the Company?
Yes ( ) No (X)

(2) Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?
Yes ( ) No (X)

Section 2 - Ceded Reinsurance Report - Part A

(1) Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?
Yes ( ) No (X)

(2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?
Yes ( ) No (X)

Section 3 - Ceded Reinsurance Report - Part B

(1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate. $9,542,554,827

(2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?
Yes (X) No ( )

B-G. No significant change.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A-D. No significant change.

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

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2016 were $75,662,683. As of September 30, 2017, $6,784,228 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $68,093,858 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $784,597 favorable prior-year development from December 31, 2016 to Septmeber 30, 2017. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

26. Intercompany Pooling Arrangements

No significant change.

27. Structured Settlements

No significant change.

28. Health Care Receivables

No significant change.

29. Participating Policies

Direct premiums on participating policies in the amount of $343,441,665 and $516,225,460 represented approximately 7.1% and 6.8% of the Company's direct premiums at September 30, 2017 and December 31, 2016, respectively.

The amount of incurred policyholder dividends for the nine months ended September 30, 2017 and for the year ended December 31, 2016, as reported in dividends to policyholders, was $2,111,715 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.

NOTES TO THE FINANCIAL STATEMENTS

33. Premiums and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of September 30, 2017 were as follows :

Type	Gross	Net of Loading
Industrial	$ —	$ —
Ordinary new business	16,050,735	14,729,126
Ordinary renewal	175,263,948	154,240,878
Credit life	—	—
Group life	1,072,967	1,072,967
Group annuity	(230,349)	(230,349)
Total	$ 192,157,301	$ 169,812,622

34. Separate Accounts

A-B. No significant change.

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

(1)	Transfers as reported in the Summary of Operations of the Separate Accounts Annual Statement:	
	a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 2,543,551,412
	b. Transfers from Separate Accounts (Page 4, Line 10)	6,814,360,679
	c. Net transfers to or (from) Separate Accounts (a) - (b)	(4,270,809,267)
(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)	$ (4,270,809,267)

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
	0	

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 [X] No [ ]

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

Minor updates made to address comments provided by outside counsel. Updates improved clarity and consistency with other policies.

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: $ 200,000,000

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 $52,824,189, Barclays Bank PLC $535,967, Citigroup Global Markets Inc $14,503,672, CME (CME Group Inc) $319,397,289, Credit Agricole Corporate & Investment Bank $11,038,802, Credit Suisse International $58,988,850,Credit Suisse Securities (USA) LLC $220,599,128, Deutsche Bank AG $220,032,809, Goldman Sachs & Co $21,826,319, Goldman Sachs International $122,278,456, HSBC Bank USA NA $28,661,398, JP Morgan Securities LLC $7,743,207, JPMorgan Chase Bank NA $133,241,231, LCH Clearnet LLC $20,521,396, Morgan Stanley & Co International plc $272,584,532, Morgan Stanley & Co LLC $3,663,858, NATIXIS SA $702,200, Societe Generale SA $298,985,320, UBS AG $7,898,845, Wells Fargo Bank NA $449,619, Wells Fargo Securities LLC $162,787,375, BNP Paribas $190,801,865, FHLB $1,872,002,199

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 547,884,614

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	225,376,384
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	369,591,011	349,789,699
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 373,182,718	$ 575,166,083
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: $ 4,032,849,191

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 4,009,285,313

16.3 Total payable for securities lending reported on the liability page: $ 3,901,765,154

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
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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

18.2 If no, list exceptions:

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	$1,808,749,055
1.12	Residential mortgages	$1,067,819,079
1.13	Commercial mortgages	$6,106,274,532
1.14	Total mortgages in good standing	$8,982,842,666
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$3,960,551
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$0
1.32	Residential mortgages	$20,149,178
1.33	Commercial mortgages	$0
1.34	Total mortgages with interest overdue more than three months	$20,149,178
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$0
1.42	Residential mortgages	$6,020,527
1.43	Commercial mortgages	$0
1.44	Total mortgages in process of foreclosure	$6,020,527
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$9,012,972,922
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$0
1.62	Residential mortgages	$82,004
1.63	Commercial mortgages	$0
1.64	Total mortgages foreclosed and transferred to real estate	$82,004

2. Operating Percentages:

2.1	A&H loss percent	64.5
2.2	A&H cost containment percent	0.0
2.3	A&H expense percent excluding cost containment expenses	88.4

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	$0
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	$0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsuer Rating
Life Affiliates								
91626.......	04-2708937..........	04/01/2017	NEW ENGLAND LIFE INSURANCE COMPANY.....................................	MA............	OTH/I...........	AUTHORIZED..	..........0.............	....

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees			
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations		Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	23,178,989	23,311,596	411,777	23,684	46,926,046	0
2. Alaska AK	L	3,792,110	1,009,500	32,221	0	4,833,831	0
3. Arizona AZ	L	23,370,006	69,462,502	1,731,224	0	94,563,732	0
4. Arkansas AR	L	7,445,588	12,142,978	184,579	0	19,773,145	0
5. California CA	L	212,258,093	316,664,080	9,639,868	29,605	538,591,646	0
6. Colorado CO	L	23,404,523	44,686,363	1,349,174	14,569,860	84,009,920	0
7. Connecticut CT	L	57,424,830	78,295,459	11,829,196	1,202,766	148,752,251	0
8. Delaware DE	L	17,251,071	10,197,602	427,911	12,953	27,889,537	0
9. District of Columbia DC	L	5,210,238	4,554,386	379,185	0	10,143,809	0
10. Florida FL	L	138,031,310	251,487,495	14,938,168	2,139,805	406,596,778	134,462
11. Georgia GA	L	44,589,027	59,130,585	1,237,310	103,125	105,060,047	0
12. Hawaii HI	L	6,032,048	13,850,501	883,001	0	20,765,550	107,306
13. Idaho ID	L	3,660,839	4,149,730	162,203	0	7,972,772	0
14. Illinois IL	L	80,894,671	66,853,915	3,030,579	895,354	151,674,519	0
15. Indiana IN	L	22,307,033	57,775,341	1,534,618	0	81,616,992	0
16. Iowa IA	L	14,473,028	36,122,175	715,165	0	51,310,368	0
17. Kansas KS	L	10,814,461	31,859,734	642,196	0	43,316,391	0
18. Kentucky KY	L	11,378,695	40,753,992	411,685	0	52,544,372	0
19. Louisiana LA	L	23,503,987	36,407,925	319,727	86,910	60,318,549	0
20. Maine ME	L	6,738,787	10,038,725	1,034,020	0	17,811,532	0
21. Maryland MD	L	38,126,522	84,122,758	5,306,296	0	127,555,576	104,745
22. Massachusetts MA	L	74,252,107	79,527,745	6,300,461	0	160,080,313	117,951
23. Michigan MI	L	46,701,479	97,312,754	1,202,696	1,426,591	146,643,520	203,790
24. Minnesota MN	L	84,972,890	49,657,965	2,510,048	0	137,140,903	4,163
25. Mississippi MS	L	12,059,928	10,810,777	144,332	0	23,015,037	0
26. Missouri MO	L	27,691,346	32,596,489	1,259,278	1,499,054	63,046,167	0
27. Montana MT	L	1,977,550	2,130,894	114,123	0	4,222,567	0
28. Nebraska NE	L	7,280,125	13,857,439	470,439	0	21,608,003	0
29. Nevada NV	L	8,252,036	15,588,616	366,065	0	24,206,717	0
30. New Hampshire NH	L	9,702,930	14,836,069	859,073	0	25,398,072	0
31. New Jersey NJ	L	149,973,878	216,564,449	12,502,550	65,129	379,106,006	0
32. New Mexico NM	L	4,994,249	13,101,080	260,490	0	18,355,819	0
33. New York NY	N	65,875,982	40,622,058	29,144,587	751,215	136,393,842	0
34. North Carolina NC	L	51,581,478	64,155,413	4,784,564	0	120,521,455	0
35. North Dakota ND	L	2,046,474	30,848,332	51,016	34,751	32,980,573	0
36. Ohio OH	L	46,204,407	150,738,826	2,743,618	0	199,686,851	0
37. Oklahoma OK	L	11,521,077	23,002,672	211,229	2,050,037	36,785,015	0
38. Oregon OR	L	11,784,606	11,036,061	685,453	0	23,506,120	0
39. Pennsylvania PA	L	124,560,760	221,384,594	4,547,377	423,488	350,916,219	0
40. Rhode Island RI	L	11,712,021	14,049,237	734,221	0	26,495,479	0
41. South Carolina SC	L	25,787,709	43,909,380	2,268,357	0	71,965,446	97,136
42. South Dakota SD	L	9,798,008	10,638,707	204,254	0	20,640,969	0
43. Tennessee TN	L	37,943,202	59,151,267	796,798	0	97,891,267	0
44. Texas TX	L	115,172,053	139,359,098	2,375,134	38,591	256,944,876	34,386
45. Utah UT	L	13,117,087	14,670,426	201,711	1,633,934	29,623,158	0
46. Vermont VT	L	3,999,957	13,725,158	622,094	0	18,347,209	0
47. Virginia VA	L	42,444,064	55,171,995	3,010,865	0	100,626,924	0
48. Washington WA	L	25,639,188	33,271,132	1,065,122	0	59,975,442	0
49. West Virginia WV	L	4,627,770	13,929,942	107,024	0	18,664,736	0
50. Wisconsin WI	L	26,105,940	78,658,045	653,684	778,514	106,196,183	28,523
51. Wyoming WY	L	3,105,364	963,463	82,538	0	4,151,365	0
52. American Samoa AS	L	2,471	0	0	0	2,471	0
53. Guam GU	L	27,273	(8,771)	2,103	0	20,605	0
54. Puerto Rico PR	L	8,498,870	1,545,483	143,500	0	10,187,853	0
55. US Virgin Islands VI	L	264,780	0	9,445	0	274,225	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	110,091	3,710	0	0	113,801	0
58. Aggregate Other Alien OT	XXX	3,341,452	1,207	(126)	0	3,342,533	0
59. Subtotal	(a)....54	1,847,016,458	2,819,689,054	136,634,226	27,765,366	4,831,105,104	832,462
90. Reporting entity contributions for employee benefit plans	XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	13,256,574	0	0	0	13,256,574	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	2,055,974	0	31,362,718	0	33,418,692	0
94. Aggregate other amounts not allocable by State	XXX	0	9,185,344	0	0	9,185,344	0
95. Totals (Direct Business)	XXX	1,862,329,006	2,828,874,398	167,996,944	27,765,366	4,886,965,714	832,462
96. Plus reinsurance assumed	XXX	58,762,320	6,675,959,080	149,765	0	6,734,871,165	0
97. Totals (All Business)	XXX	1,921,091,326	9,504,833,478	168,146,709	27,765,366	11,621,836,879	832,462
98. Less reinsurance ceded	XXX	1,548,638,161	44,819,935	170,716,192	0	1,764,174,288	0
99. Totals (All Business) less reinsurance ceded	XXX	372,453,165	9,460,013,543	(b)(2,569,483)	27,765,366	9,857,662,591	832,462
DETAILS OF WRITE-INS							
58001. Bahamas	XXX	3,134,467	0	(360)	0	3,134,107	0
58002. Other	XXX	172,060	1,207	234	0	173,501	0
58003. Mexico	XXX	34,925	0	0	0	34,925	0
58998. Summ. of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	3,341,452	1,207	(126)	0	3,342,533	0
9401. Internal policy exchanges	XXX	0	9,185,344	0	0	9,185,344	0
9402.	XXX	0	0	0	0	0	0
9403.	XXX	0	0	0	0	0	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	9,185,344	0	0	9,185,344	0

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

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

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

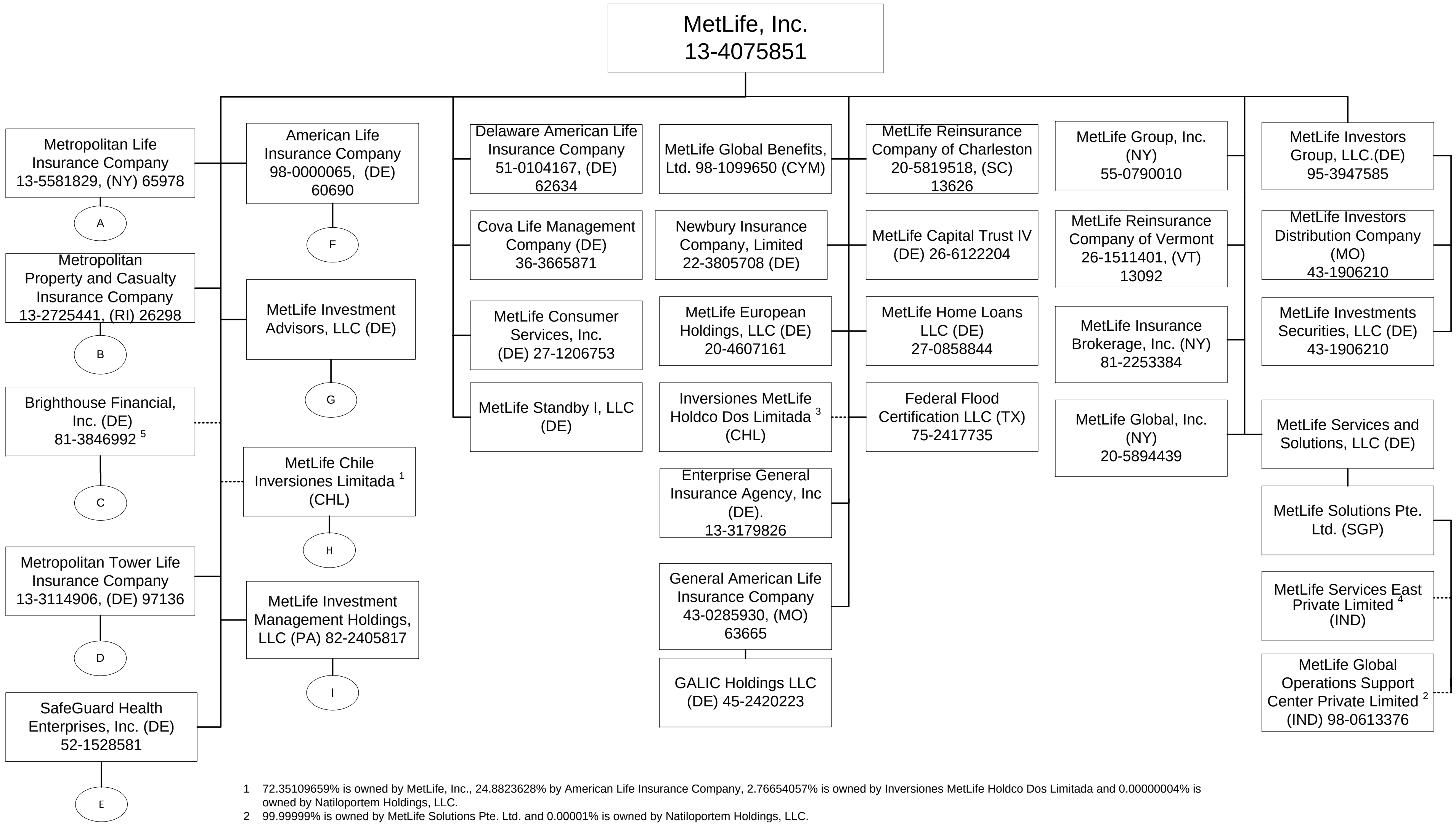
For Group Annuity contracts that are allocable, considerations are generally assigned to the state where the person making the contribution resides (if applicable). For Group Annuity contracts that are not allocable, considerations are assigned to the principal place of business of the contract sponsor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

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

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

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

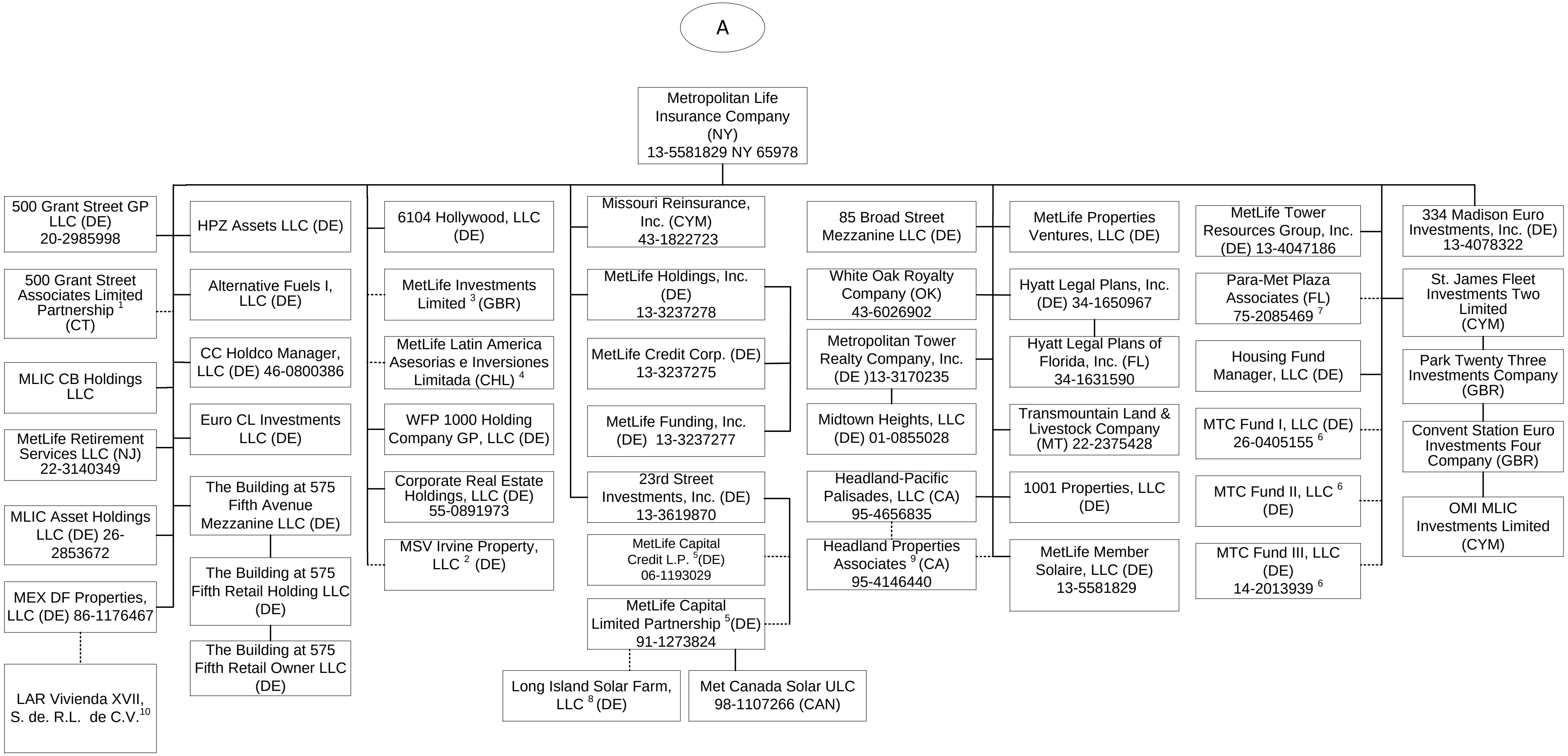
PART 1 - ORGANIZATIONAL CHART



1 72.35109659% is owned by MetLife, Inc., 24.8823628% by American Life Insurance Company, 2.76654057% is owned by Inversiones MetLife Holdco Dos Limitada and 0.00000004% is owned by Natiloportem Holdings, LLC.
2 99.99999% is owned by MetLife Solutions Pte. Ltd. and 0.00001% is owned by Natiloportem Holdings, LLC.
3 99.99946% of Inversiones MetLife Holdco Dos Limitada is owned by MetLife, Inc., 0.000535% is owned by MetLife International Holdings, LLC. and 0.0000054% is owned by Natiloportem Holdings, LLC.
4 99.99% of MetLife Services East Private Limited is owned by MetLife Solutions Pte. Ltd and .01% is owned by Natiloportem Holdings, LLC.
5 On August 4, 2017, MetLife, Inc. ("MET") distributed approximately 80.8% of the shares of Brighthouse Financial, Inc.'s ("BHF") common stock to MET's common shareholders. As a result, MET's ownership of the BHF shares of common stock decreased to approximately 19.2%. MET granted BHF an irrevocable proxy to vote all of its remaining shares of BHF's common stock in proportion to the votes of BHF's other common shareholders. Consequently MET does not have any voting power over any BHF shares that it still owns. Accordingly, MET has filed disclaimers of affiliation of the Brighthouse insurance companies (Brighthouse Life Insurance Company, New England Life Insurance Company, Brighthouse Life Insurance Company of NY) with the domiciliary insurance departments. The Massachusetts Division of Insurance has approved the disclaimer of affiliation respecting New England Life Insurance Company, while the disclaimers respecting the other insurers remain pending with the Delaware Department of Insurance and the New York Department of Financial Services.

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

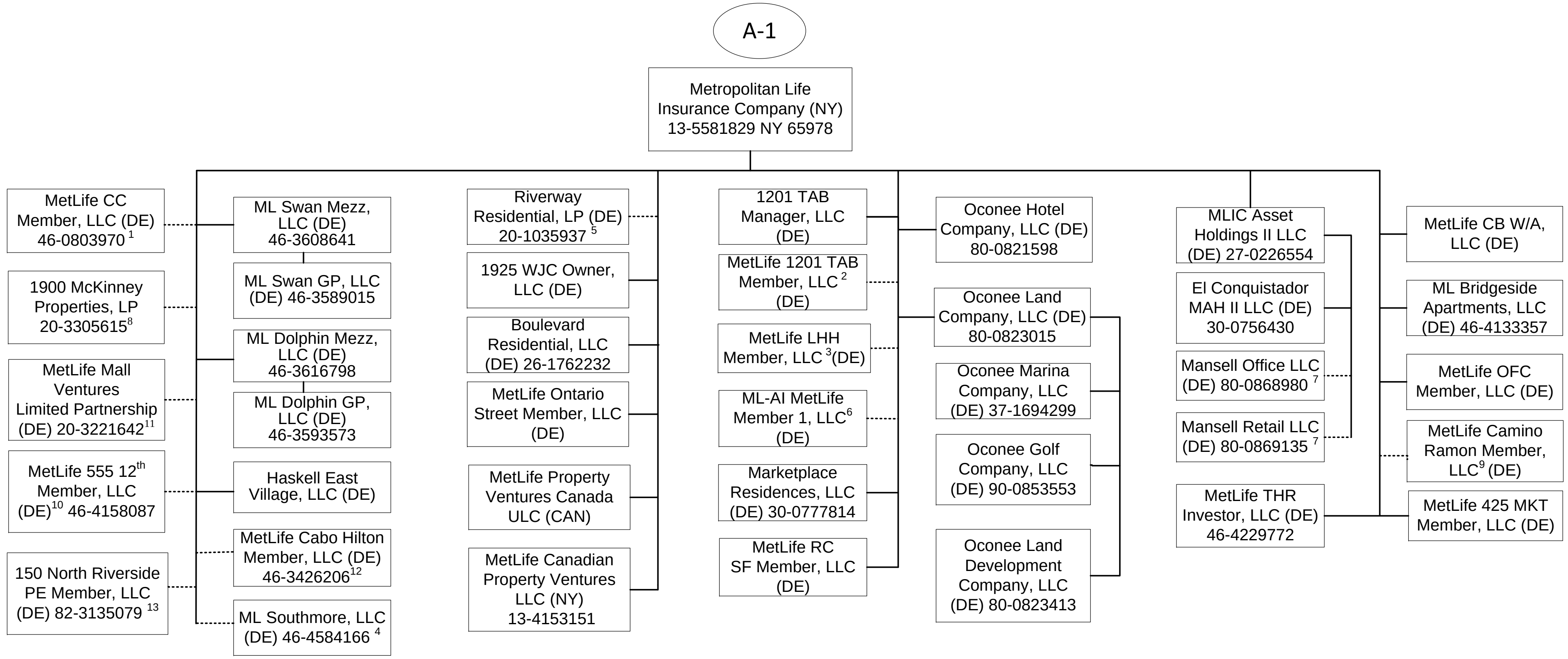
PART 1 - ORGANIZATIONAL CHART



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 99% of Headland Properties Associates is owned by Metropolitan Life Insurance Company and 1% is owned by Headland-Pacific Palisades, LLC.
10 99.99% of LAR Vivienda XVII S. de R.L. de C.V. is owned by MEX DF Properties, LLC and 0.01% is owned by Euro CL Investments LLC.

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

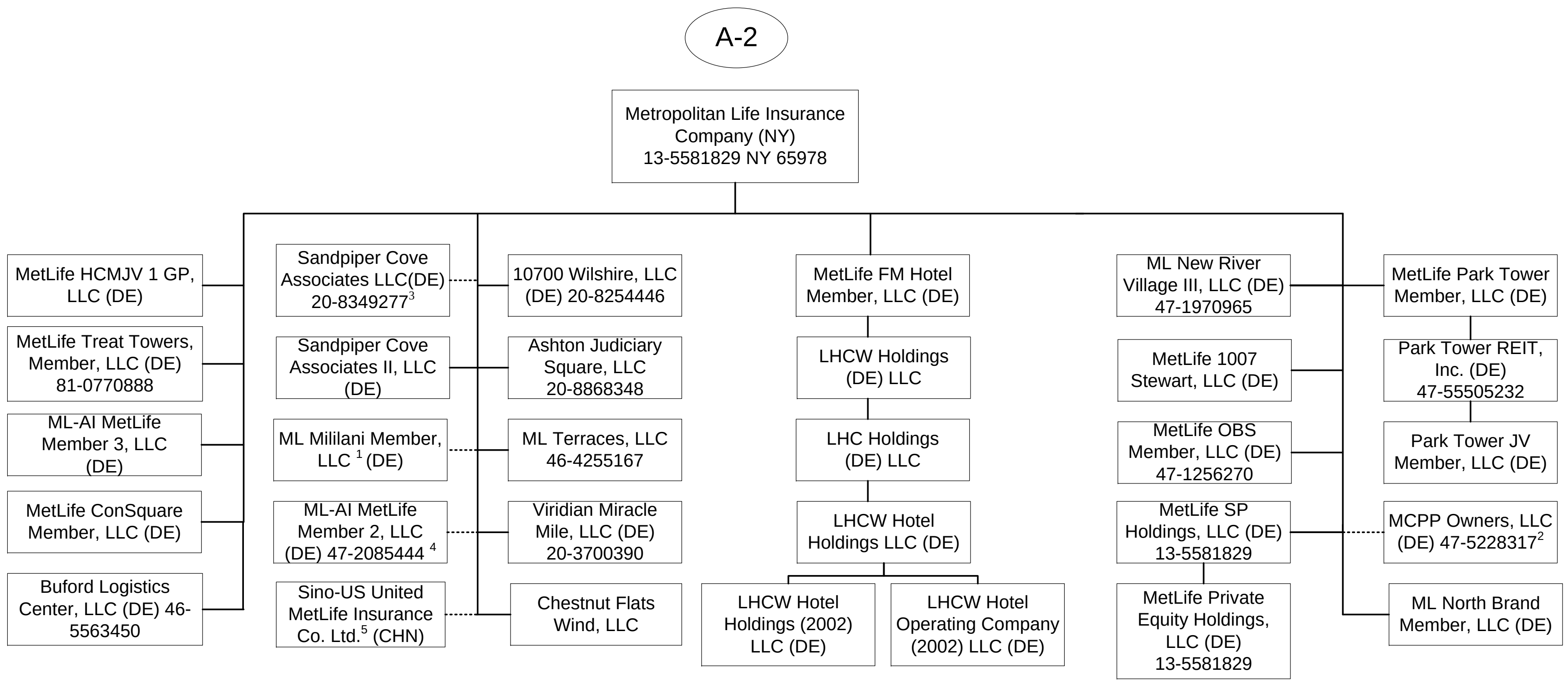
PART 1 - ORGANIZATIONAL CHART



1 95.122% of MetLife CC Member, LLC is held by Metropolitan Life Insurance Company and 4.878% by General American Life Insurance Company.
2 96.9% of MetLife 1201 TAB Member, LLC is owned by Metropolitan Life Insurance Company and 3.10% is owned by Metropolitan Property and Casualty Insurance Company.
3 99% of MetLife LHH Member, LLC is owned by Metropolitan Life Insurance Company and 1% by General American Life Insurance Company.
4 99% of ML Southmore, LLC is owned by Metropolitan Life Insurance Company and 1% by General American Life Insurance Company.
5 99.9% LP Interest of Riverway Residential, LP is owned by Metropolitan Life Insurance Company and .1% GP interest is owned by Metropolitan Tower Realty Company, Inc.
6 95.199% of the membership interest is owned by Metropolitan Life Insurance Company and 4.801% by Metropolitan Property and Casualty Insurance Company.
7 73.0284% is owned by MLIC Asset Holdings II LLC and 26.9716% is owned by MLIC CB Holdings LLC.
8 99.9% LP interest of 1900 McKinley Properties, LP is owned by Metropolitan Life Insurance Company and 0.1% GP interest is owned by Metropolitan Tower Realty Company, Inc.
9 99% of MetLife Camino Ramon Member, LLC is owned by Metropolitan Life Insurance Company and 1% by General American Life Insurance Company.
10 94.6% of MetLife 555 12th Member, LLC is owned by Metropolitan Life Insurance Company and 5.4% is owned by General American Life Insurance Company.
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.
13 81.45% of 150 North Riverside PE Member, LLC is owned by Metropolitan Life Insurance Company, 13.32% is owned by General American Life Insurance Company and 5.23% is owned by Metropolitan Tower Life Insurance Company.

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

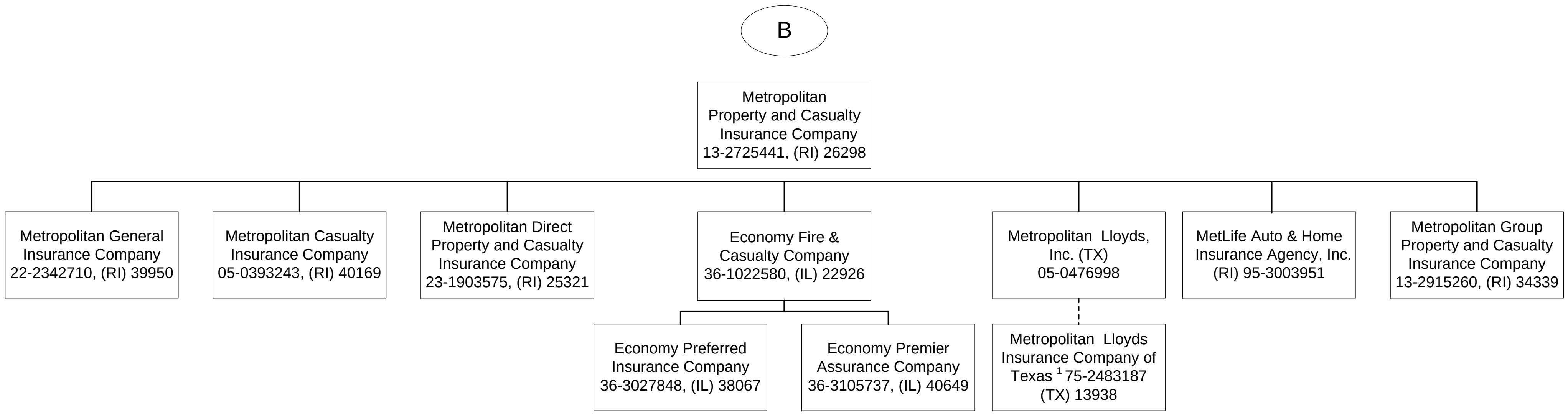
PART 1 - ORGANIZATIONAL CHART



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

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

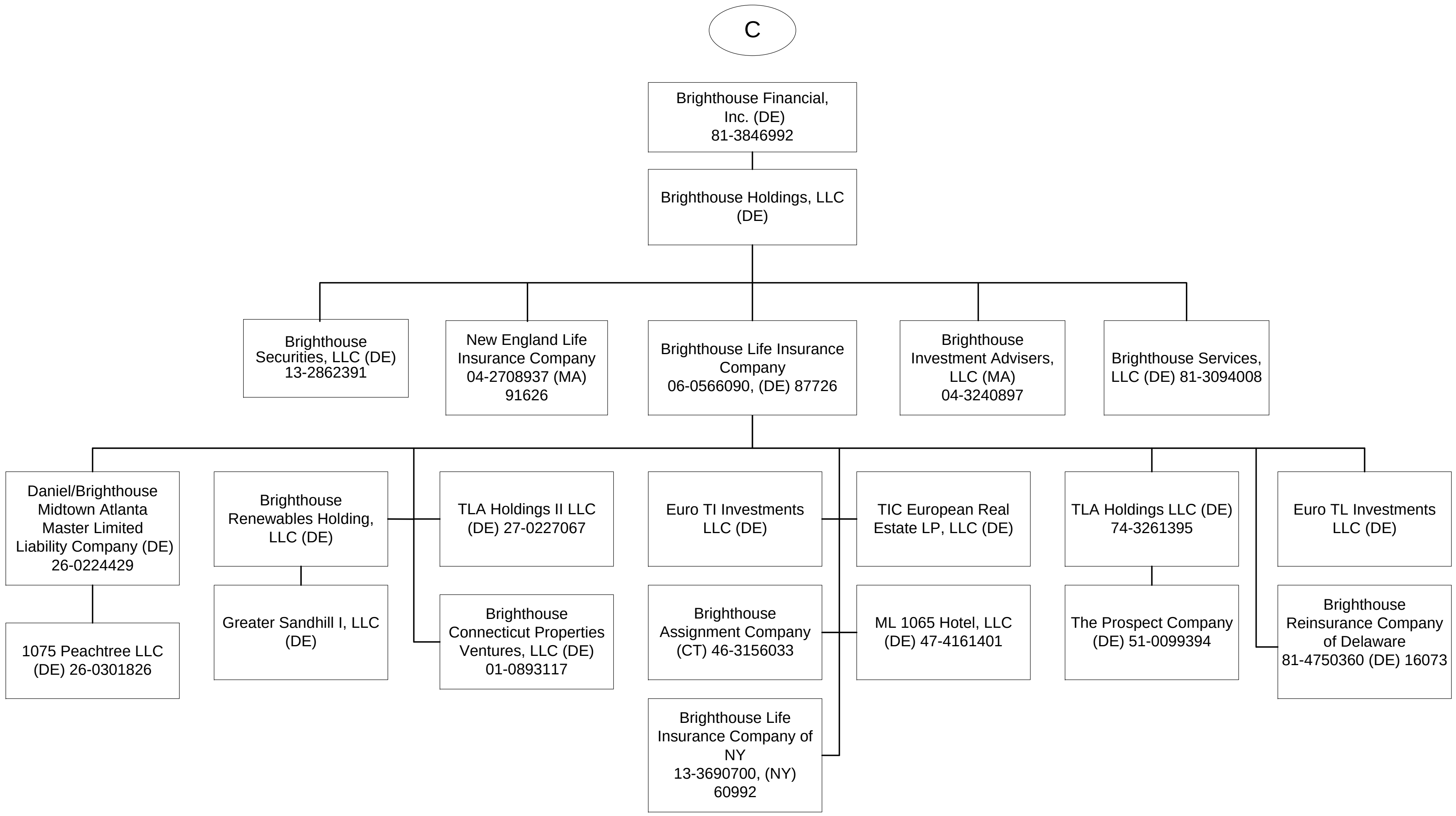
PART 1 - ORGANIZATIONAL CHART



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

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

PART 1 - ORGANIZATIONAL CHART



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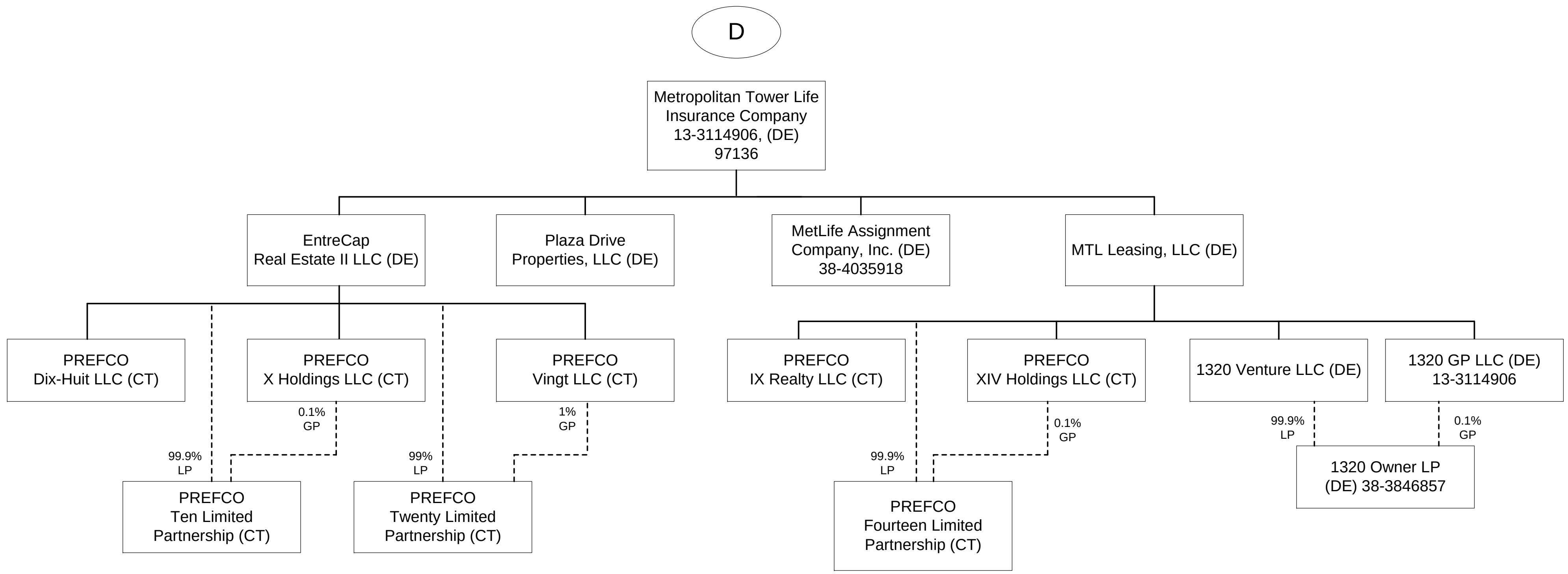
PART 1 - ORGANIZATIONAL CHART



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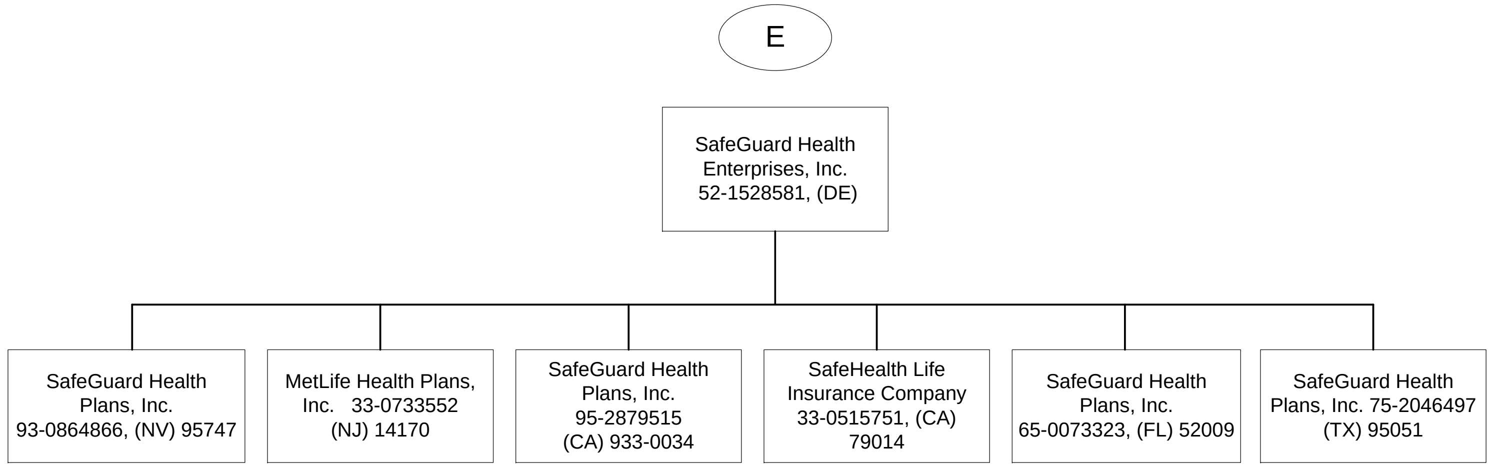
PART 1 - ORGANIZATIONAL CHART



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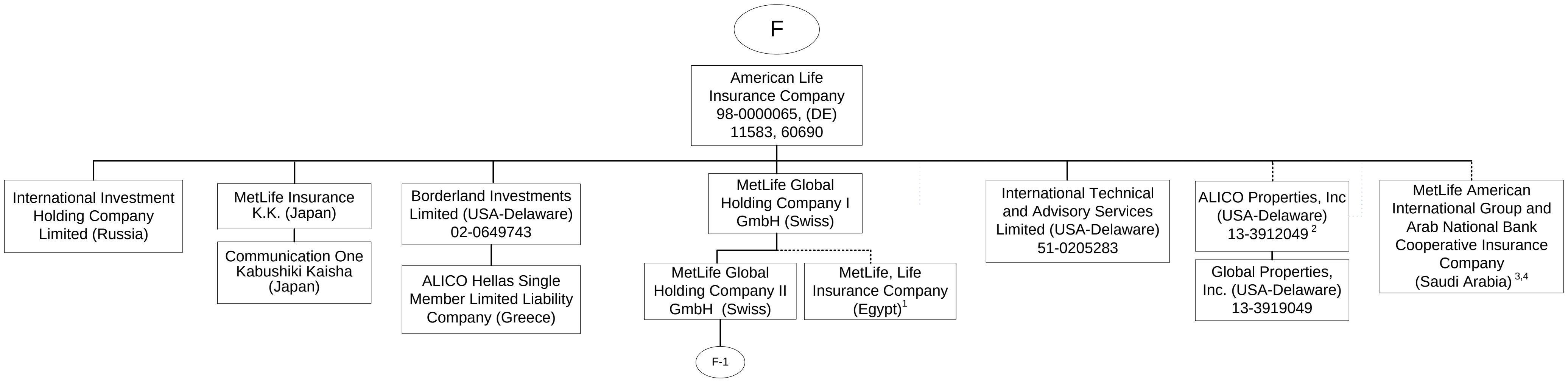
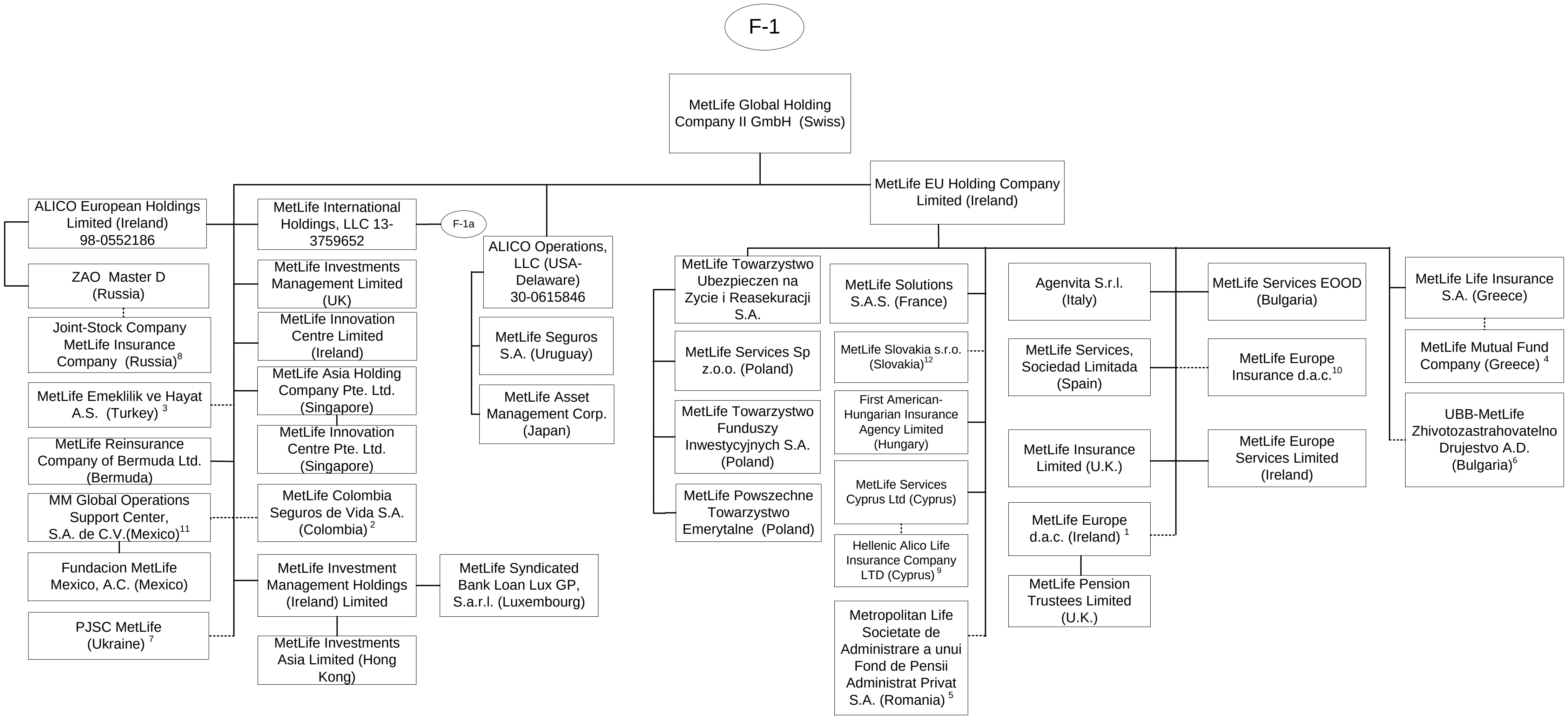
PART 1 - ORGANIZATIONAL CHART



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

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

PART 1 - ORGANIZATIONAL CHART



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

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 51% of Joint-Stock Company MetLife Insurance Company is owned by ZAO Master D and 49% is owned by MetLife Global Holding Company II GmbH.

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.

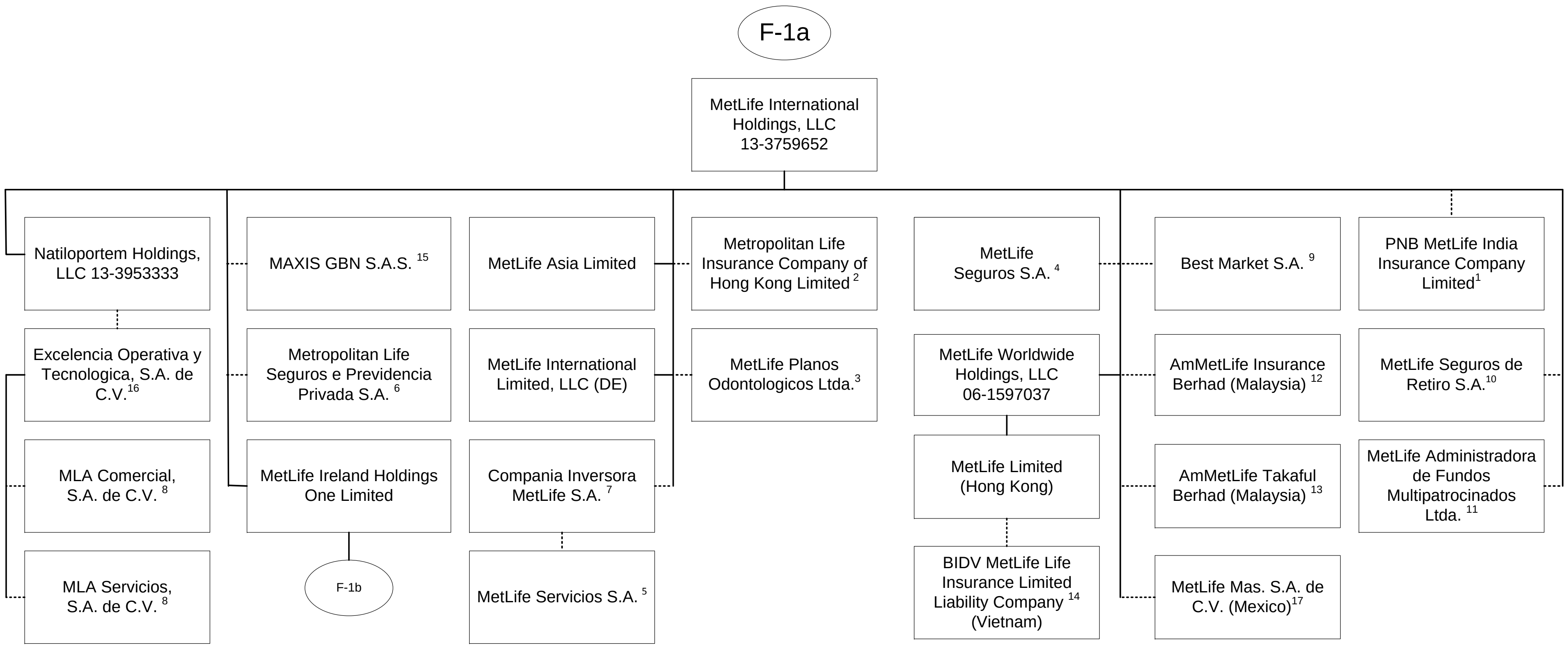
10 93% MetLife Europe Insurance d.a.c. is held by MetLife EU Holding Company Limited and the remaining 7% is held by American Life Insurance Company.

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

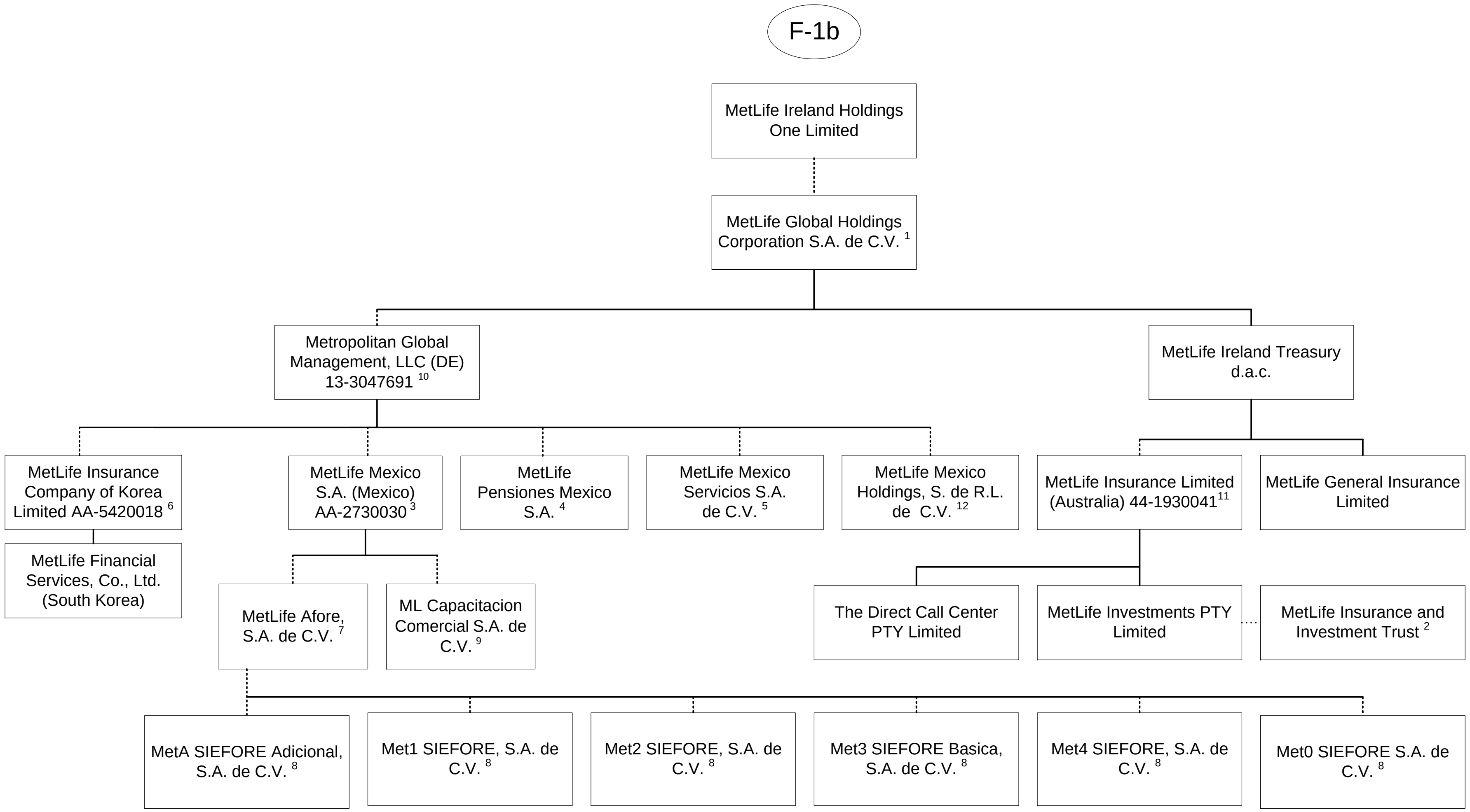
PART 1 - ORGANIZATIONAL CHART



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 .00005% is owned by Exelencia Operativa y Tecnologica, S.A. de C.V.

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

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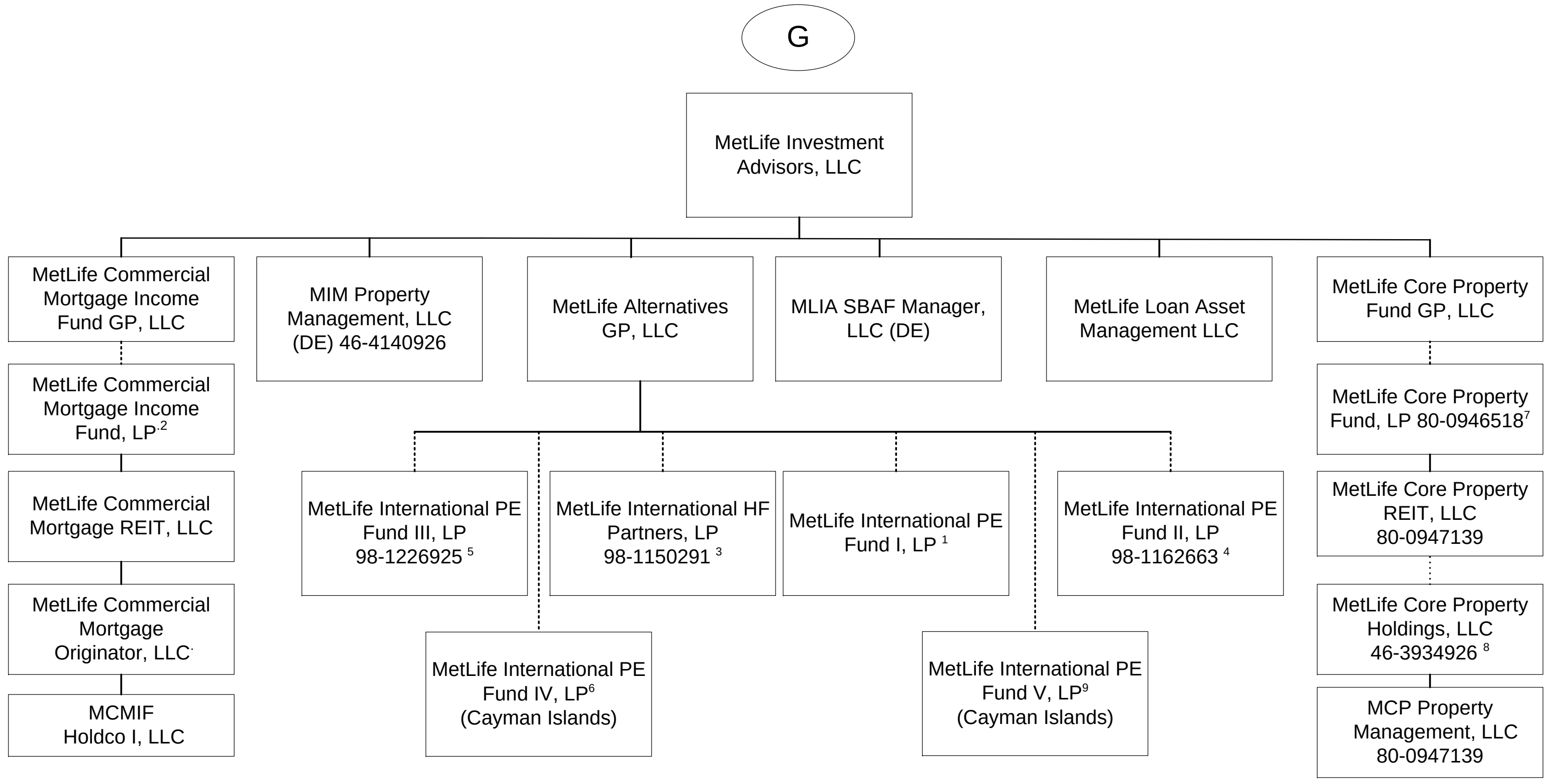


1 92.593% of the Limited Partnership interests of this entity is owned by MetLife Insurance K.K, 4.115% is owned by MetLife Mexico S.A., 2.716% by MetLife Limited (Hong Kong) and the remaining 0.576% is owned by Metropolitan Life Insurance Company of Hong Kong Limited.

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

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

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

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

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

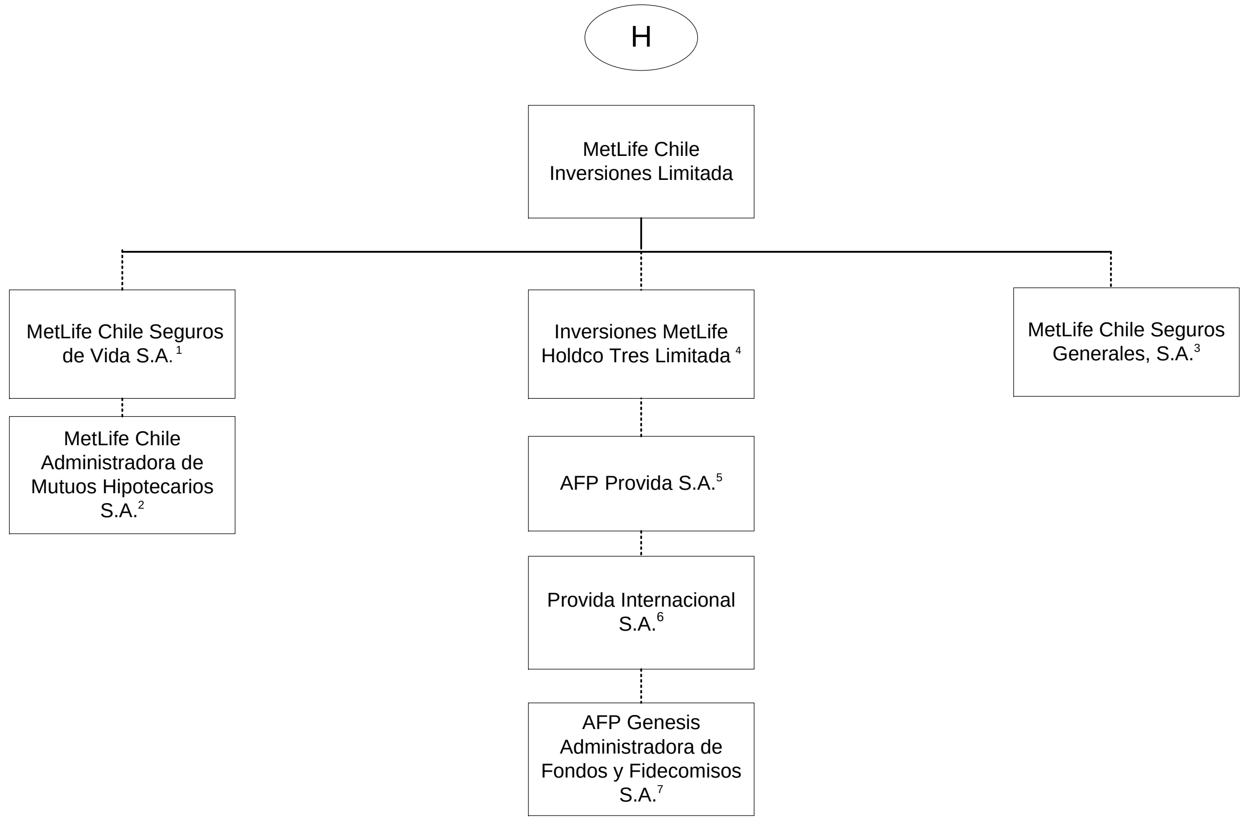
7 MetLife Core Property Fund GP, LLC is the general partner of MetLife Core Property Fund, LP (the "Fund"). A substantial majority of the limited partnership interests in the Fund are held by third parties. The following affiliates hold a minority share of the limited partnership interests in the Fund: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

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

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

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

PART 1 - ORGANIZATIONAL CHART



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

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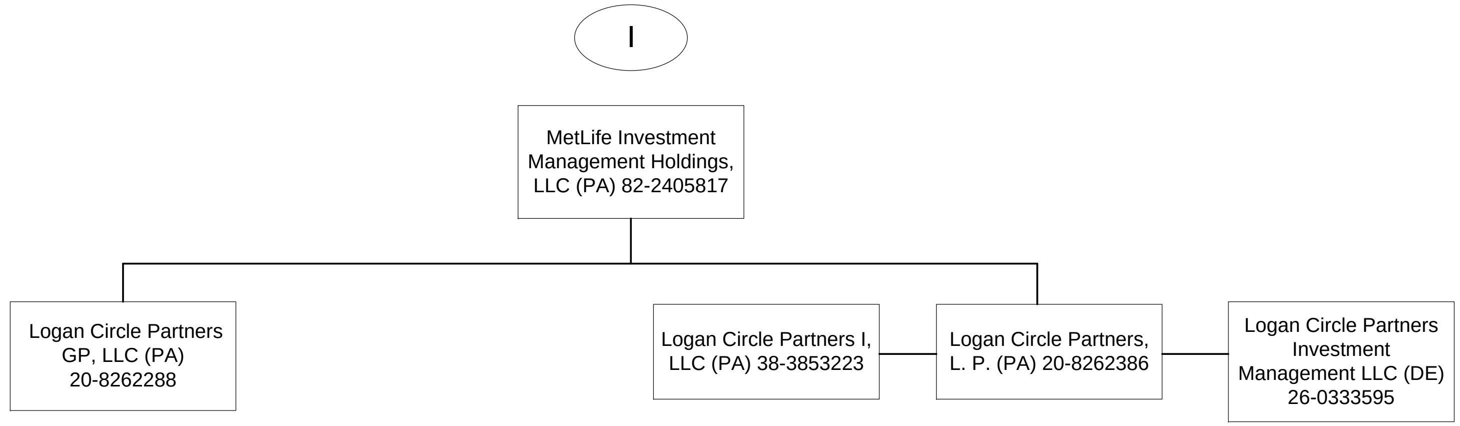

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
0241	MetLife	00000	13-4075851	2945824	1099219	NYSE, ISE	MetLife, Inc.	DE	UIP	Board of Directors	Board of Directors	0.000	Board of Directors	Y	0
0241	MetLife	65978	13-5581829	1583845	937834		Metropolitan Life Insurance Company	NY	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	20-2985998	0	0		500 Grant Street GP, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		500 Grant Street Associates Limited Partnership	CT	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		500 Grant Street Associates Limited Partnership	CT	NIA	500 Grant Street GP LLC	Ownership	1.000	MetLife, Inc.	N	0
0241	MetLife	00000	22-3140349	0	0		MetLife Retirement Services LLC	NJ	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	63665	43-0285930	0	728240		General American Life Insurance Company	MO	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	45-2420223	0	0		GALIC Holdings LLC	DE	NIA	General American Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MLIC CB Holdings LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		HPZ Assets LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		Alternative Fuels I, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	46-0800386	0	0		CC Holdco Manager, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	13-5581829	0	0		MetLife Private Equity Holdings, LLC	DE	NIA	MetLife SP Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		Euro CL Investments LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		1001 Properties, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		6104 Hollywood, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		The Building at 575 Fifth Avenue Mezzanine LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		The Building at 575 Fifth Retail Holding LLC	DE	NIA	The Building at 575 Fifth Avenue Mezzanine LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		The Building at 575 Fifth Retail Owner LLC	DE	NIA	The Building at 575 Fifth Retail Holding LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	20-8254446	0	0		10700 Wilshire, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		Sandpiper Cove Associates II, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		ML Mililani Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	95.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		ML Mililani Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	5.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		ML North Brand Member	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	47-5228317	0	0		MCPP Owners, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	84.503	MetLife, Inc.	N	0
0241	MetLife	00000	47-5228317	0	0		MCPP Owners, LLC	DE	NIA	General American Life Insurance Company	Ownership	0.603	MetLife, Inc.	N	0
0241	MetLife	00000	47-5228317	0	0		MCPP Owners, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	1.616	MetLife, Inc.	N	0
0241	MetLife	00000	47-5228317	0	0		MCPP Owners, LLC	DE	NIA	MTL Leasing, LLC	Ownership	13.278	MetLife, Inc.	N	0
0241	MetLife	00000	20-3700390	0	0		Viridian Miracle Mile, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	98-1107266	0	0		MetLife Canada Solar ULC	CAN	NIA	MetLife Capital, Limited Partnership	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		4275534	0		MetLife Investments Asia Limited (Hong Kong)	HKG	NIA	MetLife Investment Management Holdings (Ireland) Limited	Ownership	100.000	MetLife, Inc.	N	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0241	MetLife	00000		4254427	0		MetLife Investments Limited (UK)	GBR	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	Y	0
0241	MetLife	00000		4254427	0		MetLife Investments Limited (UK)	GBR	NIA	23rd Street Investments, Inc.	Ownership	1.000	MetLife, Inc.	Y	0
0241	MetLife	00000		4254445	0		MetLife Latin America Asesorias e Inversiones Limitada (Chile)	CHL	NIA	Metropolitan Life Insurance Company	Ownership	99.990	MetLife, Inc.	N	0
0241	MetLife	00000		4254445	0		MetLife Latin America Asesorias e Inversiones Limitada (Chile)	CHL	NIA	23rd Street Investments, Inc.	Ownership	0.010	MetLife, Inc.	N	0
0241	MetLife	00000	86-1176467	0	0		MEX DF Properties, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		LAR Vivienda XVII, S. de. R. L. de C.V.	MEX	NIA	MEX DF Properties, LLC	Ownership	99.990	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		LAR Vivienda XVII, S. de. R. L. de C.V.	MEX	NIA	Euro CL Investments LLC	Ownership	0.010	MetLife, Inc.	N	0
0241	MetLife	00000	55-0891973	0	0		Corporate Real Estate Holdings, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		WFP 1000 Holding Company GP, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MSV Irvine Property, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	96.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MSV Irvine Property, LLC	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	4.000	MetLife, Inc.	N	0
0241	MetLife	00000	13-3619870	0	0		23rd Street Investments, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	0
0241	MetLife	00000	06-1193029	0	0		MetLife Capital Credit L.P.	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	0
0241	MetLife	00000	06-1193029	0	0		MetLife Capital Credit L.P.	DE	NIA	23rd Street Investments, Inc.	Ownership	1.000	MetLife, Inc.	N	0
0241	MetLife	00000	91-1273824	0	0		MetLife Capital, Limited Partnership	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	0
0241	MetLife	00000	91-1273824	0	0		MetLife Capital, Limited Partnership	DE	NIA	23rd Street Investments, Inc.	Ownership	1.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		Long Island Solar Farm, LLC	DE	DS	Brighthouse Renewables Holding, LLC	Ownership	9.610	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		Long Island Solar Farm, LLC	DE	NIA	MetLife Capital, Limited Partnership	Ownership	90.390	MetLife, Inc.	N	0
0241	MetLife	00000	43-1822723	4275507	0		Missouri Reinsurance, Inc.	CYM	IA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	13-3237278	0	0		MetLife Holdings, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	0
0241	MetLife	00000	13-3237275	0	0		MetLife Credit Corp.	DE	NIA	MetLife Holdings, Inc. (DE)	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	13-3237277	0	0		MetLife Funding, Inc.	DE	NIA	MetLife Holdings, Inc. (DE)	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		85 Broad Street Mezzanine LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	46-5563450	0	0		Buford Logistics Center, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Park Tower Member , LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	47-5505232	0	0		Park Tower REIT, Inc.	DE	NIA	MetLife Park Tower Member, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		Park Tower JV Member, LLC	DE	NIA	Park Tower REIT, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	13-3170235	0	0		Metropolitan Tower Realty Company, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	0
0241	MetLife	00000	01-0855028	0	0		Midtown Heights, LLC	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	95-4656835	0	0		Headland-Pacific Palisades, LLC	CA	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	95-4146440	0	0		Headland Properties Associates	CA	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	0
0241	MetLife	00000	95-4146440	0	0		Headland Properties Associates	CA	NIA	Headland-Pacific Palisades, LLC	Ownership	1.000	MetLife, Inc.	N	0
0241	MetLife	00000	43-6026902	0	0		White Oak Royalty Company	OK	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	0
0241	MetLife	00000	30-0777814	0	0		Marketplace Residences, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0

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0241	MetLife	00000	26-2853672	0	0		MLIC Asset Holdings LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Properties Ventures, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	22-2375428	0	0		Transmountain Land & Livestock Company	MT	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	0
0241	MetLife	00000	34-1650967	0	0		Hyatt Legal Plans, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	0
0241	MetLife	00000	34-1631590	0	0		Hyatt Legal Plans of Florida, Inc.	FL	NIA	Hyatt Legal Plans, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	27-0226554	0	0		MLIC Asset Holdings II LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	30-0756430	0	0		El Conquistador MAH II LLC	DE	NIA	MLIC Asset Holdings II LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	80-0868980	0	0		Mansell Office LLC	DE	NIA	MLIC Asset Holdings II LLC	Ownership	73.028	MetLife, Inc.	N	0
0241	MetLife	00000	80-0868980	0	0		Mansell Office LLC	DE	NIA	MLIC CB Holdings LLC	Ownership	26.972	MetLife, Inc.	N	0
0241	MetLife	00000	80-0869135	0	0		Mansell Retail LLC	DE	NIA	MLIC Asset Holdings II LLC	Ownership	73.028	MetLife, Inc.	N	0
0241	MetLife	00000	80-0869135	0	0		Mansell Retail LLC	DE	NIA	MLIC CB Holdings LLC	Ownership	26.972	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife RC SF Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	20-3221642	0	0		MetLife Mall Ventures Limited Partnership	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	0
0241	MetLife	00000	20-3221642	0	0		MetLife Mall Ventures Limited Partnership	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	1.000	MetLife, Inc.	N	0
0241	MetLife	00000	20-8868348	0	0		Ashton Judiciary Square, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	20-8349277	0	0		Sandpiper Cove Associates, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	90.590	MetLife, Inc.	N	0
0241	MetLife	00000	20-8349277	0	0		Sandpiper Cove Associates, LLC	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	9.410	MetLife, Inc.	N	0
0241	MetLife	00000	20-3305615	0	0		1900 McKinney Properties, LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.900	MetLife, Inc.	N	0
0241	MetLife	00000	20-3305615	0	0		1900 McKinney Properties, LP	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	0.100	MetLife, Inc.	N	0
0241	MetLife	00000	13-4047186	0	0		MetLife Tower Resources Group, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	0
0241	MetLife	00000	75-2085469	0	0		Para-Met Plaza Associates	FL	NIA	Metropolitan Life Insurance Company	Ownership	75.000	MetLife, Inc.	N	0
0241	MetLife	00000	75-2085469	0	0		Para-Met Plaza Associates	FL	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	25.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		Housing Fund Manager, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	26-0405155	0	0		MTC Fund I, LLC	DE	NIA	Housing Fund Manager, LLC	Management	0.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MTC Fund II, LLC	DE	NIA	Housing Fund Manager, LLC	Management	0.000	MetLife, Inc.	N	0
0241	MetLife	00000	14-2013939	0	0		MTC Fund III, LLC	DE	NIA	Housing Fund Manager, LLC	Management	0.000	MetLife, Inc.	N	0
0241	MetLife	00000	13-4078322	0	0		334 Madison Euro Investments, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	0
0241	MetLife	00000		4254454	0		St. James Fleet Investments Two Limited	CYM	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	0
0241	MetLife	00000		4254472	0		Park Twenty Three Investments Company (UK)	GBR	NIA	St. James Fleet Investments Two Limited	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		4254481	0		Convent Station Euro Investments Four Company (UK)	GBR	NIA	Park Twenty Three Investments Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		4254520	0		OMI MLIC Investments Limited	CYM	NIA	Convent Station Euro Investments Four Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	46-3608641	0	0		ML Swan Mezz, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	46-3589015	0	0		ML Swan GP, LLC	DE	NIA	ML Swan Mezz, LLC	Ownership	100.000	MetLife, Inc.	N	0

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0241	MetLife	00000	46-3616798	0	0		ML Dolphin Mezz, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	46-3593573	0	0		ML Dolphin GP, LLC	DE	NIA	ML Dolphin Mezz, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		Haskell East Village, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	46-3426206	0	0		MetLife Cabo Hilton Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	83.100	MetLife, Inc.	N	0
0241	MetLife	00000	46-3426206	0	0		MetLife Cabo Hilton Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	16.900	MetLife, Inc.	N	0
0241	MetLife	00000	46-0803970	0	0		MetLife CC Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	95.122	MetLife, Inc.	N	0
0241	MetLife	00000	46-0803970	0	0		MetLife CC Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	4.878	MetLife, Inc.	N	0
0241	MetLife	00000	13-5581829	0	0		MetLife SP Holdings, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	80-0821598				Oconee Hotel Company, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	80-0823015				Oconee Land Company, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	80-0823413				Oconee Land Development Company, LLC	DE	NIA	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	90-0853553				Oconee Golf Company, LLC	DE	NIA	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	37-1694299				Oconee Marina Company, LLC	DE	NIA	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000					1201 TAB Manager, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000					MetLife 1201 TAB Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	96.900	MetLife, Inc.	N	0
0241	MetLife	00000					MetLife 1201 TAB Member, LLC	DE	NIA	Metropolitan Property and Casualty Insurance Company	Ownership	3.100	MetLife, Inc.	N	0
0241	MetLife	00000					MetLife LHH Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	0
0241	MetLife	00000					MetLife LHH Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	1.000	MetLife, Inc.	N	0
0241	MetLife	00000	20-1035937				Riverway Residential, LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.900	MetLife, Inc.	N	0
0241	MetLife	00000	20-1035937				Riverway Residential, LP	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	0.100	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		1925 WJC Owner, LLC (DE)	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	26-1762232				Boulevard Residential, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Ontario Street Member, LLC (DE)	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	46-4158087				MetLife 555 12th Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	94.600	MetLife, Inc.	N	0
0241	MetLife	00000	46-4158087				MetLife 555 12th Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	5.400	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		150 North Riverside PE Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	81.450	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		150 North Riverside PE Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	13.320	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		150 North Riverside PE Member, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	5.230	MetLife, Inc.	N	0
0241	MetLife	00000	47-2085444				ML-AI MetLife Member 2, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	98.970	MetLife, Inc.	N	0
0241	MetLife	00000	47-2085444				ML-AI MetLife Member 2, LLC	DE	NIA	General American Life Insurance Company	Ownership	1.030	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		ML-AI MetLife Member 3, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000					MetLife ConSquare Member, LLC (DE)	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	13-5581829	0	0		MetLife Member Solaire, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	81-0770888				MetLife Treat Towers Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	46-4133357				ML Bridgeside Apartments, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0

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0241	MetLife	00000					MetLife Camino Ramon Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	1.000	MetLife, Inc.	N	0
0241	MetLife	00000					MetLife Camino Ramon Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	0
0241	MetLife	00000	46-4255167				ML Terraces, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000					MetLife CB W/A, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	47-1970965				ML New River Village III, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000					MetLife 1007 Stewart, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000					Chestnut Flats Wind, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000					MetLife 425 MKT Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	46-4229772				MetLife THR Investor, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000					MetLife OFC Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	47-1256270				MetLife OBS Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000					MetLife FM Hotel Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000					LHCW Holdings (U.S.) LLC	DE	NIA	MetLife FM Hotel Member, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000					LHC Holdings (U.S.) LLC	DE	NIA	LHCW Holdings (U.S.) LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000					LHCW Hotel Holding (U.S.) LLC	DE	NIA	LHC Holdings (U.S.) LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000					LHCW Hotel Holding (2002) LLC	DE	NIA	LHCW Hotel Holding (U.S.) LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000					LHCW Hotel Operating Company (2002) LLC	DE	NIA	LHCW Hotel Holding (U.S.) LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	46-4584166				ML Southmore, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	N	0
0241	MetLife	00000	46-4584166				ML Southmore, LLC	DE	NIA	General American Life Insurance Company	Ownership	1.000	MetLife, Inc.	N	0
0241	MetLife	00000					MetLife HCMJV 1 GP, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000					ML-AI MetLife Member 1, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	95.199	MetLife, Inc.	N	0
0241	MetLife	00000					ML-AI MetLife Member 1, LLC	DE	NIA	Metropolitan Property and Casualty Insurance Company	Ownership	4.801	MetLife, Inc.	N	0
0241	MetLife	00000	13-3759652	3166279	0		MetLife International Holdings, LLC	DE	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	13-3953333	3166372	0		Natiloportem Holdings, LLC	DE	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		3166402	0		Excelencia Operativa y Tecnologica, S.A. de C.V. (Mexico)	MEX	NIA	Natiloportem Holdings, LLC	Ownership	99.000	MetLife, Inc.	N	0
0241	MetLife	00000		3166402	0		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	0
0241	MetLife	00000		3373705	0		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	0
0241	MetLife	00000		3373705	0		MLA Comercial, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico Servicios, S.A. de C.V.	Ownership	1.000	MetLife, Inc.	N	0
0241	MetLife	00000		3373714	0		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	0
0241	MetLife	00000		3373714	0		MLA Servicios S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico Servicios, S.A. de C.V.	Ownership	1.000	MetLife, Inc.	N	0
0241	MetLife	00000		4240907	0		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	0

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0241	MetLife	00000		4240907	0		MM Global Operations Support Center, S.A. de C.V.	MEX	NIA	MetLife Global Holding Company I GmbH (Swiss)	Ownership	0.000	MetLife, Inc.	N	0
0241	MetLife	00000		4254995	0		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	0
0241	MetLife	00000		3166318	0		Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA	IA	MetLife International Holdings, LLC	Ownership	66.662	MetLife, Inc.	N	0
0241	MetLife	00000		3166318	0		Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA	IA	MetLife Worldwide Holdings, LLC	Ownership	33.337	MetLife, Inc.	N	0
0241	MetLife	00000		3166318	0		Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA	IA	Natiloportem Holdings, LLC	Ownership	0.001	MetLife, Inc.	N	0
0241	MetLife	00000		4191616	0		MetLife Ireland Holdings One Limited	IRL	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		4189846	0		MetLife Global Holdings Corporation S.A. de C.V. (Mexico)	MEX	NIA	MetLife Ireland Holdings One Limited	Ownership	98.900	MetLife, Inc.	N	0
0241	MetLife	00000		4189846	0		MetLife Global Holdings Corporation S.A. de C.V. (Mexico)	MEX	NIA	MetLife International Limited, LLC	Ownership	1.100	MetLife, Inc.	N	0
0241	MetLife	00000	13-3047691	0	0		Metropolitan Global Management, LLC	IRL	NIA	MetLife Global Holdings Corporation S.A. de C.V.	Ownership	99.700	MetLife, Inc.	N	0
0241	MetLife	00000	13-3047691	0	0		Metropolitan Global Management, LLC	IRL	NIA	MetLife International Holdings, LLC	Ownership	0.300	MetLife, Inc.	N	0
0241	MetLife	00000	AA-2730030	3165740	0		MetLife Mexico Holding S. de R.L. de C.V.	MEX	IA	Metropolitan Global Management , LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	AA-2730030	3165740	0		MetLife Mexico Holding S. de R.L. de C.V.	MEX	IA	Excelencia Operativa y Tecnologica, S.A. de C.V.	Ownership	0.000	MetLife, Inc.	N	0
0241	MetLife	00000	AA-2730030	3165740	0		MetLife Mexico S.A.	MEX	IA	Metropolitan Global Management , LLC	Ownership	99.050	MetLife, Inc.	N	0
0241	MetLife	00000	AA-2730030	3165740	0		MetLife Mexico S.A.	MEX	IA	MetLife International Holdings, LLC	Ownership	0.950	MetLife, Inc.	N	0
0241	MetLife	00000		4255291	0		MetLife Afore, S.A. de C.V. (Mexico)	MEX	IA	MetLife Mexico S.A.	Ownership	99.990	MetLife, Inc.	N	0
0241	MetLife	00000		4255291	0		MetLife Afore, S.A. de C.V. (Mexico)	MEX	IA	MetLife Pensiones S.A.	Ownership	0.010	MetLife, Inc.	N	0
0241	MetLife	00000		4241061	0		ML Capacitacion Comercial S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	99.000	MetLife, Inc.	N	0
0241	MetLife	00000		4241061	0		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	0
0241	MetLife	00000		4255303	0		MetA SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Afore, S.A. de C.V.	Ownership	99.990	MetLife, Inc.	N	0
0241	MetLife	00000		4255303	0		MetA SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	N	0
0241	MetLife	00000		4255415	0		Met1 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Afore, S.A. de C.V.	Ownership	99.990	MetLife, Inc.	N	0
0241	MetLife	00000		4255415	0		Met1 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	N	0
0241	MetLife	00000		4255844	0		Met2 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Afore, S.A. de C.V.	Ownership	99.990	MetLife, Inc.	N	0

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		4255844	0		Met2 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	N	0
0241	MetLife	00000		4255394	0		Met3 SIEFORE Basica, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Afore, S.A. de C.V.	Ownership	99.990	MetLife, Inc.	N	0
0241	MetLife	00000		4255394	0		Met3 SIEFORE Basica, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	N	0
0241	MetLife	00000		4255385	0		Met4 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Afore, S.A. de C.V.	Ownership	99.990	MetLife, Inc.	N	0
0241	MetLife	00000		4255385	0		Met4 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	N	0
0241	MetLife	00000		4255376	0		Met0 SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Afore, S.A. de C.V.	Ownership	99.990	MetLife, Inc.	N	0
0241	MetLife	00000		4255376	0		Met0 SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX	IA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	N	0
0241	MetLife	00000		3165795	0		MetLife Pensiones Mexico S.A.	MEX	IA	Metropolitan Global Management , LLC	Ownership	97.513	MetLife, Inc.	N	0
0241	MetLife	00000		3165795	0		MetLife Pensiones Mexico S.A.	MEX	IA	MetLife International Holdings, LLC	Ownership	2.488	MetLife, Inc.	N	0
0241	MetLife	00000		3267390	0		MetLife Mexico Servicios S.A. de C.V.	MEX	NIA	Metropolitan Global Management , LLC	Ownership	98.000	MetLife, Inc.	N	0
0241	MetLife	00000		3267390	0		MetLife Mexico Servicios S.A. de C.V.	MEX	NIA	MetLife International Holdings, LLC	Ownership	2.000	MetLife, Inc.	N	0
0241	MetLife	00000	AA-5420018	3166288	0		MetLife Insurance Company of Korea, Limited	KOR	IA	MetLife Mexico S.A.	Ownership	14.640	MetLife, Inc.	N	0
0241	MetLife	00000	AA-5420018	3166288	0		MetLife Insurance Company of Korea, Limited	KOR	IA	Metropolitan Global Management , LLC	Ownership	85.360	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Financial Services, Co., Ltd. (South Korea)	KOR	NIA	MetLife Insurance Company of Korea, Limited	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		4200880	0		MetLife Ireland Treasury d.a.c.	IRL	NIA	MetLife Global Holdings Corporation S.A. de C.V.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	AA-1930041	1173714	0		MetLife Insurance Limited (Australia)	AUS	IA	MetLife Ireland Treasury d.a.c.	Ownership	91.165	MetLife, Inc.	N	0
0241	MetLife	00000	AA-1930041	1173714	0		MetLife Insurance Limited (Australia)	AUS	IA	MetLife Global Holdings Corporation S.A. de C.V.	Ownership	8.835	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		The Direct Call Center PTY Limited (Australia)	AUS	NIA	MetLife Insurance Limited (Australia)	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		4239358	0		MetLife Investments PTY Limited (Australia)	AUS	NIA	MetLife Insurance Limited (Australia)	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		4239367	0		MetLife Insurance and Investment Trust (Australia)	AUS	NIA	MetLife Investments PTY Limited	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		1173732	0		MetLife General Insurance Limited (Australia)	AUS	IA	MetLife Ireland Treasury d.a.c.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife International Limited, LLC (DE)	DE	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		AmMetLife Insurance Berhad	MYS	IA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MAXIS GBN S.A.S.	FRA	NIA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc.	N	0
0241	MetLife	00000	AA-5480033		0		AmMetLife Takaful Berhad	MYS	IA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Asia Limited (Hong Kong)	HKG	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		3166309	0		Metropolitan Life Insurance Company of Hong Kong Limited	HKG	IA	MetLife International Holdings, LLC	Ownership	99.999	MetLife, Inc.	N	0
0241	MetLife	00000		3166309	0		Metropolitan Life Insurance Company of Hong Kong Limited	HKG	IA	Natiloportem Holdings, LLC	Ownership	0.001	MetLife, Inc.	N	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0241	MetLife	00000		4195913	0		MetLife Planos Odontologicos Ltda. (Brazil)	BRA	IA	MetLife International Holdings, LLC	Ownership	99.999	MetLife, Inc.	N	0
0241	MetLife	00000		4195913	0		MetLife Planos Odontologicos Ltda. (Brazil)	BRA	IA	Natiloportem Holdings, LLC	Ownership	0.001	MetLife, Inc.	N	0
0241	MetLife	00000	20-5894439	3373639	0		MetLife Global, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		4189837	0		Inversiones MetLife Holdco Dos Limitada (Chile)	CHL	NIA	MetLife International Holdings, LLC	Ownership	0.001	MetLife, Inc.	N	0
0241	MetLife	00000		4189837	0		Inversiones MetLife Holdco Dos Limitada (Chile)	CHL	NIA	Natiloportem Holdings, LLC	Ownership	0.000	MetLife, Inc.	N	0
0241	MetLife	00000		4189837	0		Inversiones MetLife Holdco Dos Limitada (Chile)	CHL	NIA	MetLife, Inc.	Ownership	99.999	MetLife, Inc.	N	0
0241	MetLife	00000	AA-2130012	1641857	0		MetLife Seguros S.A. (Argentina)	ARG	IA	MetLife International Holdings, LLC	Ownership	95.524	MetLife, Inc.	N	0
0241	MetLife	00000	AA-2130012	1641857	0		MetLife Seguros S.A. (Argentina)	ARG	IA	Natiloportem Holdings, LLC	Ownership	2.675	MetLife, Inc.	N	0
0241	MetLife	00000	AA-2130012	4251145	0		MetLife Seguros S.A. (Argentina)	ARG	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	1.801	MetLife, Inc.	N	0
0241	MetLife	00000		2327738	0		Compania Inversora MetLife S.A. (Argentina)	ARG	NIA	MetLife International Holdings, LLC	Ownership	95.460	MetLife, Inc.	N	0
0241	MetLife	00000		2327738	0		Compania Inversora MetLife S.A. (Argentina)	ARG	NIA	Natiloportem Holdings, LLC	Ownership	4.540	MetLife, Inc.	N	0
0241	MetLife	00000		4247296	0		MetLife Servicios S.A. (Argentina)	ARG	NIA	Compania Inversora MetLife S.A.	Ownership	18.870	MetLife, Inc.	N	0
0241	MetLife	00000		4247296	0		MetLife Servicios S.A. (Argentina)	ARG	NIA	MetLife Seguros S.A.	Ownership	79.880	MetLife, Inc.	N	0
0241	MetLife	00000		4247296	0		MetLife Servicios S.A. (Argentina)	ARG	NIA	Natiloportem Holdings, LLC	Ownership	0.990	MetLife, Inc.	N	0
0241	MetLife	00000		4247296	0		MetLife Servicios S.A. (Argentina)	ARG	NIA	MetLife Seguros de Retiro S.A.	Ownership	0.260	MetLife, Inc.	N	0
0241	MetLife	00000	06-1597037	2985727	0		MetLife Worldwide Holdings, LLC	DE	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	AA-5324104	3144558	0		MetLife Limited (Hong Kong)	HKG	IA	MetLife Worldwide Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		BIDV MetLife Life Insurance Limited Liability Company	VNM	IA	MetLife Limited (Hong Kong)	Ownership	60.000	MetLife, Inc.	N	0
0241	MetLife	00000		2704610	0		Best Market S.A. (Argentina)	ARG	NIA	MetLife International Holdings, LLC	Ownership	95.000	MetLife, Inc.	N	0
0241	MetLife	00000		2704610	0		Best Market S.A. (Argentina)	ARG	NIA	Natiloportem Holdings, LLC	Ownership	5.000	MetLife, Inc.	N	0
0241	MetLife	00000	AA-5344102	3166411	0		PNB MetLife India Insurance Company Limited	IND	IA	MetLife International Holdings, LLC	Ownership	26.000	MetLife, Inc.	N	0
0241	MetLife	00000	AA-2130046	1388303	0		MetLife Seguros de Retiro S.A. (Argentina)	ARG	IA	MetLife International Holdings, LLC	Ownership	96.890	MetLife, Inc.	N	0
0241	MetLife	00000	AA-2130046	1388303	0		MetLife Seguros de Retiro S.A. (Argentina)	ARG	IA	Natiloportem Holdings, LLC	Ownership	3.110	MetLife, Inc.	N	0
0241	MetLife	00000	AA-2130046	4321758	0		MetLife Seguros de Retiro S.A. (Argentina)	ARG	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	0.000	MetLife, Inc.	N	0
0241	MetLife	00000		3373648	0		MetLife Administradora de Fundos Multipatrocinados Ltda. (Brazil)	BRA	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		3373648	0		MetLife Administradora de Fundos Multipatrocinados Ltda. (Brazil)	BRA	NIA	Natiloportem Holdings, LLC	Ownership	0.000	MetLife, Inc.	N	0
0241	MetLife	26298	13-2725441	3219728	0		Metropolitan Property and Casualty Insurance Company	RI	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	39950	22-2342710	0	0		Metropolitan General Insurance Company	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	N	0

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0241	MetLife	40169	05-0393243	0	0		Metropolitan Casualty Insurance Company	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	25321	23-1903575	0	0		Metropolitan Direct Property and Casualty Insurance Company	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	22926	36-1022580	0	0		Economy Fire & Casualty Company	IL	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	38067	36-3027848	0	0		Economy Preferred Insurance Company	IL	IA	Economy Fire & Casualty Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	40649	36-3105737	0	0		Economy Premier Assurance Company	IL	IA	Economy Fire & Casualty Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	95-3003951	0	0		MetLife Auto & Home Insurance Agency, Inc.	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	34339	13-2915260	0	0		Metropolitan Group Property and Casualty Insurance Company	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	05-0476998	0	0		Metropolitan Lloyds, Inc.	TX	NIA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	Y	0
0241	MetLife	13938	75-2483187	0	0		Metropolitan Lloyds Insurance Company of Texas	TX	IA	Metropolitan Lloyds, Inc.	Attorney-in-fact	0.000	MetLife, Inc.	N	0
0241	MetLife	87726	06-0566090	1546103	733076		Brighthouse Life Insurance Company	DE	RE	Brighthouse Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	13-2862391	0	0		Brighthouse Securities, LLC	DE	NIA	Brighthouse Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	91626	04-2708937	0	1030011		New England Life Insurance Company	MA	IA	Brighthouse Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	04-3240897	4288440	1071039		Brighthouse Investment Advisers, LLC	MA	NIA	Brighthouse Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	81-3094008	0	0		Brighthouse Services, LLC	DE	NIA	Brighthouse Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	47-4161401	0	0		ML 1065 Hotel, LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		Brighthouse Renewables Holding, LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		Greater Sandhill I, LLC	DE	DS	Brighthouse Renewables Holding, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	01-0893117	0	0		Brighthouse Connecticut Properties Ventures, LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		Sino-US United MetLife Insurance Co. Ltd.	CHN	IA	Metropolitan Life Insurance Company	Ownership	50.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		Euro TI Investments LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	46-3156033	0	937869		Brighthouse Assignment Company	CT	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	26-0224429	0	0		Daniel/Brighthouse Midtown Limited Liability Company	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	26-0301826	0	0		1075 Peachtree, LLC	DE	DS	Daniel/Brighthouse Midtown Limited Liability Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	27-0227067	0	0		TLA Holdings II LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		TIC European Real Estate LP, LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	74-3261395	0	0		TLA Holdings LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0241	MetLife	00000	51-0099394	0	0		The Prospect Company	DE	DS	TLA Holdings LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	16073	81-4750360	0	0		Brighthouse Reinsurance Company of Delaware (DE)	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		Euro TL Investments LLC	DE	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	13-4153151	0	0		MetLife Canadian Property Ventures LLC	NY	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Property Ventures Canada ULC	CAN	DS	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	97136	13-3114906	3219773	0		Metropolitan Tower Life Insurance Company	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	38-4035918	0	0		MetLife Assignment Company, Inc (DE)	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc.	Y	0
0241	MetLife	00000		0	0		EntreCap Real Estate II, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		PREFCO Dix-Huit LLC	CT	NIA	EntreCap Real Estate II, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		PREFCO X Holdings LLC	CT	NIA	EntreCap Real Estate II, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		PREFCO Ten Limited Partnership	CT	NIA	EntreCap Real Estate II, LLC	Ownership	99.900	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		PREFCO Ten Limited Partnership	CT	NIA	PREFCO X Holdings LLC	Ownership	0.100	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		PREFCO Vingt LLC	CT	NIA	EntreCap Real Estate II, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		PREFCO Twenty Limited Partnership	CT	NIA	EntreCap Real Estate II, LLC	Ownership	99.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		PREFCO Twenty Limited Partnership	CT	NIA	PREFCO Vingt LLC	Ownership	1.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		Plaza Drive Properties, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MTL Leasing, LLC	DE	NIA	Metropolitan Tower Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		PREFCO IX Realty LLC	CT	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		PREFCO XIV Holdings LLC	CT	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		PREFCO Fourteen Limited Partnership	CT	NIA	MTL Leasing, LLC	Ownership	99.900	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		PREFCO Fourteen Limited Partnership	CT	NIA	PREFCO XIV Holdings LLC	Ownership	0.100	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		1320 Venture LLC	DE	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	13-3114906	0	0		1320 GP LLC	DE	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	38-3846857	0	0		1320 Owner LP	DE	NIA	1320 Venture LLC	Ownership	99.900	MetLife, Inc.	N	0
0241	MetLife	00000	38-3846857	0	0		1320 Owner LP	DE	NIA	1320 GP LLC	Ownership	0.100	MetLife, Inc.	N	0
0241	MetLife	00000		3077272	0		MetLife Chile Inversiones Limitada	CHL	NIA	MetLife, Inc.	Ownership	72.351	MetLife, Inc.	N	0
0241	MetLife	00000		3077272	0		MetLife Chile Inversiones Limitada	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	2.767	MetLife, Inc.	N	0
0241	MetLife	00000		3077272	0		MetLife Chile Inversiones Limitada	CHL	NIA	Natiloportem Holdings, LLC	Ownership	0.000	MetLife, Inc.	N	0
0241	MetLife	00000		3077272	0		MetLife Chile Inversiones Limitada	CHL	NIA	American Life Insurance Company	Ownership	24.882	MetLife, Inc.	N	0
0241	MetLife	00000	82-2405817	0	0		MetLife Investment Management Holdings, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	20-8262386	0	0		Logan Circle Partners, L.P.	PA	NIA	MetLife Investment Management Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	20-8262288	0	0		Logan Circle Partners GP, LLC	PA	NIA	MetLife Investment Management Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	0

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0241	MetLife	00000	38-3853223	0	0		Logan Circle Partners I LLC	PA	NIA	Logan Circle Partners, L.P.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	26-0333595	0	0		Logan Circle Partners Investment Management LLC	DE	NIA	Logan Circle Partners, L.P.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	37-1775779	0	0		Logan Circle Partners Emerging Markets Debt, L.P.	DE	NIA	Logan Circle Partners Investment Management LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	AA-2280000	3179774	0		MetLife Chile Seguros de Vida S.A.	CHL	IA	MetLife Chile Inversiones Limitada	Ownership	99.997	MetLife, Inc.	N	0
0241	MetLife	00000	AA-2280000	3179774	0		MetLife Chile Seguros de Vida S.A.	CHL	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	0.003	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		Inversiones MetLife Holdco Tres Limitada (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	97.130	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		Inversiones MetLife Holdco Tres Limitada (Chile)	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	2.870	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		AFP Provida S.A. (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	10.922	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		AFP Provida S.A. (Chile)	CHL	NIA	Inversiones MetLife Holdco Tres Limitada	Ownership	42.382	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		AFP Provida S.A. (Chile)	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	42.382	MetLife, Inc.	N	0
0241	MetLife	00000		4255282	0		MetLife Chile Administradora de Mutuos Hipotecarios S.A.	CHL	NIA	MetLife Chile Seguros de Vida S.A.	Ownership	99.900	MetLife, Inc.	N	0
0241	MetLife	00000		4255282	0		MetLife Chile Administradora de Mutuos Hipotecarios S.A.	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	0.100	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		Provida Internacional S.A. (Chile)	CHL	NIA	AFP Provida S.A.	Ownership	99.990	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		Provida Internacional S.A. (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	0.010	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		AFP Genesis Administradora de Fondos y Fidecomisos S.A. (Ecuador)	ECU	NIA	Provida Internacional S.A.	Ownership	99.900	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		AFP Genesis Administradora de Fondos y Fidecomisos S.A. (Ecuador)	ECU	NIA	AFP Provida S.A.	Ownership	0.100	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Chile Seguros Generales S.A. (Chile)	CHL	IA	MetLife Chile Inversiones Limitada	Ownership	99.980	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Chile Seguros Generales S.A. (Chile)	CHL	IA	Inversiones MetLife Holdco Dos Limitada	Ownership	0.020	MetLife, Inc.	N	0
0241	MetLife	00000	52-1528581	3921834	727303		SafeGuard Health Enterprises, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	95747	93-0864866	0	6324		SafeGuard Health Plans, Inc. (NV)	NV	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	14170	33-0733552	0	6324		MetLife Health Plans, Inc.	NJ	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	95-2879515	0	6324		SafeGuard Health Plans, Inc. (CA)	CA	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	79014	33-0515751	0	6324		SafeHealth Life Insurance Company	CA	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	52009	65-0073323	0	6324		SafeGuard Health Plans, Inc. (FL)	FL	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	95051	75-2046497	0	6324		SafeGuard Health Plans, Inc. (TX)	TX	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	98-1099650	0	0		MetLife Global Benefits, Ltd.	CYM	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	36-3665871	3165900	0		Cova Life Management Company	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		3817825	0		MetLife Services and Solutions, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	0

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0241	MetLife	00000		3818523	0		MetLife Solutions Pte. Ltd	SGP	NIA	MetLife Services and Solutions, LLC	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	98-0613376	3818550	0		MetLife Global Operations Support Center Private Limited	IND	NIA	MetLife Solutions Pte. Ltd	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	98-0613376	3818550	0		MetLife Global Operations Support Center Private Limited	IND	NIA	Natiloportem Holdings, LLC	Ownership	0.000	MetLife, Inc	N	0
0241	MetLife	00000		3818541	0		MetLife Services East Private Limited	IND	NIA	MetLife Solutions Pte. Ltd	Ownership	99.990	MetLife, Inc	N	0
0241	MetLife	00000		3818541	0		MetLife Services East Private Limited	IND	NIA	Natiloportem Holdings, LLC	Ownership	0.010	MetLife, Inc	N	0
0241	MetLife	00000	22-3805708	3302488	0		Newbury Insurance Company, Limited	DE	IA	MetLife, Inc	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	60992	13-3690700	3302479	1167609		Brighthouse Life Insurance Company of NY	NY	DS	Brighthouse Life Insurance Company	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	13-3179826	3219782	0		Enterprise General Insurance Agency, Inc	DE	IA	MetLife, Inc	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	13626	20-5819518	3921870	0		MetLife Reinsurance Company of Charleston	SC	IA	MetLife, Inc	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	26-6122204	4254959	0		MetLife Capital Trust IV	DE	NIA	MetLife, Inc	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	27-0858844	4278786	0		MetLife Home Loans LLC	DE	NIA	MetLife, Inc	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	75-2417735	2602211	0		Federal Flood Certification LLC	TX	NIA	MetLife, Inc	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	55-0790010	3165807	0		MetLife Group, Inc	NY	NIA	MetLife, Inc	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000		4242086	0		MetLife Standby I, LLC	DE	NIA	MetLife, Inc	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000		3576355	0		MetLife Investment Advisors, LLC	DE	NIA	MetLife, Inc	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000		0	0		MLIA SBAF Manager, LLC (DE)	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	20-4607161	0	0		MetLife European Holdings, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000		0	0		MetLife Core Property Fund GP, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	80-0946518	0	0		MetLife Core Property Fund, LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	20.060	MetLife, Inc	N	0
0241	MetLife	00000	80-0946518	0	0		MetLife Core Property Fund, LP	DE	NIA	Metropolitan Life Insurance Company (on behalf of Sep Acct 746)	Ownership	3.240	MetLife, Inc	N	0
0241	MetLife	00000	80-0946518	0	0		MetLife Core Property Fund, LP	DE	NIA	MetLife Insurance Company of Korea, Limited	Ownership	2.910	MetLife, Inc	N	0
0241	MetLife	00000	80-0946518	0	0		MetLife Core Property Fund, LP	DE	NIA	General American Life Insurance Company	Ownership	0.070	MetLife, Inc	N	0
0241	MetLife	00000	80-0946518	0	0		MetLife Core Property Fund, LP	DE	DS	Brighthouse Life Insurance Company	Ownership	0.140	MetLife, Inc	N	0
0241	MetLife	00000	80-0947139	0	0		MetLife Core Property REIT, LLC	DE	NIA	MetLife Core Property Fund, LP	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	46-3934926	0	0		MetLife Core Property Holdings, LLC	DE	NIA	MetLife Core Property REIT, LLC	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000		0	0		MCP Property Management LLC (DE)	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	13-4075851	0	0		MetLife Commercial Mortgage Income Fund GP, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc	N	0
0241	MetLife	00000	47-2630137	0	0		MetLife Commercial Mortgage Income Fund LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	30.090	MetLife, Inc	N	0
0241	MetLife	00000	47-2630137	0	0		MetLife Commercial Mortgage Income Fund LP	DE	DS	Brighthouse Life Insurance Company	Ownership	10.030	MetLife, Inc	N	0
0241	MetLife	00000	47-2630137	0	0		MetLife Commercial Mortgage Income Fund LP	DE	NIA	MetLife Insurance Company of Korea, Limited	Ownership	4.930	MetLife, Inc	N	0

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0241	MetLife	00000	47-2630137	0	0		MetLife Commercial Mortgage Income Fund LP	DE	NIA	MetLife Limited	Ownership	3.380	MetLife, Inc.	N	0
0241	MetLife	00000	47-2630137	0	0		MetLife Commercial Mortgage Income Fund LP	DE	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.680	MetLife, Inc.	N	0
0241	MetLife	00000	47-2688528	0	0		MetLife Commercial Mortgage REIT, LLC	DE	NIA	MetLife Commercial Mortgage Income Fund, LP	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	47-2703778	0	0		MetLife Commercial MortgageOriginator, LLC	DE	NIA	MetLife Commercial Mortgage REIT, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	47-5495603	0	0		MCMIF Holdco I, LLC	DE	NIA	MetLife Commercial MortgageOriginator, LLC.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife International PE Fund I, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	92.593	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife International PE Fund I, LP	CYM	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.576	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife International PE Fund I, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.716	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife International PE Fund I, LP	CYM	NIA	MetLife Mexico S.A.	Ownership	4.115	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Alternatives GP, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	98-1150291	0	0		MetLife International HF Partners, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	88.220	MetLife, Inc.	N	0
0241	MetLife	00000	98-1150291	0	0		MetLife International HF Partners, LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	9.470	MetLife, Inc.	N	0
0241	MetLife	00000	98-1150291	0	0		MetLife International HF Partners, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.290	MetLife, Inc.	N	0
0241	MetLife	00000	98-1150291	0	0		MetLife International HF Partners, LP	CYM	NIA	MetLife Alternatives GP, LLC	Ownership	0.020	MetLife, Inc.	N	0
0241	MetLife	00000	98-1162663	0	0		MetLife International PE Fund II, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	94.540	MetLife, Inc.	N	0
0241	MetLife	00000	98-1162663	0	0		MetLife International PE Fund II, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.770	MetLife, Inc.	N	0
0241	MetLife	00000	98-1162663	0	0		MetLife International PE Fund II, LP	CYM	NIA	MetLife Mexico S.A.	Ownership	2.100	MetLife, Inc.	N	0
0241	MetLife	00000	98-1162663	0	0		MetLife International PE Fund II, LP	CYM	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.590	MetLife, Inc.	N	0
0241	MetLife	00000	98-1226825	0	0		MetLife International PE Fund III, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	88.930	MetLife, Inc.	N	0
0241	MetLife	00000	98-1226825	0	0		MetLife International PE Fund III, LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	7.910	MetLife, Inc.	N	0
0241	MetLife	00000	98-1226825	0	0		MetLife International PE Fund III, LP	CYM	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.550	MetLife, Inc.	N	0
0241	MetLife	00000	98-1226825	0	0		MetLife International PE Fund III, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.610	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife International PE Fund IV, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	94.700	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife International PE Fund IV, LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	3.790	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife International PE Fund IV, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	1.510	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife International PE Fund V, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	81.699	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife International PE Fund V, LP	CYM	NIA	MetLife Insurance Company of Korea, Limited	Ownership	3.268	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife International PE Fund V, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	15.033	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Loan Asset Management, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	46-4140926		0		MIM Property Management, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	N	0

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0241	MetLife	13092	26-1511401	4300892	0		MetLife Reinsurance Company of Vermont	VT	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	62634	51-0104167	4255107	0		Delaware American Life Insurance Company	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	27-1206753	0	0		MetLife Consumer Services, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	81-3846992	0	0		Brighthouse Financial, Inc.	DE	UIP	MetLife, Inc.	Ownership	19.200	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		Brighthouse Holdings, LLC	DE	UDP	Brighthouse Financial, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	81-2253384	0	0		MetLife Insurance Brokerage, Inc.	NY	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	60690	98-0000065	4247326	0		American Life Insurance Company	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	AA-1580066	0	0		MetLife Insurance K.K. (Japan)	JPN	IA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		4255330	0		Communication One Kabushiki Kaisha (Japan)	JPN	NIA	MetLife Insurance K.K. (Japan)	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		4250018	0		MetLife Life Insurance Company (Egypt)	EGY	IA	MetLife Global Holding Company I GmbH (Swiss)	Ownership	84.125	MetLife, Inc.	N	0
0241	MetLife	00000	AA-1860015	0	0		MetLife Emeklilik ve Hayat A.S. (Turkey)	TUR	IA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	99.980	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Life Insurance S.A. (Greece)	GRC	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		4255349	0		MetLife Mutual Fund Company (Greece)	GRC	NIA	MetLife Life Insurance Company S.A.	Ownership	90.000	MetLife, Inc.	N	0
0241	MetLife	00000		4304032	0		International Investment Holding Company Limited (Russia)	RUS	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		UBB-MetLife Zhivotozastrahovatelno Drujestvo AD (Bulgaria)	BGR	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	40.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife American International Group and Arab National Bank Cooperative Insurance Company	SAU	IA	American Life Insurance Company	Ownership	30.000	MetLife, Inc.	N	0
0241	MetLife	00000		4250072	0		PJSC MetLife (Ukraine)	UKR	IA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	99.999	MetLife, Inc.	N	0
0241	MetLife	00000		4250072	0		PJSC MetLife (Ukraine)	UKR	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	0.001	MetLife, Inc.	N	0
0241	MetLife	00000		4250072	0		PJSC MetLife (Ukraine)	UKR	IA	Borderland Investments Limited (USA-Delaware)	Ownership	0.001	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Innovation Centre Limited	IRL	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	99.999	MetLife, Inc.	N	0
0241	MetLife	00000	51-0205283	0	0		International Technical and Advisory Services Limited (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	02-0649743	0	0		Borderland Investments Limited (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		ALICO Hellas Single Member Limited Liability Company (Greece)	GRC	NIA	Borderland Investments Limited (USA-Delaware)	Ownership	100.000	MetLife, Inc.	N	0

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0241	MetLife	00000		0	0		MetLife Asset Management Corp. (Japan)	JPN	NIA	ALICO Operations, LLC (DE)	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		4249311	0		MetLife Mas, S.A. de C.V (Mexico)	MEX	IA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		4249311	0		MetLife Mas, S.A. de C.V (Mexico)	MEX	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	0.000	MetLife, Inc.	N	0
0241	MetLife	00000		4251293	0		MetLife Seguros S.A. (Uruguay)	URY	IA	ALICO Operations, LLC (DE)	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	90.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	MetLife Global Holding Company I GmbH (Swiss)	Ownership	10.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	0.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	Borderland Investments Limited (USA-Delaware)	Ownership	0.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	Natiloportem Holdings, LLC	Ownership	0.000	MetLife, Inc.	N	0
0241	MetLife	00000	13-3912049	0	0		ALICO Properties, Inc. (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	51.000	MetLife, Inc.	N	0
0241	MetLife	00000	13-3919049	0	0		Global Properties, Inc. (USA-Delaware)	DE	NIA	ALICO Properties, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Global Holding Company I GmbH (Swiss)	CHE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Global Holding Company II GmbH (Swiss)	CHE	NIA	MetLife Global Holding Company I GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Investment Management Holdings (Ireland) Limited	IRL	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Syndicated Bank Loan Lux GP, S.à.r.l.	LUX	NIA	MetLife Investment Management Holdings (Ireland) Limited	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	30-0615846	0	0		ALICO Operations, LLC (DE)	DE	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife EU Holding Company Limited (Ireland)	IRL	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	98-0552186	4249302	0		ALICO European Holding Limited (Ireland)	IRL	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	AA-1780108	0	0		MetLife Europe d.a.c.	IRL	IA	International Technical Advisory Services Limited	Ownership	0.000	MetLife, Inc.	N	0
0241	MetLife	00000	AA-1780108	0	0		MetLife Europe d.a.c.	IRL	IA	American Life Insurance Company	Ownership	3.997	MetLife, Inc.	N	0
0241	MetLife	00000	AA-1780108	0	0		MetLife Europe d.a.c.	IRL	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	96.003	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Services EOOD (Bulgaria)	BGR	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	0

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		0	0		MetLife Pension Trustees Limited (UK)	GBR	IA	MetLife Europe d.a.c.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		4255367	0		First American-Hungarian Insurance Agency Limited (Hungary)	HUN	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		4258407	0		MetLife Solutions S.A.S. (France)	FRA	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Asia Holding Company Pte. Ltd.	SGP	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Innovation Centre Pte. Ltd	SGP	NIA	MetLife Asia Holding Company Pte. Ltd.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Reinsurance Company of Bermuda Ltd.	BMU	IA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Investment Management Limited (UK)	GBR	NIA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		4255246	0		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	0
0241	MetLife	00000		4255246	0		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	0
0241	MetLife	00000		4249469	0		ZAO Master D (Russia)	RUS	NIA	ALICO European Holding Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		4249991	0		Joint-Stock Company MetLife Insurance Company (Russia)	RUS	IA	MetLife Global Holding Company II GmbH (Swiss)	Ownership	49.000	MetLife, Inc.	N	0
0241	MetLife	00000		4249991	0		Joint-Stock Company MetLife Insurance Company (Russia)	RUS	IA	ZAO Master D (Russia)	Ownership	51.000	MetLife, Inc.	N	0
0241	MetLife	00000		4255198	0		MetLife Slovakia s.r.o.	SVK	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	99.956	MetLife, Inc.	N	0
0241	MetLife	00000		4255198	0		MetLife Slovakia s.r.o.	SVK	NIA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	0.044	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Services Cyprus Ltd.	CYP	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		Hellenic Alico Life Insurance Company Ltd. (Cyprus)	CYP	IA	MetLife Services Cyprus Ltd.	Ownership	27.500	MetLife, Inc.	N	0
0241	MetLife	00000		4247335	0		MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	POL	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		4255264	0		MetLife Services Sp. z o.o	POL	NIA	MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		4251154	0		MetLife Powszechne Towarzystwo Emerytalne (Poland)	POL	IA	MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	Ownership	100.000	MetLife, Inc.	N	0

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-9640009	4255255	0		MetLife Towarzystwo Funduszy Inwestycyjnych S.A.	POL	NIA	MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		4258331	0		Agenvita S.r.l. (Italy)	ITA	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Services, Sociedad Limitada (Spain)	ESP	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		2981224	0		MetLife Insurance Limited (U.K.)	GBR	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	99.999	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Europe Insurance d.a.c	IRL	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	93.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Europe Insurance d.a.c	IRL	IA	American Life Insurance Company	Ownership	7.000	MetLife, Inc.	N	0
0241	MetLife	00000		4189864	0		MetLife Europe Services Limited (Ireland)	IRL	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	95-3947585	3166064	0		MetLife Investors Group, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000	43-1906210	3373563	1130412		MetLife Investments Securities LLC (DE)	DE	NIA	MetLife Investors Group, LLC	Ownership	100.000	MetLife, Inc.	N	0
0241	MetLife	00000		0	0		MetLife Investors Distribution Company	MO	NIA	MetLife Investors Group, LLC	Ownership	100.000	MetLife, Inc.	N	0

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.

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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	16,394,503	20,771,211
2505. Derivatives futures payable	11,182,956	32,908
2597. Summary of remaining write-ins for Line 25	27,577,459	20,804,119

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Reinsurance recapture fee income	3,500,000	297,232,123	339,625,692
08.305. Miscellaneous	11,583	1,971,819	3,972,334
08.306. Amortization of deferred gains	0	12,701,664	17,049,346
08.397. Summary of remaining write-ins for Line 8.3	3,511,583	311,905,606	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	24,534,077	24,419,347	33,816,028
2705. Rider benefit payments	4,902,892	0	0
2706. Other deductions	3,470,154	(719,446)	(748,122)
2707. Reinsurance related IMR adjustment	0	154,969,722	154,969,722
2708. Transfer of reinsurance reserves upon novation	0	13,198,662	13,198,662
2709. VODA amortization expense	0	12,500,515	12,500,515
2797. Summary of remaining write-ins for Line 27	32,907,123	204,368,800	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	145,341	199,000
2.2 Additional investment made after acquisition	0	183,178
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	6,533,569
5. Deduct amounts received on disposals	0	43,662,457
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other-than-temporary impairment recognized	0	0
8. Deduct current year's depreciation	0	476,387
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	145,341	0
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	145,341	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	985,131,278	2,932,865,846
2.2 Additional investment made after acquisition	50,260,184	24,770,156
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	7,312,488	6,373,658
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	(1,661,414)	8,199,966
7. Deduct amounts received on disposals	501,546,922	1,456,900,328
8. Deduct amortization of premium and mortgage interest points and commitment fees	3,892,079	5,436,253
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	16,273,887	(21,477,822)
10. Deduct current year's other-than-temporary impairment recognized	562,530	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)	9,012,972,922	8,461,658,030
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	9,012,972,922	8,461,658,030
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	9,012,972,922	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	21,110,073	217,881,435
2.2 Additional investment made after acquisition	385,724,661	283,650,346
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	31,028	344,481
5. Unrealized valuation increase (decrease)	4,492,926	45,776,165
6. Total gain (loss) on disposals	113,811,410	80,756,628
7. Deduct amounts received on disposals	541,214,483	1,124,089,762
8. Deduct amortization of premium and depreciation	2,887,739	3,694,548
9. Total foreign exchange change in book/adjusted carrying value	11,834,028	2,905,810
10. Deduct current year's other-than-temporary impairment recognized	23,835,722	84,050,346
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,376,795,994	2,407,729,812
12. Deduct total nonadmitted amounts	23,784,954	243,066,778
13. Statement value at end of current period (Line 11 minus Line 12)	2,353,011,040	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	10,770,242,567	36,200,387,520
3. Accrual of discount	237,107,708	300,392,185
4. Unrealized valuation increase (decrease)	15,927,050	11,777,744
5. Total gain (loss) on disposals	(6,078,981)	45,286,789
6. Deduct consideration for bonds and stocks disposed of	11,685,602,663	38,657,319,604
7. Deduct amortization of premium	64,841,012	98,593,854
8. Total foreign exchange change in book/adjusted carrying value	152,159,648	(112,152,750)
9. Deduct current year's other-than-temporary impairment recognized	1,774,751	20,096,620
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	43,841,583,303	44,424,443,737
11. Deduct total nonadmitted amounts	3,341,551	3,341,707
12. Statement value at end of current period (Line 10 minus Line 11)	43,838,241,752	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)	34,091,142,778	13,879,335,069	15,698,359,074	91,192,422	32,820,072,787	34,091,142,778	32,363,311,195	33,221,591,490
2. NAIC 2 (a)	9,861,475,934	408,810,786	379,337,753	65,032,627	9,975,395,196	9,861,475,934	9,955,981,594	10,254,178,212
3. NAIC 3 (a)	1,969,334,743	137,007,321	218,440,250	(33,444,613)	1,960,335,583	1,969,334,743	1,854,457,201	1,994,533,515
4. NAIC 4 (a)	630,938,157	90,668,744	87,796,449	(12,124,671)	645,261,453	630,938,157	621,685,781	673,823,436
5. NAIC 5 (a)	79,321,914	1,949	4,092,484	4,175,533	72,339,593	79,321,914	79,406,912	84,357,369
6. NAIC 6 (a)	3,730,009	4,205	5,315	(309,646)	4,174,622	3,730,009	3,419,253	12,201,922
7. Total Bonds	46,635,943,535	14,515,828,074	16,388,031,325	114,521,652	45,477,579,234	46,635,943,535	44,878,261,936	46,240,685,945
PREFERRED STOCK								
8. NAIC 1	48,465,788	6,500,000	19,866,000	0	48,465,788	48,465,788	35,099,788	48,465,788
9. NAIC 2	149,538,535	0	0	0	158,829,415	149,538,535	149,538,535	159,316,032
10. NAIC 3	3,098,880	0	3,098,880	0	3,098,880	3,098,880	0	3,098,880
11. NAIC 4	0	0	0	0	839,958	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	839,959	0	0	0	1	839,959	839,959	1
14. Total Preferred Stock	201,943,162	6,500,000	22,964,880	0	211,234,042	201,943,162	185,478,282	210,880,701
15. Total Bonds and Preferred Stock	46,837,886,697	14,522,328,074	16,410,996,205	114,521,652	45,688,813,276	46,837,886,697	45,063,740,218	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 $.....1,563,555,118; NAIC 2 $............0; NAIC 3 $............0; NAIC 4 $............0; NAIC 5 $............0; NAIC 6 $............0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	1,012,586,404	XXX	1,010,848,311	1,819,390	0

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	4,092,352,239	9,006,581,743
3. Accrual of discount	6,556,919	10,083,597
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	(34,660,083)	239,814
6. Deduct consideration received on disposals	3,839,862,641	9,848,452,964
7. Deduct amortization of premium	171,855	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	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,012,586,404	746,734,938
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,012,586,404	746,734,938

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	(575,129,874)
2.	Cost paid/(consideration received) on additions	1,301,012,187
3.	Unrealized valuation increase/(decrease)	(417,240,460)
4.	Total gain (loss) on termination recognized	(1,423,608,735)
5.	Considerations received/(paid) on terminations	(307,415,441)
6.	Amortization	(3,229,481)
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	(209,982,510)
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	(1,020,763,432)
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	(1,020,763,432)

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)				0
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	(51,400,300)			
3.14	Section 1, Column 18, prior year	(5,712,159)	(45,688,141)	(45,688,141)	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	(51,400,300)			
3.24	Section 1, Column 19, prior year	(5,712,159)	(45,688,141)	(45,688,141)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		0		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	0	0		
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				0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				0
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				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC 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
Replicated Assets Open															
990377060...	CDX.NA.IG.29.10Y	2Z	25,000,000	10,943,237	11,981,868	09/27/2017	12/20/2027	CDX.NA.IG.29.10Y Credit Default Swap ; 2017-RCDS-377060	(64,422)	(37,722)	912810 RH 3	TREASURY BOND	1	11,007,659	12,019,590
990377060...	CDX.NA.IG.29.10Y	2Z	0	14,510,788	20,199,447			CDX.NA.IG.29.10Y Credit Default Swap ; 2017-RCDS-377060	0	0	912833 Y4 6	TREASURY STRIP (INT)	1	14,510,788	20,199,447
990376843...	CDX.NA.IG.29	2Z	60,000,000	9,255,597	9,389,686	09/26/2017	12/20/2022	CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376843	1,207,277	1,315,531	3132QS B6 4	FHLMC GOLD 30YR	1	8,048,320	8,074,155
990376843...	CDX.NA.IG.29	2Z	0	25,482,425	37,839,630			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376843	0	0	912803 CX 9	TREASURY STRIP (PRIN)	1	25,482,425	37,839,630
990376843...	CDX.NA.IG.29	2Z	0	6,001,407	8,199,957			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376843	0	0	912803 DM 2	TREASURY STRIP (PRIN)	1	6,001,407	8,199,957
990376843...	CDX.NA.IG.29	2Z	0	3,549,258	4,985,515			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376843	0	0	912803 DP 5	TREASURY STRIP (PRIN)	1	3,549,258	4,985,515
990376843...	CDX.NA.IG.29	2Z	0	20,003,698	22,276,706			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376843	0	0	912803 EJ 8	TREASURY STRIP (PRIN)	1	20,003,698	22,276,706
990376807...	CDX.NA.IG.29.10Y	2Z	25,000,000	26,563,736	30,010,626	09/26/2017	12/20/2027	CDX.NA.IG.29.10Y Credit Default Swap ; 2017-RCDS-376807	(107,258)	(37,722)	912810 RH 3	TREASURY BOND	1	26,670,994	30,048,348
990376698...	CDX.NA.IG.29	2Z	40,000,000	12,137,354	14,180,771	09/25/2017	12/20/2022	CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376698	785,884	877,021	912803 EH 2	TREASURY STRIP (PRIN)	1	11,351,470	13,303,750
990376698...	CDX.NA.IG.29	2Z	0	4,752,996	5,275,781			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376698	0	0	912810 RH 3	TREASURY BOND	1	4,752,996	5,275,781
990376698...	CDX.NA.IG.29	2Z	0	32,394,614	36,071,875			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376698	0	0	912810 RJ 9	TREASURY BOND	1	32,394,614	36,071,875
990376694...	CDX.NA.IG.29	2Z	60,000,000	1,196,161	1,319,827	09/25/2017	12/20/2022	CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376694	1,192,301	1,315,531	31283H 2Q 7	FGOLD 30YR GIANT	1	3,860	4,296
990376694...	CDX.NA.IG.29	2Z	0	28,308	32,981			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376694	0	0	31283H 2S 3	FGOLD 30YR GIANT	1	28,308	32,981
990376694...	CDX.NA.IG.29	2Z	0	54,094	60,938			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376694	0	0	31283H VE 2	FGOLD 30YR GIANT	1	54,094	60,938
990376694...	CDX.NA.IG.29	2Z	0	1,661,416	1,827,010			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376694	0	0	3128MJ CS 7	FGOLD 30YR GIANT	1	1,661,416	1,827,010
990376694...	CDX.NA.IG.29	2Z	0	1,662,330	1,872,141			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376694	0	0	31402C PL 0	FNMA 30YR	1	1,662,330	1,872,141
990376694...	CDX.NA.IG.29	2Z	0	846,015	930,345			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376694	0	0	31416B YG 7	FNMA 30YR	1	846,015	930,345
990376694...	CDX.NA.IG.29	2Z	0	4,853,634	6,636,022			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376694	0	0	912803 DJ 9	TREASURY STRIP (PRIN)	1	4,853,634	6,636,022
990376694...	CDX.NA.IG.29	2Z	0	7,741,530	10,543,387			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376694	0	0	912803 DM 2	TREASURY STRIP (PRIN)	1	7,741,530	10,543,387

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC 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
990376694	CDX.NA.IG.29	2Z	0	23,155,313	25,276,224			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376694	0	0	912803 DP 5	TREASURY STRIP (PRIN)	1	23,155,313	25,276,224
990376694	CDX.NA.IG.29	2Z	0	22,795,963	26,125,413			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376694	0	0	912803 EA 7	TREASURY STRIP (PRIN)	1	22,795,963	26,125,413
990376694	CDX.NA.IG.29	2Z	0	196,404	232,859			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376694	0	0	912810 EW 4	TREASURY BOND	1	196,404	232,859
990376694	CDX.NA.IG.29	2Z	0	199,266	244,453			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376694	0	0	912810 PX 0	TREASURY BOND	1	199,266	244,453
990376694	CDX.NA.IG.29	2Z	0	4,823,905	6,037,281			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376694	0	0	912810 QB 7	TREASURY BOND	1	4,823,905	6,037,281
990376694	CDX.NA.IG.29	2Z	0	1,601,522	2,083,300			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376694	0	0	912810 QL 5	TREASURY BOND	1	1,601,522	2,083,300
990376694	CDX.NA.IG.29	2Z	0	498,977	512,409			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376694	0	0	912810 QT 8	TREASURY BOND	1	498,977	512,409
990376694	CDX.NA.IG.29	2Z	0	5,856,553	7,367,965			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376694	0	0	912810 RG 5	TREASURY BOND	1	5,856,553	7,367,965
990376518	CDX.NA.IG.29	2Z	125,000,000	2,777,657	3,205,677	09/22/2017	12/20/2022	CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376518	2,433,131	2,740,689	912803 DM 2	TREASURY STRIP (PRIN)	1	344,526	464,988
990376518	CDX.NA.IG.29	2Z	0	60,278,489	69,039,431			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376518	0	0	912803 EA 7	TREASURY STRIP (PRIN)	1	60,278,489	69,039,431
990376518	CDX.NA.IG.29	2Z	0	14,269,100	15,235,740			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376518	0	0	912810 QY 7	TREASURY BOND	1	14,269,100	15,235,740
990376518	CDX.NA.IG.29	2Z	0	44,981,893	55,513,726			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376518	0	0	912810 RG 5	TREASURY BOND	1	44,981,893	55,513,726
990376518	CDX.NA.IG.29	2Z	0	10,857,991	10,955,333			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376518	0	0	912828 K7 4	TREASURY NOTE	1	10,857,991	10,955,333
990376311	CDX.NA.IG.29	2Z	50,000,000	19,209,484	28,896,895	09/21/2017	12/20/2022	CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376311	1,018,105	1,096,276	912803 DK 6	TREASURY STRIP (PRIN)	1	18,191,378	27,800,619
990376311	CDX.NA.IG.29	2Z	0	34,887,421	52,593,750			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376311	0	0	912803 DM 2	TREASURY STRIP (PRIN)	1	34,887,421	52,593,750
990376311	CDX.NA.IG.29	2Z	0	5,007,197	5,738,520			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376311	0	0	912803 EA 7	TREASURY STRIP (PRIN)	1	5,007,197	5,738,520
990376311	CDX.NA.IG.29	2Z	0	6,006,384	6,413,278			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376311	0	0	912810 QY 7	TREASURY BOND	1	6,006,384	6,413,278
990376311	CDX.NA.IG.29	2Z	0	4,002,232	4,421,055			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376311	0	0	912810 RH 3	TREASURY BOND	1	4,002,232	4,421,055

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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
990376160	CDX.NA.IG.29	2Z	166,000,000	61,777,695	90,778,697	09/20/2017	12/20/2022	CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376160	3,441,298	3,639,635	912803 CX 9	TREASURY STRIP (PRIN)	1	58,336,397	87,139,062
990376160	CDX.NA.IG.29	2Z	0	48,099,612	55,101,523			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376160	0	0	912803 EA 7	TREASURY STRIP (PRIN)	1	48,099,612	55,101,523
990376160	CDX.NA.IG.29	2Z	0	13,013,757	13,895,356			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376160	0	0	912810 QY 7	TREASURY BOND	1	13,013,757	13,895,356
990376160	CDX.NA.IG.29	2Z	0	52,080,652	52,547,555			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376160	0	0	912828 K7 4	TREASURY NOTE	1	52,080,652	52,547,555
990376160	CDX.NA.IG.29	2Z	0	5,107,437	6,256,713			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376160	0	0	912833 7Q 7	TREASURY STRIP (INT)	1	5,107,437	6,256,713
990376157	CDX.NA.IG.29	2Z	240,000,000	55,656,136	81,473,412	09/20/2017	12/20/2022	CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376157	5,033,112	5,262,123	912803 CX 9	TREASURY STRIP (PRIN)	1	50,623,024	76,211,288
990376157	CDX.NA.IG.29	2Z	0	57,555,212	80,811,685			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376157	0	0	912803 DJ 9	TREASURY STRIP (PRIN)	1	57,555,212	80,811,685
990376157	CDX.NA.IG.29	2Z	0	8,175,952	11,425,601			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376157	0	0	912803 DK 6	TREASURY STRIP (PRIN)	1	8,175,952	11,425,601
990376157	CDX.NA.IG.29	2Z	0	44,201,302	61,279,127			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376157	0	0	912803 DM 2	TREASURY STRIP (PRIN)	1	44,201,302	61,279,127
990376157	CDX.NA.IG.29	2Z	0	23,377,327	25,518,573			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376157	0	0	912803 DP 5	TREASURY STRIP (PRIN)	1	23,377,327	25,518,573
990376157	CDX.NA.IG.29	2Z	0	84,073,812	94,295,525			CDX.NA.IG.29 Credit Default Swap ; 2017-RCDS-376157	0	0	912803 EA 7	TREASURY STRIP (PRIN)	1	84,073,812	94,295,525
12521*AA3	CDT30-100_MET_2017A	1	100,000,000	48,049,353	48,842,855	05/22/2017	12/20/2020	CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-361991	-	568,422	912810 RN 0	TREASURY BOND	1	48,049,353	48,274,433
12521*AA3	CDT30-100_MET_2017A	1	0	57,785,459	70,788,359			CDT30-100_MET_2017A Credit Default Swap ; 2017-RCDS-361991	0	0	912833 7Q 7	TREASURY STRIP (INT)	1	57,785,459	70,788,359
78307AS@3	RUSSIAN FEDERATION	3	25,000,000	13,548,906	19,042,320	03/31/2017	06/20/2022	RUSSIAN FEDERATION Credit Default Swap ; 2017-RCDS-356905	(698,985)	(302,413)	912803 CX 9	TREASURY STRIP (PRIN)	1	14,247,892	19,344,733
78307AS@3	RUSSIAN FEDERATION	3	0	15,495,615	22,422,854			RUSSIAN FEDERATION Credit Default Swap ; 2017-RCDS-356905	0	0	912803 DK 6	TREASURY STRIP (PRIN)	1	15,495,615	22,422,854
12518*QP8	CDX.NA.IG.28	2	135,000,000	19,956,171	27,739,808	03/21/2017	06/20/2022	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355454	1,889,874	2,873,168	912803 DM 2	TREASURY STRIP (PRIN)	1	18,066,297	24,866,640
12518*QP8	CDX.NA.IG.28	2	0	62,966,115	71,283,632			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355454	0	0	912803 EA 7	TREASURY STRIP (PRIN)	1	62,966,115	71,283,632
12518*QP8	CDX.NA.IG.28	2	0	59,945,881	65,826,861			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355454	0	0	912810 RT 7	TREASURY BOND	1	59,945,881	65,826,861
12518*PW4	CDX.NA.IG.28	2	135,000,000	4,763,540	6,716,063	03/21/2017	06/20/2022	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406	1,856,646	2,873,168	31358D DS 0	FNMA	1	2,906,894	3,842,895

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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*PW4	CDX.NA.IG.28	2	0	7,289,276	8,368,060			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406	0	0	31394B AL 8	FNMA_04-86-ZA	1	7,289,276	8,368,060
12518*PW4	CDX.NA.IG.28	2	0	15,587,411	17,481,614			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406	0	0	31394R TP 4	FHLMC_2766-ZD	1	15,587,411	17,481,614
12518*PW4	CDX.NA.IG.28	2	0	8,653,119	9,618,630			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406	0	0	31395T FM 1	FHLMC_2961-PQ	1	8,653,119	9,618,630
12518*PW4	CDX.NA.IG.28	2	0	5,033,957	5,580,708			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406	0	0	31395U 4N 8	FHLMC_2972-WG	1	5,033,957	5,580,708
12518*PW4	CDX.NA.IG.28	2	0	2,482,664	2,773,674			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406	0	0	38374C YN 5	GNMA_03-84-Z	1	2,482,664	2,773,674
12518*PW4	CDX.NA.IG.28	2	0	8,643,965	9,689,997			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406	0	0	38374F X5 8	GNMA_04-21-B	1	8,643,965	9,689,997
12518*PW4	CDX.NA.IG.28	2	0	16,854,709	18,715,245			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406	0	0	38374H PY 0	GNMA_04-54-LG	1	16,854,709	18,715,245
12518*PW4	CDX.NA.IG.28	2	0	2,908,378	4,107,470			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406	0	0	912803 DJ 9	TREASURY STRIP (PRIN)	1	2,908,378	4,107,470
12518*PW4	CDX.NA.IG.28	2	0	40,783,215	57,293,766			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406	0	0	912803 DM 2	TREASURY STRIP (PRIN)	1	40,783,215	57,293,766
12518*PW4	CDX.NA.IG.28	2	0	3,835,376	4,302,860			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406	0	0	912803 DP 5	TREASURY STRIP (PRIN)	1	3,835,376	4,302,860
12518*PW4	CDX.NA.IG.28	2	0	37,341,215	42,584,098			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406	0	0	912803 EA 7	TREASURY STRIP (PRIN)	1	37,341,215	42,584,098
12518*PW4	CDX.NA.IG.28	2	0	5,072,844	7,241,568			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406	0	0	912834 DU 9	TREASURY STRIP (INT)	1	5,072,844	7,241,568
12518*PW4	CDX.NA.IG.28	2	0	5,443,547	7,975,787			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406	0	0	912834 EP 9	TREASURY STRIP (INT)	1	5,443,547	7,975,787
12518*PW4	CDX.NA.IG.28	2	0	10,149,520	15,506,203			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355406	0	0	912834 EV 6	TREASURY STRIP (INT)	1	10,149,520	15,506,203
12518*PX2	CDX.NA.IG.28	2	105,000,000	32,241,390	49,233,587	03/20/2017	06/20/2022	CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355271	1,487,586	2,234,686	912803 DK 6	TREASURY STRIP (PRIN)	1	30,753,804	46,998,900
12518*PX2	CDX.NA.IG.28	2	0	85,465,823	125,530,620			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355271	0	0	912803 DM 2	TREASURY STRIP (PRIN)	1	85,465,823	125,530,620
12518*PX2	CDX.NA.IG.28	2	0	14,750,336	22,002,234			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355271	0	0	912803 DP 5	TREASURY STRIP (PRIN)	1	14,750,336	22,002,234
12518*PX2	CDX.NA.IG.28	2	0	7,111,005	8,145,258			CDX.NA.IG.28 Credit Default Swap ; 2017-RCDS-355271	0	0	912803 EA 7	TREASURY STRIP (PRIN)	1	7,111,005	8,145,258

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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
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2	114,565,000	3,219,427	4,698,727	12/15/2016	12/20/2021	CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707	3,083,506	4,546,912	3133TE FV 1	FHLMC_2065-Z	1	135,922	151,815
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2	0	213,294	237,468			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707	0	0	3133TU VD 7	FHLMC_2357-OH	1	213,294	237,468
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2	0	211,742	231,522			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707	0	0	3133TV 6U 5	FHLMC_2359-PZ	1	211,742	231,522
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2	0	698,892	787,695			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707	0	0	31359S E7 1	FNMA_01-12-ZB	1	698,892	787,695
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2	0	37,709	43,192			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707	0	0	31371H BK 3	FNMA 30YR PPL	1	37,709	43,192
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2	0	251,835	282,153			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707	0	0	313921 B5 6	FNMA_01-59	1	251,835	282,153
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2	0	13,868,094	15,347,193			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707	0	0	31396E Z5 8	FHLMC_3062-LZ	1	13,868,094	15,347,193
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2	0	7,443,525	8,250,038			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707	0	0	38373Q MZ 1	GNMA_03-37-PH	1	7,443,525	8,250,038
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2	0	7,713,018	8,814,409			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707	0	0	38374M MC 0	GNMA_05-93-ZA	1	7,713,018	8,814,409
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2	0	1,541,823	1,767,134			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707	0	0	912803 EA 7	TREASURY STRIP (PRIN)	1	1,541,823	1,767,134
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2	0	4,024,884	4,506,999			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707	0	0	912803 EH 2	TREASURY STRIP (PRIN)	1	4,024,884	4,506,999
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2	0	111,167,734	98,466,676			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707	0	0	912810 RT 7	TREASURY BOND	1	111,167,734	98,466,676
46573*CY4	CDT12-100_ITRAXX_S26_5Y	2	0	11,351	16,661			CDT12-100_ITRAXX_S26_5Y Credit Default Swap ; 2016-RCDS-344707	0	0	912834 AT 5	TREASURY STRIP (INT)	1	11,351	16,661
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2	61,203,625	1,733,855	2,842,417	01/25/2016	12/20/2020	CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267	1,074,852	1,941,411	912803 DJ 9	TREASURY STRIP (PRIN)	1	659,002	901,006
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2	0	3,901,033	5,240,476			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267	0	0	912803 EA 7	TREASURY STRIP (PRIN)	1	3,901,033	5,240,476
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2	0	17,118,123	15,083,748			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267	0	0	912803 EC 3	TREASURY STRIP (PRIN)	1	17,118,123	15,083,748
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2	0	100,606	135,023			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267	0	0	912810 FT 0	TREASURY BOND	1	100,606	135,023
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2	0	10,006,123	11,978,272			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267	0	0	912810 RD 2	TREASURY BOND	1	10,006,123	11,978,272
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2	0	22,748,991	25,671,875			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267	0	0	912834 JB 5	TREASURY STRIP (INT)	1	22,748,991	25,671,875

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation al or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2	0	22,554,904	25,445,313			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306267	0	0	912834 JH 2	TREASURY STRIP (INT)	1	22,554,904	25,445,313
46573*BW9	CDT12-100_ITRAXX_S24_5Y	2	37,885,750	10,397,690	9,792,515	01/22/2016	12/20/2020	CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306169	674,040	1,202,644	912803 EA 7	TREASURY STRIP (PRIN)	1	9,723,649	8,589,872
46573*BW9	CDT12-100_ITRAXX_S24_5Y	2	0	26,842,951	31,997,360			CDT12-100_ITRAXX_S24_5Y Credit Default Swap ; 2016-RCDS-306169	0	0	912810 RJ 9	TREASURY BOND	1	26,842,951	31,997,360
12521@AA1	CDT30-100_MET_2015_B	1	90,000,000	39,439,787	46,080,270	11/16/2015	09/20/2019	CDT30-100_MET_2015_B Credit Default Swap ; 2015-RCDS-298847	-	732,614	912803 EA 7	TREASURY STRIP (PRIN)	1	39,439,787	45,347,656
12521@AA1	CDT30-100_MET_2015_B	1	0	58,857,665	74,205,000			CDT30-100_MET_2015_B Credit Default Swap ; 2015-RCDS-298847	0	0	912810 RJ 9	TREASURY BOND	1	58,857,665	74,205,000
T3627#AA0	ENEL S P A	2	2,763,866	3,245,024	3,708,956	08/19/2015	09/20/2020	ENEL S P A Credit Default Swap ; 2015-RCDS-289754	8,912	62,045	912803 EF 6	TREASURY STRIP (PRIN)	1	3,236,112	3,646,911
83084VA*7	SKY PLC	2	5,517,241	7,397,715	6,584,303	08/18/2015	09/20/2020	SKY PLC Credit Default Swap ; 2015-RCDS-289643	36,365	111,085	912803 EF 6	TREASURY STRIP (PRIN)	1	7,361,351	6,473,219
87938WB#9	TELEFONICA, S.A.	2	5,462,272	7,596,152	8,644,150	07/30/2015	09/20/2020	TELEFONICA, S.A. Credit Default Swap ; 2015-RCDS-288498	30,113	117,662	912803 EF 6	TREASURY STRIP (PRIN)	1	7,566,039	8,526,487
12518*DQ0	CDT30-100_MET_2015_A	2	70,000,000	39,127,835	43,928,856	07/28/2015	09/20/2019	CDT30-100_MET_2015_A Credit Default Swap ; 2015-RCDS-288387	-	588,231	912803 DZ 3	TREASURY STRIP (PRIN)	1	39,127,835	43,340,625
12518*DQ0	CDT30-100_MET_2015_A	2	0	38,966,633	46,646,728			CDT30-100_MET_2015_A Credit Default Swap ; 2015-RCDS-288387	0	0	912810 RD 2	TREASURY BOND	1	38,966,633	46,646,728
904587A*3	UNIBAIL-RODAMCO	1	5,426,760	7,178,993	8,163,687	07/17/2015	09/20/2020	UNIBAIL-RODAMCO Credit Default Swap ; 2015-RCDS-287669	55,308	135,706	912803 EF 6	TREASURY STRIP (PRIN)	1	7,123,686	8,027,981
05946KA*2	BANCO BILBAO VIZCAYA ARGENTINARIA	2	5,500,006	7,131,480	8,755,406	07/14/2015	09/20/2020	BANCO BILBAO VIZCAYA ARGENTINARIA Credit Default Swap ; 2015-RCDS-287384	(1,548)	114,123	912803 EF 6	TREASURY STRIP (PRIN)	1	7,133,028	8,641,283
111021B@9	BRITISH TELECOM PLC	2	5,500,006	7,658,173	9,533,891	07/14/2015	09/20/2020	BRITISH TELECOM PLC Credit Default Swap ; 2015-RCDS-287383	55,035	121,712	912803 EF 6	TREASURY STRIP (PRIN)	1	7,603,138	9,412,180
225313A@4	CREDIT AGRICOLE SA	1	5,500,006	6,938,360	8,688,652	07/14/2015	09/20/2020	CREDIT AGRICOLE SA Credit Default Swap ; 2015-RCDS-287382	35,979	143,963	912803 EF 6	TREASURY STRIP (PRIN)	1	6,902,381	8,544,689
236363B@5	DANSKE BANK A/S	1	5,505,274	7,245,946	9,080,203	07/13/2015	09/20/2020	DANSKE BANK A/S Credit Default Swap ; 2015-RCDS-287289	28,213	145,130	912803 EF 6	TREASURY STRIP (PRIN)	1	7,217,733	8,935,073
12518*DP2	CDX.NA.IG.23	2	50,000,000	16,060,710	19,130,105	06/02/2015	12/20/2019	CDX.NA.IG.23 Credit Default Swap ; 2015-RCDS-283131	146,478	991,042	912803 EA 7	TREASURY STRIP (PRIN)	1	15,914,232	18,139,063
12518*DP2	CDX.NA.IG.23	2	0	39,911,593	51,304,688			CDX.NA.IG.23 Credit Default Swap ; 2015-RCDS-283131	0	0	912810 RK 6	TREASURY BOND	1	39,911,593	51,304,688
143658A@1	CARNIVAL CORPORATION	1	3,000,000	3,110,684	3,751,443	08/04/2014	09/20/2019	CARNIVAL CORPORATION Credit Default Swap ; 2014-RCDS-246662	16,308	54,326	912810 RE 0	TREASURY BOND	1	3,094,376	3,697,117

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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
20772@AB8.	The State of Connecticut........................	1................	14,000,000	1,558,576	2,014,587	07/30/2014	09/20/2019	The State of Connecticut Credit Default Swap ; 2014-RCDS-246221	49,892	175,915	912803 CH 4	TREASURY STRIP (PRIN)....................	1................	1,508,684	1,838,672
20772@AB8.	The State of Connecticut........................	1................	0	1,203,114	1,437,463	....	....	The State of Connecticut Credit Default Swap ; 2014-RCDS-246221	0	0	912810 RE 0	TREASURY BOND..............................	1................	1,203,114	1,437,463
20772@AB8.	The State of Connecticut........................	1................	0	11,839,531	15,438,281	....	....	The State of Connecticut Credit Default Swap ; 2014-RCDS-246221	0	0	912810 RP 5	TREASURY BOND..............................	1................	11,839,531	15,438,281
20772@AC6.	The State of Connecticut........................	1................	6,000,000	6,108,798	7,450,917	07/30/2014	09/20/2019	The State of Connecticut Credit Default Swap ; 2014-RCDS-246219	21,382	75,392	912810 RG 5	TREASURY BOND..............................	1................	6,087,416	7,375,525
723787A@6.	PIONEER NATURAL RESOURCES COMPANY	2................	10,000,000	11,310,772	14,273,268	07/07/2014	09/20/2019	PIONEER NATURAL RESOURCES COMPANY Credit Default Swap ; 2014-RCDS-243951	81,022	145,435	912810 RG 5	TREASURY BOND..............................	1................	11,229,750	14,127,833
775109B#7...	Rogers Communication Inc....................	2................	5,000,000	5,553,538	6,667,471	06/27/2014	09/20/2019	Rogers Communication Inc. Credit Default Swap ; 2014-RCDS-243339	38,705	78,427	912810 RE 0	TREASURY BOND..............................	1................	5,514,833	6,589,045
58039#AG4..	MCDX.NA.22.10Y................................	1................	6,000,000	6,680,317	8,575,656	06/10/2014	06/20/2024	MCDX.NA.22.10Y Credit Default Swap ; 2014-RCDS-240988	...........(50,428)	147,358	912810 RG 5	TREASURY BOND..............................	1................	6,730,745	8,428,298
58039#AD1..	MCDX.NA.22.10Y................................	1................	3,000,000	3,041,551	3,931,882	06/10/2014	06/20/2024	MCDX.NA.22.10Y Credit Default Swap ; 2014-RCDS-240984	...........(25,208)	73,679	912810 RG 5	TREASURY BOND..............................	1................	3,066,759	3,858,203
608190C#9...	Mohawk Industries, Inc...........................	2................	10,000,000	1,498,518	1,552,662	05/28/2013	06/20/2018	Mohawk Industries, Inc. Credit Default Swap ; 2013-RCDS-200177	1,375	63,316	31335A HP 6	FHLMC GOLD 30YR GIANT..................	1................	1,497,142	1,489,346
608190C#9...	Mohawk Industries, Inc...........................	2................	0	3,306,784	4,224,505	....	....	Mohawk Industries, Inc. Credit Default Swap ; 2013-RCDS-200177	0	0	912803 BM 4	TREASURY STRIP (PRIN)....................	1................	3,306,784	4,224,505
608190C#9...	Mohawk Industries, Inc...........................	2................	0	4,160,471	6,224,219	....	....	Mohawk Industries, Inc. Credit Default Swap ; 2013-RCDS-200177	0	0	912803 CX 9	TREASURY STRIP (PRIN)....................	1................	4,160,471	6,224,219
608190C#9...	Mohawk Industries, Inc...........................	2................	0	72,011	114,647	....	....	Mohawk Industries, Inc. Credit Default Swap ; 2013-RCDS-200177	0	0	912803 DG 5	TREASURY STRIP (PRIN)....................	1................	72,011	114,647
608190C#9...	Mohawk Industries, Inc...........................	2................	0	1,954,535	2,744,395	....	....	Mohawk Industries, Inc. Credit Default Swap ; 2013-RCDS-200177	0	0	912803 DJ 9	TREASURY STRIP (PRIN)....................	1................	1,954,535	2,744,395
608190C#9...	Mohawk Industries, Inc...........................	2................	0	419,295	565,899	....	....	Mohawk Industries, Inc. Credit Default Swap ; 2013-RCDS-200177	0	0	912803 DM 2	TREASURY STRIP (PRIN)....................	1................	419,295	565,899
608190C#9...	Mohawk Industries, Inc...........................	2................	0	115,850	130,939	....	....	Mohawk Industries, Inc. Credit Default Swap ; 2013-RCDS-200177	0	0	912803 DU 4	TREASURY STRIP (PRIN)....................	1................	115,850	130,939
608190C#9...	Mohawk Industries, Inc...........................	2................	0	222,891	237,500	....	....	Mohawk Industries, Inc. Credit Default Swap ; 2013-RCDS-200177	0	0	912810 QZ 4	TREASURY BOND..............................	1................	222,891	237,500
460146M#7..	INTERNATIONAL PAPER COMPANY..	2................	10,000,000	2,206,181	2,252,215	05/28/2013	06/20/2018	INTERNATIONAL PAPER COMPANY Credit Default Swap ; 2013-RCDS-200160	10,372	67,841	31335A HP 6	FHLMC GOLD 30YR GIANT..................	1................	2,195,809	2,184,375
460146M#7..	INTERNATIONAL PAPER COMPANY..	2................	0	4,339,979	5,760,089	....	....	INTERNATIONAL PAPER COMPANY Credit Default Swap ; 2013-RCDS-200160	0	0	880591 EH 1	TENNESSEE VALLEY AUTHORITY.....	1................	4,339,979	5,760,089

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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
460146M#7	INTERNATIONAL PAPER COMPANY	2	0	3,271,144	4,052,734			INTERNATIONAL PAPER COMPANY Credit Default Swap ; 2013-RCDS-200160	0	0	912803 BJ 1	TREASURY STRIP (PRIN)	1	3,271,144	4,052,734
460146M#7	INTERNATIONAL PAPER COMPANY	2	0	482,556	671,252			INTERNATIONAL PAPER COMPANY Credit Default Swap ; 2013-RCDS-200160	0	0	912803 DG 5	TREASURY STRIP (PRIN)	1	482,556	671,252
460146M#7	INTERNATIONAL PAPER COMPANY	2	0	1,087,833	1,539,466			INTERNATIONAL PAPER COMPANY Credit Default Swap ; 2013-RCDS-200160	0	0	912803 DM 2	TREASURY STRIP (PRIN)	1	1,087,833	1,539,466
460146M#7	INTERNATIONAL PAPER COMPANY	2	0	115,850	130,939			INTERNATIONAL PAPER COMPANY Credit Default Swap ; 2013-RCDS-200160	0	0	912803 DU 4	TREASURY STRIP (PRIN)	1	115,850	130,939
416515D#8	Hartford	2	4,000,000	2,863,314	3,688,772	04/25/2013	06/20/2018	Hartford Credit Default Swap ; 2013-RCDS-197626	(2,470)	27,657	912803 BM 4	TREASURY STRIP (PRIN)	1	2,865,784	3,661,116
416515D#8	Hartford	2	0	167,252	233,267			Hartford Credit Default Swap ; 2013-RCDS-197626	0	0	912803 DJ 9	TREASURY STRIP (PRIN)	1	167,252	233,267
416515D#8	Hartford	2	0	377,006	533,518			Hartford Credit Default Swap ; 2013-RCDS-197626	0	0	912803 DM 2	TREASURY STRIP (PRIN)	1	377,006	533,518
416515D#8	Hartford	2	0	2,126,896	2,403,925			Hartford Credit Default Swap ; 2013-RCDS-197626	0	0	912803 DU 4	TREASURY STRIP (PRIN)	1	2,126,896	2,403,925
416515D@0	Hartford	2	25,000,000	17,928,045	19,911,002	04/15/2013	06/20/2018	Hartford Credit Default Swap ; 2013-RCDS-197049	(20,548)	172,853	912803 EA 7	TREASURY STRIP (PRIN)	1	17,948,593	19,738,149
416515D@0	Hartford	2	0	10,521,669	13,258,195			Hartford Credit Default Swap ; 2013-RCDS-197049	0	0	912810 QQ 4	TREASURY BOND	1	10,521,669	13,258,195
98372PB#4	XLIT LTD	2	27,000,000	10,642,515	14,135,056	03/12/2013	03/20/2018	XLIT LTD Credit Default Swap ; 2013-RCDS-193872	34,207	110,944	31358D DS 0	FNMA	1	10,608,309	14,024,112
98372PB#4	XLIT LTD	2	0	981,343	1,215,820			XLIT LTD Credit Default Swap ; 2013-RCDS-193872	0	0	912803 BJ 1	TREASURY STRIP (PRIN)	1	981,343	1,215,820
98372PB#4	XLIT LTD	2	0	9,112,117	11,205,039			XLIT LTD Credit Default Swap ; 2013-RCDS-193872	0	0	912803 BM 4	TREASURY STRIP (PRIN)	1	9,112,117	11,205,039
98372PB#4	XLIT LTD	2	0	495,341	709,719			XLIT LTD Credit Default Swap ; 2013-RCDS-193872	0	0	912803 DG 5	TREASURY STRIP (PRIN)	1	495,341	709,719
98372PB#4	XLIT LTD	2	0	2,346,916	3,299,931			XLIT LTD Credit Default Swap ; 2013-RCDS-193872	0	0	912803 DJ 9	TREASURY STRIP (PRIN)	1	2,346,916	3,299,931
98372PB#4	XLIT LTD	2	0	1,917,315	2,629,687			XLIT LTD Credit Default Swap ; 2013-RCDS-193872	0	0	912803 DM 2	TREASURY STRIP (PRIN)	1	1,917,315	2,629,687

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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
98372PB#4...	XLIT LTD..	2................	0	2,207,060	2,494,531	....	....	XLIT LTD Credit Default Swap ; 2013-RCDS-193872	0	0	912803 DU 4	TREASURY STRIP (PRIN)....................	1................	2,207,060	2,494,531
98372PB#4...	XLIT LTD..	2................	0	3,003,443	3,042,188	....	....	XLIT LTD Credit Default Swap ; 2013-RCDS-193872	0	0	912828 D5 6	TREASURY NOTE................................	1................	3,003,443	3,042,188
9999999.	Total..			.2,181,236,713	.2,654,320,562	.....XXX.....	.....XXX.....	..............................XXX........................	24,856,414	36,565,815	........XXX..........	..............................XXX........................	XXX	.2,156,380,299	.2,617,754,747

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1	2	3	4	5	6	7	8	9	10
	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	41	2,174,276,955	41	2,039,360,758	41	2,139,277,312	0	0	41	2,174,276,955
2. Add: Opened or acquired transactions	12	1,218,446,393	1	105,246,569	9	898,163,241	0	0	22	2,221,856,203
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	32,412,567	XXX	10,641,817	XXX	19,146,819	XXX	0	XXX	62,201,203
4. Less: Closed or disposed of transactions	12	1,385,767,911	1	12,794,568	10	851,323,755	0	0	23	2,249,886,234
5. Less: Positions disposed of for failing effectiveness criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX	7,246	XXX	3,177,264	XXX	24,026,904	XXX	0	XXX	27,211,414
7. Ending Inventory	41	2,039,360,758	41	2,139,277,312	40	2,181,236,713	0	0	40	2,181,236,713

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	(1,020,763,432)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		(1,020,763,432)
4.	Part D, Section 1, Column 5	2,533,107,832	
5.	Part D, Section 1, Column 6	(3,553,871,264)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16	(991,487,200)	
8.	Part B, Section 1, Column 13	(10,695,457)	
9.	Total (Line 7 plus Line 8)		(1,002,182,657)
10.	Part D, Section 1, Column 8	2,568,040,276	
11.	Part D, Section 1, Column 9	(3,570,222,933)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21	2,375,338,136	
14.	Part B, Section 1, Column 20	101,215,980	
15.	Part D, Section 1, Column 11	2,476,554,116	
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	26,923,482,030	52,420,552,502
3. Accrual of discount	10,635,998	2,710,500
4. Unrealized valuation increase (decrease)	(5,315)	0
5. Total gain (loss) on disposals	(94,349)	9,896,436
6. Deduct consideration received on disposals	27,789,122,563	51,974,481,902
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	555,914,238	1,411,018,437
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	555,914,238	1,411,018,437

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
p001499 Single Family Residential	Monroeville	PA	08/28/2017	Transferred from Schedule B	39,335	0	39,335	0
p001519 Single Family Residential	Burton	MI	09/22/2017	Transferred from Schedule B	42,669	0	42,669	0
0199999. Totals					82,004	0	82,004	0
0399999. Totals					82,004	0	82,004	0

QE01

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

SCHEDULE B - PART 2

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

1	Location 2	3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Farm Mortgages								
0000198362	Fresno	CA		06/24/2016	3.550	-	600,000	6,199,040
0000198638	Adams	WA		03/13/2017	3.490	-	3,500,000	15,326,380
0000198750	La Paz	AZ		09/06/2017	4.000	5,580,000	-	8,922,632
0000198982	Arkansas	AR		07/12/2017	4.450	1,732,000	-	3,194,480
0000198986	Putnam	IN		06/29/2017	4.500	-	4,000	20,357,730
0000198996	Washington	CO		08/22/2017	4.200	5,000,000	-	9,899,910
0000199014	Tallahatchie	MS		07/12/2017	4.600	1,000,000	-	1,841,780
0000199015	Hendricks	IN		08/24/2017	4.800	19,503,125	-	28,790,275
0000199016	Hendricks	IN		08/24/2017	6.200	7,003,125	-	10,334,970
0000199017	Humphreys	MS		08/29/2017	3.850	6,000,000	-	9,306,150
0000199020	Monterey	CA		08/31/2017	4.380	7,000,000	-	28,039,140
0000199023	Humboldt	IA		08/15/2017	3.920	1,262,000	-	2,562,600
0000199033	Montgomery	IL		07/26/2017	4.400	1,225,000	-	2,459,900
0000199046	Poinsett	AR		07/28/2017	4.350	1,500,000	-	3,276,600
0000199066	Dunklin	MO		09/28/2017	3.900	6,838,000	-	10,455,000
0000199069	Fulton	IN		09/18/2017	4.650	1,600,000	-	2,676,500
0000199087	Early	GA		08/21/2017	4.350	2,400,000	-	4,079,590
0000199096	Arkansas	AR		09/18/2017	4.000	2,250,000	-	3,972,510
0000199104	White	IN		09/27/2017	3.250	15,000,000	-	31,163,650
0000199109	Woodford	IL		09/29/2017	3.750	1,275,000	-	3,620,900
0199999. Total - Mortgages in Good Standing - Farm Mortgages				XXX	XXX	86,168,250	4,104,000	206,479,737
Mortgages in Good Standing - Residential Mortgages - All Other								
0000395408	ASTATULA	FL		08/14/2017	4.125	104,999	-	149,059
0000396749	SPOKANE VALLEY	WA		08/14/2017	5.000	141,836	-	183,641
0001110964	HENDERSON	NV		08/14/2017	4.000	1,361,118	-	1,285,403
0001111025	WHITE SETTLEMENT	TX		08/14/2017	5.400	59,178	-	82,796
0001111027	YORKTOWN HEIGHTS	NY		08/14/2017	2.000	393,277	-	547,508
0001111081	PARK CITY	UT		08/14/2017	6.750	249,132	-	339,327
0001114527	BRONX	NY		08/14/2017	3.100	375,246	-	438,032
0001115258	TACOMA	WA		08/14/2017	5.875	139,414	-	163,759
0001213553	TOMS RIVER	NJ		08/14/2017	3.120	145,293	-	189,148
0001369772	BETHEL	OH		08/14/2017	5.000	76,394	-	91,078
0001369811	NARBERTH	PA		08/14/2017	2.000	349,632	-	546,502
0001369818	WASHINGTON	PA		08/14/2017	4.000	44,842	-	68,654
0001369820	DETROIT	MI		08/14/2017	4.750	127,185	-	119,394
0001369827	SHREWSBURY	MA		08/14/2017	3.625	419,578	-	673,833
0001607103	ST. JOSEPH	MI		08/14/2017	4.999	63,446	-	73,251
0021211800	INDIAN TRAIL	NC		07/06/2017	6.250	88,594	-	144,541
0021211842	PINON HILLS	CA		07/06/2017	6.250	72,962	-	151,221
0021212287	IRON STATION	NC		07/06/2017	3.990	38,732	-	85,000
0021212337	TUCSON	AZ		07/06/2017	3.990	121,377	-	116,000
0021212477	OCOEE	FL		07/06/2017	4.510	144,161	-	283,941
0021212576	SAN LEANDRO	CA		07/06/2017	3.740	144,419	-	686,271
0021212998	WOODBRIDGE	VA		07/06/2017	4.760	144,518	-	242,882
0021213178	GREENWOOD	IN		07/06/2017	6.625	180,182	-	216,702

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
0021213319	MILFORD	CT		07/06/2017	3.000	229,974	-	264,052
0021213327	KAYSVILLE	UT		07/06/2017	6.625	157,119	-	281,238
0021213335	SAINT PAUL	MN		07/06/2017	2.000	116,869	-	156,626
0021213350	ANGELS CAMP	CA		07/06/2017	3.000	339,914	-	321,677
0021213368	FLORENCE	MT		07/06/2017	4.625	279,202	-	458,281
0021213384	APOPKA	FL		07/06/2017	3.125	121,644	-	228,707
0021213400	SACRAMENTO	CA		07/06/2017	2.125	130,209	-	268,479
0021213418	WARWICK	RI		07/06/2017	4.625	144,968	-	248,793
0021213459	LAWRENCE	MA		07/06/2017	2.000	145,866	-	377,473
0021213509	COLUMBIA	MD		07/06/2017	3.250	207,247	-	216,760
0021213962	FAIRFIELD	PA		07/06/2017	2.000	121,974	-	118,118
0021214010	FORT WASHINGTON	MD		07/06/2017	4.750	178,190	-	256,998
0021214275	WATSONVILLE	CA		07/06/2017	3.375	259,371	-	458,529
0021215868	RIDGELY	MD		07/06/2017	2.000	104,999	-	152,978
0021215892	GLENEDEN BEACH	OR		07/06/2017	5.750	166,699	-	234,327
0021215900	FRONT ROYAL	VA		07/06/2017	4.000	122,722	-	149,576
0021215918	HAINES CITY	FL		07/06/2017	4.500	183,052	-	259,276
0021215934	SUMMERVILLE	SC		07/06/2017	3.375	362,729	-	479,426
0021215967	HAZLETON	PA		07/06/2017	2.000	60,028	-	87,086
0578166470	DENVER	CO		09/13/2017	5.000	545,131	-	622,215
0578224181	WOODINVILLE	WA		07/10/2017	4.875	977,976	-	1,070,728
0578224182	AUSTIN	TX		07/10/2017	4.625	533,634	-	587,713
0578224183	PORTLAND	OR		07/10/2017	4.875	672,235	-	732,278
0578224184	OAKLAND	CA		07/10/2017	4.750	643,141	-	705,317
0578224185	SAN JOSE	CA		07/10/2017	4.750	863,070	-	942,617
0578224186	MOUNTAINSIDE	NJ		07/10/2017	5.125	594,890	-	647,366
0578230560	HAYWARD	CA		08/21/2017	4.750	1,430,759	-	1,687,655
0578230568	LOS ANGELES	CA		08/21/2017	4.625	1,651,599	-	2,055,000
0578230570	SAN FRANCISCO	CA		08/21/2017	4.750	895,593	-	1,115,000
0578236064	HAYWARD	CA		09/21/2017	4.750	1,097,248	-	1,198,490
0578236065	SCARSDALE	NY		09/21/2017	4.750	834,701	-	915,846
0578236070	MCKINNEY	TX		09/21/2017	4.750	1,062,247	-	1,165,498
0578236071	SANTA ROSA VALLEY	CA		09/21/2017	4.750	2,053,366	-	2,243,330
0578236078	AUSTIN	TX		09/21/2017	4.750	441,155	-	483,777
0578236091	HOUSTON	TX		09/21/2017	4.750	543,132	-	597,482
0578236221	NEWLAND	NC		09/22/2017	5.960	222,036	-	219,900
0578236222	OCALA	FL		09/22/2017	4.500	85,125	-	99,000
0578236223	MOGADORE	OH		09/22/2017	2.000	66,647	-	110,000
0578236224	EASTOVER	SC		09/22/2017	7.375	50,806	-	65,000
0578236225	SACRAMENTO	CA		09/22/2017	4.000	142,210	-	155,000
0578236226	BELTON	SC		09/22/2017	5.004	90,230	-	103,693
0578236227	SANFORD	NC		09/22/2017	5.004	71,725	-	81,000
0578236228	STRATHMORE	CA		09/22/2017	6.000	110,435	-	99,000
0578236229	ELWOOD	IN		09/22/2017	6.996	84,538	-	59,000
0578236230	MIAMISBURG	OH		09/22/2017	2.004	102,799	-	150,000

SCHEDULE B - PART 2

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

1	Location 2	3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0578236231	XENIA	OH		09/22/2017	11.088	92,312	-	87,000
0578236232	VAN WERT	OH		09/22/2017	8.220	61,988	-	72,500
0578236233	DECATUR	MI		09/22/2017	7.092	85,418	-	75,000
0578236234	MAGNOLIA	NJ		09/22/2017	4.908	170,859	-	185,000
0578236235	EDEN	NC		09/22/2017	11.004	54,246	-	55,000
0578236236	NASHVILLE	NC		09/22/2017	5.004	32,029	-	60,000
0578236237	LAKELAND	FL		09/22/2017	2.160	63,283	-	62,000
0578236238	NEW PORT RICHEY	FL		09/22/2017	6.000	48,260	-	55,000
0578236239	LAKE CITY	FL		09/22/2017	8.004	36,139	-	62,000
0578236240	TUNBRIDGE	VT		09/22/2017	4.750	107,280	-	125,000
0578236241	BALTIMORE	MD		09/22/2017	5.000	84,732	-	99,000
0578236242	GRAND LEDGE	MI		09/22/2017	5.580	95,623	-	144,000
0578236243	ALMO	KY		09/22/2017	6.000	40,276	-	55,000
0578236244	RICHMOND	VA		09/22/2017	8.004	115,228	-	102,500
0578236245	SPRINGFIELD	VA		09/22/2017	3.875	353,007	-	400,000
0578236246	BRUNSWICK	MD		09/22/2017	4.500	204,292	-	275,000
0578236247	DELTONA	FL		09/22/2017	5.000	203,219	-	198,000
0578236248	BALTIMORE	MD		09/22/2017	4.000	102,904	-	138,436
0578236249	HONOLULU	HI		09/22/2017	2.000	351,303	-	560,000
0578236250	FREEPORT	NY		09/22/2017	2.000	394,394	-	394,000
0578236251	CLARKSBURG	MD		09/22/2017	4.500	503,667	-	575,000
0578236252	SEFFNER	FL		09/22/2017	2.000	168,917	-	201,000
0578236253	VIRGINIA BEACH	VA		09/22/2017	4.607	201,978	-	247,000
0578236254	LONG BEACH	CA		09/22/2017	4.082	423,715	-	470,000
0578236258	GLENWOOD SPRINGS	CO		09/22/2017	4.750	548,029	-	590,000
0578236259	WINTER SPRINGS	FL		09/22/2017	3.625	179,433	-	201,000
0578236260	HUDSON	FL		09/22/2017	6.500	427,035	-	437,000
0578236261	HAINES CITY	FL		09/22/2017	4.700	164,489	-	190,000
0578236262	OCEANSIDE	CA		09/22/2017	4.625	203,493	-	440,000
0578236263	SILVER SPRING	MD		09/22/2017	6.500	243,878	-	275,000
0578236264	ST PETERSBURG	FL		09/22/2017	3.000	165,736	-	240,000
0578236265	HAZEL CREST	IL		09/22/2017	7.948	136,059	-	110,000
0578236266	SANFORD	FL		09/22/2017	10.623	149,762	-	102,000
0578236267	SAINT AUGUSTINE	FL		09/22/2017	7.600	169,259	-	319,000
0578236268	PHOENIX	AZ		09/22/2017	9.500	142,289	-	114,000
0578236269	CHICAGO	IL		09/22/2017	6.375	145,611	-	153,000
0578236270	MIAMI	FL		09/22/2017	5.875	138,353	-	126,000
0650575424	DRAPER	UT		09/13/2017	5.125	1,015,601	-	1,115,893
Summary Line Adj - Residential					0.000	2	-	-
Summary Line Adj - Residential					0.000	386,538	-	-
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other				XXX	XXX	32,495,355	0	38,918,577
Mortgages in Good Standing - Commercial Mortgages - All Other								
0000702754	AUSTIN	TX		10/22/2015	2.940	-	115,570	9,708,489
0000702921	MILPITAS	CA		07/26/2017	3.840	11,662,345	-	19,611,138
0000702928	MIAMI	FL		06/23/2017	3.490	148,985	-	16,559,830

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
0000702932	BRONX	NY		08/30/2017	3.790	12,487,500	-	20,019,218
0000702935	VARIOUS	ZZ		07/10/2017	3.490	3,316,667	-	4,982,561
0000702941	IRVINE	CA		08/02/2017	4.670	9,182,396	-	17,099,385
0000702944	NASHVILLE	TN		08/08/2017	4.560	9,997,069	-	15,403,573
0000702950	NEW YORK	NY		09/15/2017	3.650	29,970,000	-	50,158,836
0000702954	KANSAS CITY	KS		09/14/2017	4.000	9,997,143	-	15,427,337
0000702958	ODENTON	MD		09/15/2017	3.900	14,482,600	-	21,170,974
Summary Line Adjustment - Commercial					0.000	(1)	(154,478)	-
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	101,244,704	(38,908)	190,141,341
0899999. Total - Mortgages in Good Standing				XXX	XXX	219,908,309	4,065,092	435,539,655
Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Residential Mortgages - All Other								
0021213475	BROKEN ARROW	OK		07/06/2017	7.500	95,119	-	141,510
1999999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Residential Mortgages - All Other				XXX	XXX	95,119	0	141,510
2499999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure				XXX	XXX	95,119	0	141,510
3399999. Total Mortgages				XXX	XXX	220,003,428	4,065,092	435,681,165

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																	
0000191640	Butte	CA		11/16/2007	08/28/2017	406,843	-	65	-	-	65	-	380,474	380,474	-	-	0
0000194154	Erath	TX		08/18/2010	07/12/2017	960,278	-	-	-	-	0	-	839,641	839,641	-	-	0
0000194177	DeKalb	AL		09/02/2010	08/01/2017	6,972,164	-	2,835	-	-	2,835	-	6,975,000	6,975,000	-	-	0
0000194178	DeKalb	AL		09/02/2010	08/02/2017	2,788,865	-	1,134	-	-	1,134	-	2,790,000	2,790,000	-	-	0
0000196621	Crook	WY		09/13/2013	08/23/2017	322,789	-	176	-	-	176	-	322,966	322,966	-	-	0
0000197095	Audrain	MO		07/02/2014	07/17/2017	843,083	-	640	-	-	640	-	828,013	828,013	-	-	0
0000198038	Bertie	NC		01/26/2016	09/25/2017	31,345,787	-	17,545	-	-	17,545	-	1,747,152	1,747,152	-	-	0
0000560229	SCHAUMBURG	IL		11/08/2010	09/05/2017	630,088	-	-	-	-	0	-	623,251	623,251	-	-	0
0000702090	WASHINGTON	DC		11/01/2007	08/01/2017	18,512,743	-	1,542	-	-	1,542	-	18,514,286	18,514,286	-	-	0
0000702091	WASHINGTON	DC		11/01/2007	08/01/2017	26,483,508	-	2,207	-	-	2,207	-	26,485,714	26,485,714	-	-	0
0000702276	ATLANTA	GA		09/16/2010	07/03/2017	32,027,991	-	(439,198)	-	-	(439,198)	-	31,171,376	31,171,376	-	-	0
0000702280	CONCORD	CA		09/29/2010	08/04/2017	7,546,249	-	(194,029)	-	-	(194,029)	-	7,205,200	7,205,200	-	-	0
0000702468	BRONX	NY		08/16/2012	08/30/2017	14,510,437	-	-	-	-	0	-	14,364,568	14,364,568	-	-	0
0000702785	CORONADO	CA		03/24/2016	08/10/2017	15,442,161	-	57,839	-	-	57,839	-	15,500,000	15,500,000	-	-	0
Summary Line Adjustment - A						0	-	(1,287,558)	-	-	(1,287,558)	-	-	0	-	-	0
0000019799	ALBUQUERQUE	NM		08/04/2016	07/12/2017	1,026,028	-	53,972	-	-	53,972	-	1,080,000	1,080,000	-	-	0
0000030429	RYE	NY		03/24/2017	07/25/2017	-	-	10,118	-	-	10,118	-	138,853	138,853	-	-	0

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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
0000037447	GILROY	CA		06/24/2016	06/01/2017	400,224	-	11,688	-	-	11,688	-	403,892	403,892	-	-	0
0000053660	SPANAWAY	WA		03/24/2017	08/24/2017	-	-	14,601	-	-	14,601	-	235,911	235,911	-	-	0
0000054196	CHARLOTTE	NC		04/22/2016	07/19/2017	1,278,286	-	(56,387)	-	-	(56,387)	-	1,216,056	1,216,056	-	-	0
0000054301	HYPOLUXO	FL		04/22/2016	06/03/2017	206,367	-	(1,593)	-	-	(1,593)	-	196,328	196,328	-	-	0
0000054538	FORT COLLINS	CO		04/22/2016	08/05/2017	109,412	-	(7,669)	-	-	(7,669)	-	100,232	100,232	-	-	0
0000055612	COLORADO SPRINGS	CO		04/22/2016	07/20/2017	216,696	-	2,047	-	-	2,047	-	214,654	214,654	-	-	0
0000058620	CLAYTON	IN		06/19/2015	06/28/2017	88,794	-	8,408	-	-	8,408	-	96,261	96,261	-	-	0
0000061424	FORT LAUDERDALE	FL		03/24/2017	08/30/2017	-	-	(12,064)	-	-	(12,064)	-	281,263	281,263	-	-	0
0000062005	ONTARIO	CA		03/24/2017	06/14/2017	-	-	67,968	-	-	67,968	-	346,161	346,161	-	-	0
0000110834	SAN DIEGO	CA		12/11/2015	06/23/2017	715,257	-	7,743	-	-	7,743	-	714,626	714,626	-	-	0
0000128915	SPRINGFIELD	MA		06/24/2016	08/07/2017	32,670	-	187	-	-	187	-	28,350	28,350	-	-	0
0000136966	FORT WORTH	TX		12/09/2016	06/30/2017	67,778	-	(1,017)	-	-	(1,017)	-	65,652	65,652	-	-	0
0000589959	ALBANY	OR		07/15/2015	07/28/2017	180,459	-	(15,954)	-	-	(15,954)	-	164,232	164,232	-	-	0
0000593939	JACKSON	TN		02/22/2017	07/28/2017	-	-	(9,401)	-	-	(9,401)	-	100,125	100,125	-	-	0
0000624778	OAKLAND	CA		04/22/2016	08/31/2017	219,101	-	24,295	-	-	24,295	-	243,396	243,396	-	-	0
0000643994	SAN DIEGO	CA		09/22/2016	08/08/2017	412,078	-	59,752	-	-	59,752	-	471,830	471,830	-	-	0
0000928078	MINNEAPOLIS	MN		10/30/2015	08/31/2017	19,016	-	(298)	-	-	(298)	-	14,159	14,159	-	-	0
0001041917	FRANKLIN	TN		09/22/2016	07/03/2017	190,238	-	2,450	-	-	2,450	-	191,997	191,997	-	-	0
0001052555	IRVING	TX		11/17/2016	08/31/2017	69,406	-	(12,187)	-	-	(12,187)	-	56,715	56,715	-	-	0
0001054032	MATTAPAN	MA		10/31/2016	07/10/2017	304,357	-	11,088	-	-	11,088	-	312,502	312,502	-	-	0
0001054363	CLAREMORE	OK		06/24/2016	08/10/2017	81,000	-	(809)	-	-	(809)	-	79,667	79,667	-	-	0
0001054485	TARPON SPRINGS	FL		05/29/2015	06/26/2017	110,684	-	1,043	-	-	1,043	-	110,023	110,023	-	-	0
0001055306	SOUTHFIELD	MI		10/31/2016	06/05/2017	103,778	-	3,764	-	-	3,764	-	105,182	105,182	-	-	0
0001055697	DELTONA	FL		06/06/2016	06/19/2017	98,307	-	16,397	-	-	16,397	-	113,724	113,724	-	-	0
0001055899	STUART	FL		05/29/2015	07/17/2017	632,970	-	122,700	-	-	122,700	-	744,924	744,924	-	-	0
0001056254	ALBUQUERQUE	NM		05/29/2015	08/04/2017	66,610	-	(2,346)	-	-	(2,346)	-	62,812	62,812	-	-	0
0001057441	BRONX	NY		05/29/2015	08/28/2017	12,472	-	(133)	-	-	(133)	-	7,483	7,483	-	-	0
0001057766	NORTH LAS VEGAS	NV		05/29/2015	07/11/2017	71,839	-	580	-	-	580	-	70,754	70,754	-	-	0
0001066969	OAKLAND	CA		04/22/2016	08/30/2017	223,391	-	74,940	-	-	74,940	-	295,234	295,234	-	-	0
0001078607	GLENDALE	AZ		08/31/2015	08/17/2017	84,345	-	(2,982)	-	-	(2,982)	-	80,300	80,300	-	-	0
0001081471	NACHES	WA		11/17/2016	07/21/2017	108,512	-	(21,862)	-	-	(21,862)	-	85,082	85,082	-	-	0
0001082285	RALEIGH	NC		04/22/2016	08/02/2017	72,148	-	-	-	-	0	-	71,810	71,810	-	-	0
0001094494	NEWTON	MA		06/24/2016	07/24/2017	1,099,792	-	191,036	-	-	191,036	-	1,283,343	1,283,343	-	-	0
0001096924	SAN DIEGO	CA		08/31/2015	08/31/2017	437,914	-	10,921	-	-	10,921	-	446,117	446,117	-	-	0
0001099526	DEARBORN HTS	MI		06/24/2016	07/13/2017	89,021	-	(3,821)	-	-	(3,821)	-	84,156	84,156	-	-	0
0001109767	COLUMBUS	MT		05/19/2017	06/21/2017	-	-	(2,438)	-	-	(2,438)	-	309,261	309,261	-	-	0
0001115375	JAMAICA PLAIN	MA		07/29/2016	06/28/2017	136,105	-	(12,215)	-	-	(12,215)	-	122,799	122,799	-	-	0
0001118186	HIGHLAND	UT		09/28/2016	07/31/2017	473,606	-	(21,829)	-	-	(21,829)	-	450,238	450,238	-	-	0
0001174031	GETTYSBURG	PA		10/30/2015	07/21/2017	108,562	-	(4,027)	-	-	(4,027)	-	104,536	104,536	-	-	0
0001174797	MT GILEAD	NC		10/30/2015	06/28/2017	58,487	-	(4,297)	-	-	(4,297)	-	54,150	54,150	-	-	0
0001183126	VERNON	AZ		05/19/2017	07/27/2017	-	-	(9,221)	-	-	(9,221)	-	183,438	183,438	-	-	0

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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
0001201503	RADFORD	VA		04/22/2016	06/29/2017	76,365	-	8,386	-	-	8,386	-	79,918	79,918	-	-	0
0001207637	MIAMI	FL		06/24/2016	07/31/2017	1,321,748	-	(99,002)	-	-	(99,002)	-	1,216,852	1,216,852	-	-	0
0001218100	EAU CLAIRE	MI		10/01/2015	07/03/2017	146,785	-	9,772	-	-	9,772	-	153,197	153,197	-	-	0
0001218392	SEATTLE	WA		10/01/2015	06/16/2017	147,223	-	15,845	-	-	15,845	-	160,141	160,141	-	-	0
0001219424	SIMI VALLEY	CA		10/01/2015	06/29/2017	270,398	-	(10,512)	-	-	(10,512)	-	258,862	258,862	-	-	0
0001219669	SAN MARCOS	CA		10/01/2015	07/21/2017	247,240	-	(9,171)	-	-	(9,171)	-	236,880	236,880	-	-	0
0001221042	MAGNOLIA	TX		10/01/2015	06/13/2017	313,298	-	(20,268)	-	-	(20,268)	-	291,618	291,618	-	-	0
0001223797	COLUMBUS	OH		11/17/2016	06/22/2017	106,219	-	9,820	-	-	9,820	-	115,252	103,769	-	(11,483)	(11,483)
0001230575	DANIA BEACH	FL		11/17/2016	07/13/2017	155,767	-	(16,992)	-	-	(16,992)	-	136,884	136,884	-	-	0
0001240443	BOCA RATON	FL		05/26/2017	07/05/2017	-	-	14,520	-	-	14,520	-	398,505	398,505	-	-	0
0001252346	BLOOMINGTON	IN		02/22/2017	07/06/2017	-	-	(6,812)	-	-	(6,812)	-	67,736	67,736	-	-	0
0001368683	ASHLAND	MA		07/19/2016	07/07/2017	195,795	-	5,980	-	-	5,980	-	199,815	199,815	-	-	0
0001368695	DONORA	PA		02/22/2017	06/27/2017	-	-	(2,493)	-	-	(2,493)	-	49,930	49,930	-	-	0
0001368991	WALTHAM	MA		07/19/2016	06/19/2017	105,653	-	(2,552)	-	-	(2,552)	-	101,983	101,983	-	-	0
0001369398	CLIFTON PARK	NY		07/19/2016	06/02/2017	29,103	-	161	-	-	161	-	27,732	27,732	-	-	0
0001369420	PORT ST LUCIE	FL		07/19/2016	06/13/2017	201,176	-	14,233	-	-	14,233	-	209,968	209,968	-	-	0
0001369694	PITTSBURGH	PA		07/19/2016	06/30/2017	60,296	-	(1,851)	-	-	(1,851)	-	57,640	57,640	-	-	0
0001370228	ELLWOOD CITY	PA		07/19/2016	08/15/2017	30,558	-	(2,696)	-	-	(2,696)	-	27,053	27,053	-	-	0
0001370398	MALDEN	MA		07/19/2016	07/31/2017	311,703	-	2,882	-	-	2,882	-	308,602	308,602	-	-	0
0001370796	NORTH FALMOUTH	MA		04/06/2016	07/20/2017	131,423	-	2,586	-	-	2,586	-	114,413	114,413	-	-	0
0001370921	SPRINGFIELD	PA		07/19/2016	06/28/2017	128,150	-	-	-	-	0	-	126,170	126,170	-	-	0
0001371012	PITTSFIELD TOWNSHIP	MI		07/19/2016	07/24/2017	70,236	-	(894)	-	-	(894)	-	66,990	66,990	-	-	0
0001371026	IRVINE	CA		07/19/2016	08/31/2017	421,226	-	1,255	-	-	1,255	-	414,129	414,129	-	-	0
0001602264	MILL VALLEY	CA		02/03/2017	08/23/2017	-	-	11,172	-	-	11,172	-	899,942	899,942	-	-	0
0004000614	CHICAGO	IL		10/16/2015	06/20/2017	303,658	-	18,360	-	-	18,360	-	322,018	322,018	-	-	0
0004001452	CLEVELAND	OH		10/16/2015	06/30/2017	4,673	-	40	-	-	40	-	4,601	4,601	-	-	0
0004002072	PUNTA GORDA	FL		10/16/2015	07/28/2017	207,747	-	773	-	-	773	-	205,027	205,027	-	-	0
0004002177	PLYMOUTH	CA		10/16/2015	07/19/2017	76,587	-	799	-	-	799	-	76,033	76,033	-	-	0
0004003387	VENTURA	CA		10/16/2015	06/20/2017	249,889	-	5,389	-	-	5,389	-	251,019	251,019	-	-	0
0009491099	NAPERVILLE	IL		12/15/2015	08/22/2017	226,045	-	78,109	-	-	78,109	-	297,025	297,025	-	-	0
0011436805	BOWIE	MD		02/17/2017	08/23/2017	-	-	(12,883)	-	-	(12,883)	-	283,220	283,220	-	-	0
0012210035	OKLAHOMA CITY	OK		02/17/2017	07/18/2017	-	-	(1,572)	-	-	(1,572)	-	87,006	87,006	-	-	0
0013026198	EASTLAKE	OH		03/24/2016	08/21/2017	114,514	-	8,883	-	-	8,883	-	121,074	121,074	-	-	0
0015098403	CORPUS CHRISTI	TX		10/27/2016	06/20/2017	50,211	-	(4,528)	-	-	(4,528)	-	45,236	45,236	-	-	0
0015708360	CROWN POINT	IN		03/03/2017	07/10/2017	-	-	6,455	-	-	6,455	-	349,648	349,648	-	-	0
0016436149	MESA	AZ		02/17/2017	08/30/2017	-	-	(12,487)	-	-	(12,487)	-	124,122	124,122	-	-	0
0016821787	WOODHAVEN	NY		02/17/2017	06/05/2017	-	-	(15,559)	-	-	(15,559)	-	300,263	300,263	-	-	0
0017521048	DESOTO	TX		11/04/2016	06/16/2017	53,415	-	(2,263)	-	-	(2,263)	-	46,382	46,382	-	-	0
0017800624	CHARLOTTE	NC		10/27/2016	08/07/2017	132,356	-	3,021	-	-	3,021	-	134,694	134,694	-	-	0
0019282706	HOBE SOUND	FL		10/27/2016	06/26/2017	207,074	-	2,562	-	-	2,562	-	207,847	207,847	-	-	0

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0020817268	ARLINGTON	VA		04/28/2017	07/06/2017	-	-	149,381	-	-	149,381	-	610,332	423,032	-	(187,300)	(187,300)
0021004957	THE DALLES	OR		05/26/2017	08/31/2017	-	-	14,216	-	-	14,216	-	185,545	185,545	-	-	0
0021005764	SCOTTSDALE	AZ		05/26/2017	08/31/2017	-	-	7,145	-	-	7,145	-	191,453	191,453	-	-	0
0021005996	CLOVIS	CA		05/26/2017	08/07/2017	-	-	8,829	-	-	8,829	-	289,781	289,781	-	-	0
0021006317	POMPANO BEACH	FL		05/26/2017	08/31/2017	-	-	7,026	-	-	7,026	-	103,120	103,120	-	-	0
0021006598	NORTH PORT	FL		05/26/2017	07/13/2017	-	-	3,283	-	-	3,283	-	160,036	160,036	-	-	0
0021006747	GENEVA	FL		05/26/2017	08/04/2017	-	-	13,047	-	-	13,047	-	309,210	309,210	-	-	0
0021007018	MORENO VALLEY	CA		05/26/2017	06/30/2017	-	-	6,415	-	-	6,415	-	162,010	162,010	-	-	0
0021009006	BROCKTON	MA		05/26/2017	06/30/2017	-	-	21,732	-	-	21,732	-	296,884	296,884	-	-	0
0021009808	STAR	NC		05/26/2017	08/28/2017	-	-	3,790	-	-	3,790	-	118,400	118,400	-	-	0
0021013727	RENO	NV		05/26/2017	08/15/2017	-	-	13,496	-	-	13,496	-	265,960	265,960	-	-	0
0021015862	BULLHEAD CITY	AZ		05/26/2017	06/30/2017	-	-	7,530	-	-	7,530	-	303,708	303,708	-	-	0
0071131187	SEQUIM	WA		09/21/2016	06/28/2017	159,432	-	19,810	-	-	19,810	-	178,087	178,087	-	-	0
0074369896	PORTER	TX		09/21/2016	07/11/2017	126,677	-	(10,218)	-	-	(10,218)	-	115,433	115,433	-	-	0
0078868967	JAMAICA	NY		09/21/2016	06/10/2017	376,561	-	23,970	-	-	23,970	-	397,923	397,923	-	-	0
0100039010	ANNANDALE	VA		04/22/2016	08/02/2017	455,610	-	14,701	-	-	14,701	-	463,804	463,804	-	-	0
0100053126	FORT BRAGG	CA		04/22/2016	06/29/2017	146,233	-	4,712	-	-	4,712	-	149,305	149,305	-	-	0
0101118366	HINKLEY	CA		10/14/2016	08/02/2017	139,276	-	(12,598)	-	-	(12,598)	-	125,642	125,642	-	-	0
0223505778	NEW YORK	NY		02/24/2016	08/31/2017	18,023	-	(30)	-	-	(30)	-	6,444	6,444	-	-	0
0225076146	PARK CITY	UT		09/16/2015	08/14/2017	455,635	-	(22,357)	-	-	(22,357)	-	422,756	422,756	-	-	0
0225233120	BALDWIN PARK	CA		02/24/2016	08/14/2017	318,495	-	4,698	-	-	4,698	-	323,192	323,192	-	-	0
0225537976	PEMBROKE PINES	FL		02/24/2016	07/25/2017	156,951	-	(13,219)	-	-	(13,219)	-	141,729	141,729	-	-	0
0226629118	PETALUMA	CA		09/16/2015	06/01/2017	325,625	-	36,693	-	-	36,693	-	357,084	357,084	-	-	0
0226629351	LANCASTER	SC		02/24/2016	06/16/2017	50,409	-	(1,290)	-	-	(1,290)	-	48,875	48,875	-	-	0
0227234969	SANTA MARIA	CA		09/16/2015	06/19/2017	10,015	-	45	-	-	45	-	5,008	5,008	-	-	0
0227315244	NASHUA	NH		07/30/2015	07/17/2017	137,947	-	(3,489)	-	-	(3,489)	-	132,885	132,885	-	-	0
0227315425	ANCHORAGE	AK		07/30/2015	08/22/2017	52,103	-	(286)	-	-	(286)	-	51,192	51,192	-	-	0
0227315713	JACKSON	MI		07/30/2015	08/03/2017	35,337	-	465	-	-	465	-	33,402	33,402	-	-	0
0227315847	NANUET	NY		07/30/2015	07/20/2017	79,556	-	(102)	-	-	(102)	-	11,304	11,304	-	-	0
0227316101	PIEDMONT	SC		07/30/2015	07/28/2017	11,747	-	(357)	-	-	(357)	-	9,622	9,622	-	-	0
0227316495	EDEN	NY		07/30/2015	07/26/2017	101,669	-	1,166	-	-	1,166	-	100,069	100,069	-	-	0
0227316856	ARLINGTON	VA		07/30/2015	07/21/2017	182,250	-	2,452	-	-	2,452	-	176,611	176,611	-	-	0
0227316932	BOCA RATON	FL		07/30/2015	06/09/2017	33,209	-	297	-	-	297	-	33,134	33,134	-	-	0
0227317047	BROOKLYN	NY		07/30/2015	07/03/2017	52,219	-	1,947	-	-	1,947	-	49,518	49,518	-	-	0
0414748120	POWELL	OH		03/08/2017	08/22/2017	-	-	(2,160)	-	-	(2,160)	-	92,912	92,912	-	-	0
0415044238	FORT WORTH	TX		06/23/2015	08/29/2017	104,925	-	3,733	-	-	3,733	-	105,626	105,626	-	-	0
0417330289	CHICAGO	IL		07/31/2015	08/01/2017	228,256	-	8,168	-	-	8,168	-	226,627	226,627	-	-	0
0417331041	CHICAGO	IL		07/31/2015	08/16/2017	210,868	-	9,694	-	-	9,694	-	220,563	220,563	-	-	0
0417335637	HUNTINGTON BEACH	CA		08/19/2015	07/20/2017	387,240	-	4,758	-	-	4,758	-	390,115	390,115	-	-	0
0417336925	NOVATO	CA		08/19/2015	07/18/2017	324,070	-	17,887	-	-	17,887	-	339,747	339,747	-	-	0
0417412816	ALGONQUIN	IL		10/26/2015	07/19/2017	26,335	-	695	-	-	695	-	19,160	19,160	-	-	0

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0417412946	CHICAGO	IL		10/26/2015	07/07/2017	203,859	-	8,166	-	-	8,166	-	207,628	207,628	-	-	0
0417413082	TALLAHASSEE	FL		10/26/2015	07/20/2017	134,238	-	25,996	-	-	25,996	-	158,108	158,108	-	-	0
0417413273	GLENVIEW	IL		10/26/2015	07/07/2017	56,192	-	57	-	-	57	-	55,607	55,607	-	-	0
0417413350	SCHILLER PARK	IL		10/26/2015	06/01/2017	13,847	-	173	-	-	173	-	1,957	1,957	-	-	0
0417549744	COLUMBIA	SC		03/08/2017	07/17/2017	-	-	1,663	-	-	1,663	-	120,584	120,584	-	-	0
0417600096	DUARTE	CA		02/22/2016	08/03/2017	321,586	-	39,050	-	-	39,050	-	358,395	358,395	-	-	0
0417949337	KIMBALL	MI		10/04/2016	07/25/2017	105,412	-	700	-	-	700	-	104,711	104,711	-	-	0
0500672563	ARLINGTON	TN		10/16/2015	08/30/2017	80,947	-	470	-	-	470	-	77,667	77,667	-	-	0
0568471888	CLEVELAND	OH		11/22/2016	06/13/2017	1,090,868	-	7,752	-	-	7,752	-	1,089,816	1,089,816	-	-	0
0568482872	MYRTLE BEACH	SC		12/11/2015	08/31/2017	144,070	-	853	-	-	853	-	144,802	144,802	-	-	0
0568483173	BROOKLYN	NY		06/24/2016	06/29/2017	218,712	-	5,701	-	-	5,701	-	218,621	218,621	-	-	0
0568484810	LOS ANGELES	CA		04/22/2016	08/04/2017	58,612	-	6,478	-	-	6,478	-	65,090	65,090	-	-	0
0568484845	CALLAWAY	FL		04/22/2016	07/17/2017	103,046	-	(3,944)	-	-	(3,944)	-	97,831	97,831	-	-	0
0571622809	FAIRFAX	CA		12/12/2016	06/29/2017	727,457	-	(12,974)	-	-	(12,974)	-	709,881	709,881	-	-	0
0571623122	LIVERMORE	CA		12/12/2016	07/21/2017	1,013,423	-	(17,127)	-	-	(17,127)	-	990,022	990,022	-	-	0
0578125219	WASHINGTON	DC		03/27/2017	08/28/2017	-	-	(22,476)	-	-	(22,476)	-	877,348	877,348	-	-	0
0597001960	CORVALLIS	OR		01/13/2017	08/30/2017	-	-	(10,505)	-	-	(10,505)	-	121,149	121,149	-	-	0
0597001987	ELLENSBURG	WA		01/13/2017	08/16/2017	-	-	(8,640)	-	-	(8,640)	-	189,553	189,553	-	-	0
0597003122	MIAMI	FL		01/13/2017	08/09/2017	-	-	(22)	-	-	(22)	-	3,520	3,520	-	-	0
0597003127	ORLANDO	FL		01/13/2017	07/13/2017	-	-	(327)	-	-	(327)	-	157,401	157,401	-	-	0
0597003206	PENSACOLA	FL		01/13/2017	06/10/2017	-	-	276	-	-	276	-	47,960	47,960	-	-	0
0597003233	KISSIMMEE	FL		01/13/2017	06/23/2017	-	-	71	-	-	71	-	26,114	26,114	-	-	0
0597003255	TAMPA	FL		01/13/2017	07/05/2017	-	-	(154)	-	-	(154)	-	121,036	121,036	-	-	0
0597003281	NAPLES	FL		01/13/2017	07/03/2017	-	-	1,824	-	-	1,824	-	655,395	655,395	-	-	0
0706160835	AUSTIN	TX		06/10/2016	07/28/2017	110,330	-	1,106	-	-	1,106	-	110,629	110,629	-	-	0
0706254497	HIGHLAND VILLAGE	TX		06/10/2016	08/18/2017	161,488	-	28,888	-	-	28,888	-	187,065	187,065	-	-	0
0706397734	COLUMBIA CITY	IN		06/10/2016	06/16/2017	54,039	-	7,753	-	-	7,753	-	61,307	61,307	-	-	0
0983818617	SEAL BEACH	CA		08/02/2016	07/27/2017	382,723	-	113	-	-	113	-	377,143	377,143	-	-	0
0983918466	BOWIE	MD		08/02/2016	06/28/2017	227,565	-	5,287	-	-	5,287	-	228,931	228,931	-	-	0
0983960252	WESTMORELAND	NY		08/02/2016	06/29/2017	36,223	-	1,517	-	-	1,517	-	35,673	35,673	-	-	0
0984153378	LAURELTON	NY		08/02/2016	06/26/2017	85,932	-	(1,242)	-	-	(1,242)	-	78,990	78,990	-	-	0
0984330182	WEBSTER	NY		08/02/2016	06/21/2017	72,347	-	164	-	-	164	-	66,645	66,645	-	-	0
0984333020	ALBERTON	MT		08/02/2016	07/26/2017	62,865	-	12,844	-	-	12,844	-	75,027	75,027	-	-	0
0984361427	SUN VALLEY	NV		08/02/2016	08/01/2017	123,915	-	(7,559)	-	-	(7,559)	-	115,572	115,572	-	-	0
Summary Line Adjustment - R						0	-	(2)	-	-	(2)	-	(5)	(5)	-	-	0
0199999. Total - Mortgages Closed by Repayment						184,791,596	0	(927,581)	0	0	(927,581)	0	163,522,677	163,323,894	0	(198,783)	(198,783)
Mortgages With Partial Repayments																	
Scheduled Repayments - AG						-	-	-	-	-	0	-	25,556,434	25,151,395	(405,039)	0	(405,039)
Scheduled Repayments - Res						-	-	-	-	-	0	-	9,179,242	9,179,242	-	-	0
0299999. Total - Mortgages With Partial Repayments						0	0	0	0	0	0	0	34,735,676	34,330,637	(405,039)	0	(405,039)
Mortgages Transferred																	

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
0001369090	BURTON	MI		06/30/2016	09/22/2017	96,372	-	(828)	-	-	(828)	-	95,544	42,669	-	(52,875)	(52,875)
0001369857	MONROEVILLE	PA		11/06/2016	08/28/2017	100,031	-	(2,622)	-	-	(2,622)	-	97,170	39,335	-	(57,835)	(57,835)
0499999. Total - Mortgages Transferred						196,403	0	(3,450)	0	0	(3,450)	0	192,714	82,004	0	(110,710)	(110,710)
0599999. Total Mortgages						184,987,999	0	(931,031)	0	0	(931,031)	0	198,451,067	197,736,535	(405,039)	(309,493)	(714,532)

SCHEDULE BA - PART 2

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

1	2	Location 3	4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Accel India V, L.P.	Bangalore	CYM.	Accel		11/07/2016	1	0	161,875	0	1,461,250	0.400
	Accomplice Fund I, L.P.	Cambridge	MA	Accomplice		03/10/2015	1	0	375,865	0	1,092,022	2.400
	AEA Mezzanine Fund II LP	New York	NY	AEA		08/28/2008	2	0	10,065	0	425,916	2.300
	AEA Mezzanine Fund III LP	New York	NY	AEA		03/15/2013	2	0	1,284,583	0	1,482,671	1.300
	Affinity Asia Pacific Fund IV (NO.2) L.P.	Singapore	SGP.	Affinity Asia Pacific		03/20/2013	3	0	203,239	0	9,233,973	1.000
	AH Parallel Fund IV, L.P.	Menlo Park	CA	Andreessen Horowitz		05/08/2014	1	0	73,333	0	550,000	0.700
	AH Parallel Fund V, L.P.	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1	0	84,000	0	1,204,000	0.300
	AH Parallel Fund V-Q, L.P.	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1	0	33,333	0	477,778	0.500
	American Industrial Partners Capital Fund V, L.P.	New York	NY	AIP		12/19/2011	3	0	76,198	0	893,923	2.000
	American Securities Partners VII, L.P.	New York	NY	American Securities		12/10/2014	3	0	1,984,113	0	14,489,460	0.500
	Andreessen Horowitz Fund V, L.P.	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1	0	196,000	0	2,324,000	0.300
	Andreessen Horowitz Fund V-Q, L.P.	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1	0	77,778	0	922,222	0.500
	Arlington Capital Partners III, L.P.	Chevy Chase	MD	Arlington		02/02/2010	3	0	989,356	0	465,468	4.100
	Arlington Capital Partners IV, L.P.	Chevy Chase	MD	Arlington		07/28/2016	3	0	1,843,184	0	12,280,086	2.100
	Arsenal Capital Partners Fund IV LP	New York	NY	Arsenal		09/03/2015	3	0	436,785	0	6,635,524	0.700
	Audax Mezzanine Fund III, L.P.	New York	NY	Audax		12/10/2009	2	0	94,216	0	2,491,105	2.100
	BC European Capital IX-1 LP	St. Peter Port, Guernsey	GBR.	BC Partners		11/23/2010	3	0	578,005	0	711,004	0.200
	Behrman Capital IV, L.P.	New York	NY	Behrman		06/29/2007	3	0	143,638	0	818,348	10.100
	Blackstone Capital Partners IV L.P.	New York	NY	Blackstone		12/21/2001	3	0	3,130	0	207,778	0.100
	Blackstone Capital Partners VI L.P.	New York	NY	Blackstone		07/29/2008	3	0	(644)	0	8,661,510	0.300
	Blackstone Capital Partners VII L.P.	New York	NY	Blackstone		04/07/2015	3	0	67,500	0	15,725,610	0.100
	Blue Sea Capital Fund I LP	Palm Beach	FL	Blue Sea Capital		10/18/2013	3	0	57,510	0	6,855,509	4.700
	Brentwood Associates Private Equity V, L.P.	Los Angeles	CA	Brentwood		06/12/2013	3	0	819,767	0	2,260,479	0.800
	Bridgepoint Development Capital III	London	GBR.	Bridgepoint		04/25/2016	3	2,546,216	0	0	14,247,766	3.000
	Bridgepoint Europe V 'B1' LP	London	GBR.	Bridgepoint		09/03/2014	3	0	681,231	0	2,489,001	0.100
	Capital International Private Equity Fund V, L.P.	Los Angeles	CA	Capital International		06/19/2007	3	0	27,754	0	6,644,074	1.900
	Capital International Private Equity Fund VI, L.P.	Los Angeles	CA	Capital International		03/24/2011	3	0	1,668,777	0	2,676,929	0.700
	Carlyle Global Partners, L.P.	Washington	DC	Carlyle		09/01/2016	3	0	4,545,949	0	24,114,690	3.300
	Carlyle Partners V, L.P.	Washington	DC	Carlyle		05/30/2007	3	0	110,917	0	9,043,498	0.300
	Carlyle Partners VI, L.P.	Washington	DC	Carlyle		02/19/2013	3	0	131,979	0	141,618	0.100
	CCMP Capital Investors III, L.P.	New York	NY	CCMP Capital Investors		07/02/2014	3	0	1,764,094	0	2,099,722	0.300
	CHAMP IV Trust B	Sydney	AUS.	Champ		07/24/2015	3	0	(556,407)	0	2,800,062	1.900
	Charles River Partnership XV, LP	Menlo Park	CA	Charles River		02/15/2012	1	0	300,000	0	762,500	1.100
	ChrysCapital VII, LLC	Mumbai	IND	ChrysCapital		06/10/2016	3	0	900,000	0	9,900,000	2.500
	CIVC Partners Fund V, L.P.	Chicago	IL	CIVC		03/27/2017	3	0	90,391	0	14,174,096	5.200
	Clearlake Capital Partners III	Wilmington	DE	Clearlake Capital		11/08/2012	0	0	(164,941)	0	996,358	0.500
	Cortec Group Fund V, L.P.	New York	NY	Cortec		12/15/2010	3	0	406,216	0	857,153	2.100
	Court Square Capital Partners III, L.P.	New York	NY	Court Square		12/27/2011	3	0	513,945	0	6,574,317	1.000
	Crescent Mezzanine Partners VII, L.P.	Los Angeles	CA	Crescent Capital Group		06/28/2016	2	0	447,843	0	16,708,115	2.800
	CVC Capital Partners Asia Pacific III L.P.	George Town, Grand Cayman	CYM.	CVC		01/17/2008	3	0	22,187	0	4,682,973	0.700
	CVC Capital Partners VI (A) L.P.	London	GBR.	CVC		06/28/2013	3	0	(181,345)	0	4,637,117	0.100
	Denham Oil & Gas Fund LP	Boston	MA	Denham		04/28/2017	0	4,687,651	446,892	0	14,865,457	0.100
	Dyal Capital Partners III, L.P.	New York	NY	Dyal Capital Partners		09/09/2016	3	0	(1,882,468)	0	18,175,545	1.400
	EIG Energy Fund XV, L.P.	Los Angeles	CA	EIG		11/30/2010	0	0	990,000	0	3,565,171	1.400

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	EnCap Energy Capital Fund X, L.P.	Houston	TX	EnCap		02/05/2015	0	0	1,577,220	0	8,991,940	0.300
	EnCap Energy Capital Fund XI, L.P.	Houston	TX	EnCap		12/12/2016	0	422,500	0	0	24,577,500	0.400
	EnCap Energy Capital IX	Houston	TX	EnCap		01/04/2013	0	0	549,990	0	1,771,234	0.200
	Equistone Partners Europe Fund V L.P.	London	GBR	Equistone		01/22/2015	3	0	140,793	0	2,963,476	0.400
	FountainVest China Growth Capital Fund II, L.P.	Shanghai	CHN	FountainVest		12/27/2012	3	0	745,243	0	1,863,659	1.100
	Francisco Partners Agility, L.P.	San Francisco	CA	Francisco Partners Management		09/08/2016	3	0	431,250	0	6,918,750	1.600
	Francisco Partners IV, L.P.	San Francisco	CA	Francisco Partners Management		12/08/2014	3	0	950,000	0	2,925,000	0.500
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Friedman Fleischer & Lowe		12/06/2007	3	0	72,533	0	1,741,869	1.600
	GarMark Partners II, L.P.	Stamford	CT	Garmark		06/22/2005	2	0	22,024	0	5,205,474	12.900
	Global Infrastructure Partners II-A, LP	New York	NY	Global Infrastructure		09/15/2011	0	0	222,587	0	2,779,549	0.300
	Global Infrastructure Partners, L.P.	New York	NY	Global Infrastructure		10/10/2007	0	0	20,372	0	1,225,284	0.400
	Green Equity Investors VII, L.P.	Los Angeles	CA	Leonard Green		02/16/2016	3	0	338,734	0	5,945,027	0.200
	GSO Capital Opportunities Fund II L.P.	New York	NY	Blackstone		05/09/2011	2	0	1,518,858	0	10,012,205	0.800
	GSO Capital Opportunities Fund III LP	New York	NY	Blackstone		04/26/2016	0	0	1,681,771	0	15,053,599	0.300
	Harvest Partners VI, L.P.	New York	NY	Harvest		10/05/2011	3	0	11,449	0	1,082,664	1.300
	HgCapital 7 A L.P.	Guernsey	GBR	HgCapital		03/28/2013	3	0	154,568	0	122,733	0.100
	Hony Capital Fund V, L.P.	Beijing	CHN	Hony Capital		10/19/2011	3	0	171,889	0	268,659	0.600
	Hony Capital Fund VIII (Cayman), L.P.	Beijing	CHN	Hony Capital		09/24/2015	3	0	995,438	0	1,559,546	0.200
	ICG North American Private Debt Fund LP	New York	NY	Intermediate Capital Group plc		08/22/2014	2	0	1,365,376	0	8,791,245	2.600
	IK VII No. I Limited Partnership	Jersey, Channel Islands	GBR	Industri Kapital		11/18/2011	3	0	67,980	0	225,030	0.300
	Industrial Growth Partners IV, L.P.	San Francisco	CA	Industrial Growth		05/17/2011	3	0	75,750	0	2,372,627	2.000
	Industrial Growth Partners V, L.P.	San Francisco	CA	Industrial Growth		04/08/2016	3	0	52,762	0	9,688,567	1.800
	Kleiner Perkins Caufield & Byers XVII, LLC	New York	NY	Kleiner Perkins Caufield & Byers		06/13/2016	1	0	150,000	0	2,700,000	0.700
	Kohlberg Investors VIII, L.P.	Mount Kisco	NY	Kohlberg		07/25/2016	3	179,644	0	0	9,820,356	0.300
	KPCB Digital Growth Fund III, LLC	New York	NY	Kleiner Perkins Caufield & Byers		06/13/2016	1	0	500,000	0	8,250,000	1.000
	Landmark Equity Partners XIV, L.P.	Simsbury	CT	Landmark		12/19/2008	3	0	186,892	0	406,542	0.500
	Linzor Capital Partners, L.P.	Santiago	CHL	Linzor		11/21/2006	3	0	39,930	0	6,519,352	29.100
	Maranon Mezzanine Fund II, L.P.	Chicago	IL	Maranon		04/30/2013	2	0	30,551	0	687,500	3.700
	New Enterprise Associates 16, L.P.	Menlo Park	CA	New Enterprise Associates		04/05/2017	1	0	400,000	0	9,300,000	0.300
	Oak Hill Capital Partners III, L.P.	Fort Worth	TX	Oak Hill		11/02/2007	3	0	59,442	0	433,213	0.300
	Odyssey Investment Partners Fund IV, LP	New York	NY	Odyssey Investment Partners		12/23/2008	3	0	7,882	0	1,623,030	0.300
	Odyssey Investment Partners Fund V, LP	New York	NY	Odyssey Investment Partners		06/24/2014	3	0	1,041,222	0	5,051,635	0.500
	PA Direct Credit Opportunities Fund II, LP	Darien	CT	Portfolio Advisors		10/04/2016	2	0	1,102,960	0	10,410,531	2.100
	PAI Europe VI-1	Paris	FRA	PAI		07/24/2013	3	0	3,114,599	0	9,765,758	0.600
	Patria-Brazilian Private Equity Fund IV, L.P.	Sao Paulo	BRA	Patria		07/26/2011	3	0	170,753	0	2,710,199	0.800
	Patria-Brazilian Private Equity Fund V, L.P.	Sao Paulo	BRA	Patria		05/19/2014	3	0	783,261	0	22,057,000	1.400
	Permira V, L.P.	London	GBR	Permira		04/24/2013	3	0	133,974	0	342,838	0.100
	PIMCO BRAVO Fund II, L.P.	Newport Beach	CA	Pacific Investment Management Company		04/16/2013	0	0	(227,487)	0	852,487	0.100
	Platinum Equity Capital Partners II, L.P.	Los Angeles	CA	Platinum Equity		08/15/2007	3	0	(3,410)	0	3,322,824	0.600
	Polish Enterprise Fund VII L.P.	Warsaw	POL	Polish Enterprise		05/17/2012	3	0	(261)	0	326,393	0.300
	Primavera Capital Fund II L.P.	Hong Kong	CHN	Primavera Capital Group		10/14/2014	3	0	7,535,166	0	4,418,483	1.300
	Public Pension Capital, LLC	New York	NY	Public Pension Capital Management		07/10/2014	3	0	245,828	0	2,999,540	1.300
	Quantum Energy Partners VI, L.P.	Houston	TX	Quantum		08/07/2014	0	0	1,746,498	0	6,680,440	0.600
	Quantum Energy Partners VII, L.P.	Houston	TX	Quantum		06/12/2017	0	813,838	0	0	12,186,162	0.300

SCHEDULE BA - PART 2

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

1	2	Location 3	4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Riverstone Global Energy and Power Fund V, L.P.	New York	NY	Riverstone		01/12/2012	0	0	1,267,279	0	6,583,773	0.300
	Riverstone/Carlyle Global Energy and Power Fund IV, L.P.	New York	NY	Riverstone		05/02/2008	0	0	291,707	0	1,683,312	0.600
	Sequoia Capital China Growth 2010 Fund, L.P.	Menlo Park	CA	Sequoia Capital		03/25/2010	1	0	30,900	0	710,711	0.900
	Sequoia Capital China Venture Fund V, L.P.	Menlo Park	CA	Sequoia Capital		09/16/2014	1	0	110,000	0	219,998	1.200
	Sequoia Capital US Venture 2010 Fund, LP	Menlo Park	CA	Sequoia Capital		03/25/2010	1	0	22,188	0	3,771,995	0.800
	Silver Lake Partners III, L.P.	Menlo Park	CA	Silver Lake		02/28/2007	3	0	48,764	0	2,428,637	0.200
	Silver Lake Partners IV, L.P.	Menlo Park	CA	Silver Lake		09/07/2012	3	0	948,988	0	1,505,993	0.100
	SJF Ventures III, L.P.	Durham	NC	Sustainable Jobs Fund		04/25/2013	0	0	675,000	0	0	5.200
	Southern Cross Latin America Private Equity Fund IV, L.P.	Toronto	CAN	Southern Cross		05/14/2010	3	0	75,704	0	1,048,965	1.200
	The Baring Asia Private Equity Fund VI, L.P.1	Hong Kong	CHN	Baring		07/25/2014	3	0	703,648	0	1,788,792	0.200
	The Resolute Fund III, L.P.	New York	NY	The Jordan Company		01/17/2014	3	0	1,552,305	0	4,642,304	0.400
	The Veritas Capital Fund IV, L.P.	New York	NY	Veritas		05/24/2010	3	0	153,071	0	1,414,215	1.300
	The Veritas Capital Fund V, L.P.	New York	NY	Veritas		06/23/2014	3	0	8,540	0	440,014	0.500
	The Veritas Capital Fund VI, L.P.	New York	NY	Veritas		12/08/2016	3	0	32,213	0	11,494,548	0.300
	Tower Square Capital Partners III, L.P.	Springfield	MA	Babson Capital Management		09/29/2008	2	0	10,366	0	422,457	1.200
	Tower Three Partners Fund II LP	Greenwich	CT	Tower Three Partners LLC		05/27/2014	0	0	58,961	0	2,963,705	3.200
	TowerBrook Investors IV (Onshore), L.P.	George Town, Grand Cayman	CYM	Towerbrook		02/05/2013	3	0	1,115,016	0	7,961,473	0.500
	TPG Asia VI, L.P.	Fort Worth	TX	TPG - Asia		02/01/2013	3	0	2,576,523	0	3,717,466	0.400
	Trident V, L.P.	Greenwich	CT	Stone Point Capital		02/26/2010	3	0	(590,851)	0	757,252	0.700
	Welsh, Carson, Anderson & Stowe XI, L.P.	New York	NY	Welsh Carson		05/29/2008	3	0	94,339	0	0	0.300
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								8,649,849	57,224,891	0	542,331,328	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
	Brighthouse Renewables Holding, LLC	New York	NY	Brighthouse Financial		02/05/2010	0	0	1,926,184	0	0	100.000
	Euro TI Investments LLC	Hartford	CT	Citicorp Life Investments LLC		12/01/2004	0	0	7,295	0	309,557	100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated								0	1,933,479	0	309,557	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	p000904 - Carlyle Europe RE Prtnrs III - 14000	Washington	DC	CEREI III GP LLC		10/09/2007	0	0	1,702	0	292,573	0.450
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	1,702	0	292,573	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	p001149 - MetLife Core Property Fund, LP - MLUS	Morristown	NJ	MetLife Core Property Fund GP LLC		11/01/2013	0	0	125,813,152	0	0	3.730
	p001156 - MetLife Commercial Mortgage Income Fund, LP	Morristown	NJ	MetLife Investment Advisors, LLC		10/02/2015	0	0	6,096,887	0	60,801,264	10.030
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								0	131,910,039	0	60,801,264	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	Raymond James Tax Credit Fund 39, LLC	St. Petersburg	FL	Raymond James		02/13/2013	0	0	83,263	0	4,968,108	33.700
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	83,263	0	4,968,108	XXX
4499999. Subtotal - Unaffiliated								8,649,849	57,309,856	0	547,592,009	XXX
4599999. Subtotal - Affiliated								0	133,843,518	0	61,110,821	XXX
4699999. Totals								8,649,849	191,153,374	0	608,702,830	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																			
	0000510113 Lone Star IV US and Bermuda - Project Churchill	VARIOUS	GBR	Revolving Lines of Credit	01/27/2016	09/30/2017	1,909,447	0	0	0	0	0	0	1,909,447	1,728,476	(180,971)	0	(180,971)	0
	0000702783 Hillcrest Community	CLARKS GROVE	MN.	Revolving Lines of Credit	01/29/2016	09/30/2017	2,353	0	0	0	0	0	0	2,353	2,353	0	0	0	0
	0000702808 Oak Hill	TAUNTON	MA.	Revolving Lines of Credit	04/13/2016	09/30/2017	15,136	0	0	0	0	0	0	15,136	15,136	0	0	0	0
	0000702860 Colonial Estates	TAUNTON	MA.	Revolving Lines of Credit	09/27/2016	09/30/2017	15,899	0	0	0	0	0	0	15,899	15,899	0	0	0	0
	0000702917 Town & Country Estates Cooperative Corpo	PLYMOUTH	MA.	Revolving Lines of Credit	04/28/2017	09/30/2017	2,836	0	0	0	0	0	0	8,389	8,389	0	0	0	0
	0000702924 Park Place MHC	PEABODY	MA.	Revolving Lines of Credit	05/25/2017	09/30/2017	893	0	0	0	0	0	0	3,120	3,120	0	0	0	0
0999999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Char. of Mortgage Loans-Unaffiliated							1,946,564	0	0	0	0	0	0	1,954,344	1,773,373	(180,971)	0	(180,971)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Advent International GPE VI-A Limited Partnership	London	GBR	Normal Distribution and / or Adjustment	06/13/2008	09/30/2017	348,061	0	0	0	0	0	0	348,061	348,061	0	0	0	0
	AEA Mezzanine Fund II LP	New York	NY	Normal Distribution and / or Adjustment	08/28/2008	09/30/2017	656,633	0	0	0	0	0	0	656,633	656,633	0	0	0	0
	AEA Mezzanine Fund III LP	New York	NY	Normal Distribution and / or Adjustment	03/15/2013	09/30/2017	9,300	0	0	0	0	0	0	9,300	9,300	0	0	0	0
	Audax Mezzanine Fund II, L.P.	New York	NY	Normal Distribution and / or Adjustment	06/17/2005	09/30/2017	560,396	0	0	0	0	0	0	560,396	560,396	0	0	0	0
	Audax Mezzanine Fund III, L.P.	New York	NY	Normal Distribution and / or Adjustment	12/10/2009	09/30/2017	84,830	0	0	0	0	0	0	84,830	84,830	0	0	0	0
	Blackstone Capital Partners IV L.P.	New York	NY	Normal Distribution and / or Adjustment	12/21/2001	09/30/2017	40,131	0	0	0	0	0	0	40,131	40,131	0	0	0	0
	Blackstone Capital Partners VII L.P.	New York	NY	Normal Distribution and / or Adjustment	04/07/2015	09/30/2017	18,419	0	0	0	0	0	0	18,419	18,419	0	0	0	0
	Blackstone Strategic Alliance Fund II L.P.	New York	NY	Normal Distribution and / or Adjustment	11/23/2010	09/30/2017	421,486	0	0	0	0	0	0	421,486	421,486	0	0	0	0
	Catalyst Fund Limited Partnership III	Toronto	CAN	Normal Distribution and / or Adjustment	06/15/2010	09/30/2017	407,739	0	0	0	0	0	0	407,739	407,739	0	0	0	0
	CHAMP IV Trust B	Sydney	AUS	Normal Distribution and / or Adjustment	07/24/2015	09/30/2017	22,532	0	0	0	0	0	0	22,532	22,532	0	0	0	0
	Court Square Capital Partners III, L.P.	New York	NY	Normal Distribution and / or Adjustment	12/27/2011	09/30/2017	7,543	0	0	0	0	0	0	7,543	7,543	0	0	0	0
	Crescent Mezzanine Partners VI, L.P.	Los Angeles	CA	Normal Distribution and / or Adjustment	12/27/2011	09/30/2017	1,299,816	0	0	0	0	0	0	1,299,816	1,299,816	0	0	0	0
	Crescent Mezzanine Partners VII, L.P.	Los Angeles	CA	Normal Distribution and / or Adjustment	06/28/2016	09/30/2017	341,682	0	0	0	0	0	0	341,682	341,682	0	0	0	0
	CVC European Equity Partners V (C) L.P.	Channel Islands	GBR	Normal Distribution and / or Adjustment	04/18/2008	09/30/2017	354,425	0	0	0	0	0	0	354,425	354,425	0	0	0	0
	DW Catalyst Onshore Fund, LP	New York	NY	Normal Distribution and / or Adjustment	06/27/2013	09/30/2017	786,147	0	0	0	0	0	0	786,147	786,147	0	0	0	0
	EIG Energy Fund XV, L.P.	Los Angeles	CA	Normal Distribution and / or Adjustment	11/30/2010	09/30/2017	557,874	0	0	0	0	0	0	557,874	557,874	0	0	0	0
	EQT III US No 1 Limited Partnership	St. Peter Port, Guernsey	GBR	Liquidated	01/31/2001	08/14/2017	5,405	(1,880,370)	0	0	0	(1,880,370)	(146,096)	(2,021,061)	(1,981,480)	39,581	0	39,581	1,984,949
	Equistone Partners Europe Fund IV L.P.	London	GBR	Normal Distribution and / or Adjustment	11/14/2011	09/30/2017	2,083,495	0	0	0	0	0	0	2,083,495	2,083,495	0	0	0	0
	FFL Capital Partners IV, L.P.	San Francisco	CA	Normal Distribution and / or Adjustment	12/03/2013	09/30/2017	714,309	0	0	0	0	0	0	714,309	714,309	0	0	0	0
	Fifth Cinven Fund (No. 1) Limited Partnership	London	GBR	Normal Distribution and / or Adjustment	11/15/2011	09/30/2017	381,467	0	0	0	0	0	0	381,467	381,467	0	0	0	0
	FountainVest China Growth Capital Fund II, L.P.	Shanghai	CHN	Normal Distribution and / or Adjustment	12/27/2012	09/30/2017	48,038	0	0	0	0	0	0	48,038	48,038	0	0	0	0
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Normal Distribution and / or Adjustment	12/06/2007	09/30/2017	603,518	0	0	0	0	0	0	603,518	603,518	0	0	0	0
	GarMark Partners II, L.P.	Stamford	CT	Normal Distribution and / or Adjustment	06/22/2005	09/30/2017	318,811	0	0	0	0	0	0	318,811	318,811	0	0	0	0
	Glenview Institutional Partners, L.P.	New York	NY	Liquidated	07/22/2014	07/31/2017	1	2,196,619	0	0	0	2,196,619	0	2,196,620	2,196,620	0	0	0	(2,196,620)
	Great Hill Equity Partners V, L.P.	Boston	MA.	Normal Distribution and / or Adjustment	06/18/2014	09/30/2017	2,272,415	0	0	0	0	0	0	2,272,415	2,272,415	0	0	0	0
	GSO Capital Opportunities Fund II L.P.	New York	NY	Normal Distribution and / or Adjustment	05/09/2011	09/30/2017	2,808,384	0	0	0	0	0	0	2,808,384	2,808,384	0	0	0	0
	GSO Special Situations Fund, LP	New York	NY	Normal Distribution and / or Adjustment	09/01/2006	09/30/2017	1,354,880	0	0	0	0	0	0	1,354,880	1,354,880	0	0	0	0
	Hony Capital Fund VIII (Cayman), L.P.	Beijing	CHN	Normal Distribution and / or Adjustment	09/24/2015	09/30/2017	113,947	0	0	0	0	0	0	113,947	113,947	0	0	0	0
	ICG North American Private Debt Fund LP	New York	NY	Normal Distribution and / or Adjustment	08/22/2014	09/30/2017	152,854	0	0	0	0	0	0	152,854	152,854	0	0	0	0
	IDFC Private Equity (Mauritius) Fund III	Mumbai	IND.	Normal Distribution and / or Adjustment	06/13/2008	09/30/2017	36,277	0	0	0	0	0	0	36,277	36,277	0	0	0	0
	Industrial Growth Partners IV, L.P.	San Francisco	CA	Normal Distribution and / or Adjustment	05/17/2011	09/30/2017	2,353,487	0	0	0	0	0	0	2,353,487	2,353,487	0	0	0	0
	Landmark Equity Partners XIV, L.P.	Simsbury	CT	Normal Distribution and / or Adjustment	12/19/2008	09/30/2017	132,240	0	0	0	0	0	0	132,240	132,240	0	0	0	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
	Maranon Mezzanine Fund II, L.P.	Chicago	IL	Normal Distribution and / or Adjustment	04/30/2013	09/30/2017	144,873	0	0	0	0	0	0	144,873	144,873	0	0	0	0
	Oaktree Opportunities Fund IX, L.P.	Los Angeles	CA	Normal Distribution and / or Adjustment	05/16/2012	09/30/2017	398,391	0	0	0	0	0	0	398,391	398,391	0	0	0	0
	Oaktree Opportunities Fund VIII, L.P.	Los Angeles	CA	Normal Distribution and / or Adjustment	12/10/2009	09/30/2017	353,912	0	0	0	0	0	0	353,912	353,912	0	0	0	0
	Oaktree Opportunities Fund VIIIb, L.P.	Los Angeles	CA	Normal Distribution and / or Adjustment	12/24/2009	09/30/2017	595,561	0	0	0	0	0	0	595,561	595,561	0	0	0	0
	Odyssey Investment Partners Fund IV, LP	New York	NY	Normal Distribution and / or Adjustment	12/23/2008	09/30/2017	1,983,658	0	0	0	0	0	0	1,983,658	1,983,658	0	0	0	0
	PA Direct Credit Opportunities Fund II, LP	Darien	CT	Normal Distribution and / or Adjustment	10/04/2016	09/30/2017	291,938	0	0	0	0	0	0	291,938	291,938	0	0	0	0
	PAI Europe V-1	Channel Islands	GBR	Normal Distribution and / or Adjustment	08/01/2007	09/30/2017	275,191	0	0	0	0	0	0	275,191	275,191	0	0	0	0
	PAI Europe VI-1	Paris	FRA	Normal Distribution and / or Adjustment	07/24/2013	09/30/2017	2,149,273	0	0	0	0	0	0	2,149,273	2,149,273	0	0	0	0
	Partners Group Asia-Pacific 2007, L.P.	Channel Islands	GBR	Normal Distribution and / or Adjustment	05/31/2007	09/30/2017	1,595,569	0	0	0	0	0	0	1,595,569	1,595,569	0	0	0	0
	Partners Group Secondary 2006, L.P.	Guernsey	GBR	Normal Distribution and / or Adjustment	03/10/2006	09/30/2017	1,454,820	0	0	0	0	0	0	1,454,820	1,454,820	0	0	0	0
	Public Pension Capital, LLC	New York	NY	Normal Distribution and / or Adjustment	07/10/2014	09/30/2017	(779)	0	0	0	0	0	0	(779)	(779)	0	0	0	0
	Redpoint Omega II, L.P.	Menlo Park	CA	Normal Distribution and / or Adjustment	10/18/2011	09/30/2017	468,518	0	0	0	0	0	0	468,518	468,518	0	0	0	0
	Redpoint Ventures II, L.P.	Menlo Park	CA	Normal Distribution and / or Adjustment	11/07/2000	09/30/2017	66,530	0	0	0	0	0	0	66,530	66,530	0	0	0	0
	Riverstone/Carlyle Global Energy and Power Fund IV, L.P.	New York	NY	Normal Distribution and / or Adjustment	05/02/2008	09/30/2017	1,469,943	0	0	0	0	0	0	1,469,943	1,469,943	0	0	0	0
	Silver Lake Partners III, L.P.	Menlo Park	CA	Normal Distribution and / or Adjustment	02/28/2007	09/30/2017	2,273,612	0	0	0	0	0	0	2,273,612	2,273,612	0	0	0	0
	Southern Cross Latin America Private Equity Fund IV, L.P.	Toronto	CAN	Normal Distribution and / or Adjustment	05/14/2010	09/30/2017	102,134	0	0	0	0	0	0	102,134	102,134	0	0	0	0
	Summit Ventures VI-A, L.P.	Boston	MA	Normal Distribution and / or Adjustment	12/01/2000	09/30/2017	384,058	0	0	0	0	0	0	384,058	384,058	0	0	0	0
	Terra Firma Capital Partners III, L.P.	London	GBR	Normal Distribution and / or Adjustment	11/16/2006	09/30/2017	7,095,004	0	0	0	0	0	0	7,095,004	7,095,004	0	0	0	0
	The Resolute Fund II, L.P.	New York	NY	Normal Distribution and / or Adjustment	05/31/2007	09/30/2017	7,235	0	0	0	0	0	0	7,235	7,235	0	0	0	0
	The Tudor BVI Global Fund, L.P. - Legacy	Greenwich	CT	Normal Distribution and / or Adjustment	01/31/2009	09/30/2017	24,945	0	0	0	0	0	0	24,945	24,945	0	0	0	0
	Tower Square Capital Partners III, L.P.	Springfield	MA	Normal Distribution and / or Adjustment	09/29/2008	09/30/2017	109,942	0	0	0	0	0	0	109,942	109,942	0	0	0	0
	Trident V, L.P.	Greenwich	CT	Normal Distribution and / or Adjustment	02/26/2010	09/30/2017	914,399	0	0	0	0	0	0	914,399	914,399	0	0	0	0
	Turiya Fund LP	Hong Kong	CHN	Normal Distribution and / or Adjustment	02/25/2014	09/30/2017	1,130,186	0	0	0	0	0	0	1,130,186	1,130,186	0	0	0	0
	Wayzata Opportunities Fund III, L.P.	Wayzata	MN	Normal Distribution and / or Adjustment	09/11/2012	09/30/2017	60,656	0	0	0	0	0	0	60,656	60,656	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							42,646,111	316,249	0	0	0	316,249	(146,096)	42,816,264	42,855,845	39,581	0	39,581	(211,671)
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Brighthouse Renewables Holding, LLC	New York	NY	Normal Distribution and / or Adjustment	02/05/2010	09/30/2017	2,902,222	0	0	0	0	0	0	2,902,222	2,902,222	0	0	0	0
	Euro TI Investments LLC	Hartford	CT	Normal Distribution and / or Adjustment	12/01/2004	09/30/2017	2,125,113	0	0	0	0	0	0	2,125,113	2,125,113	0	0	0	0
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							5,027,335	0	0	0	0	0	0	5,027,335	5,027,335	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	p000478 - Sterling American Property III, LP	New York	NY	Normal distributions and/or adjustments	09/30/1999	09/30/2017	41,871	0	0	0	0	0	0	41,871	41,871	0	0	0	0
	p000558 - Tishman Speyer Euro Strategic Office Fund LP	New York	NY	Normal distributions and/or adjustments	08/01/2003	09/30/2017	11,890	0	0	0	0	0	0	11,890	11,890	0	0	0	0
	p000651 - Morgan Stanley Real Estate Fund VI International T	New York	NY	Normal distributions and/or adjustments	06/06/2007	09/30/2017	840,589	0	0	0	0	0	0	840,589	840,589	0	0	0	0
	p000652 - Blackstone Real Estate Partners, VI L.P.	New York	NY	Normal distributions and/or adjustments	06/27/2007	09/30/2017	147,324	0	0	0	0	0	0	147,324	147,324	0	0	0	0
	p000654 - Workforce Housing Fund I 2007, L.P.	Bethesda	MD	Dissolution	06/29/2007	12/07/2016	0	(2,706,673)	0	0	0	(2,706,673)	0	(2,706,673)	(2,849,966)	0	(143,293)	(143,293)	2,849,967
	p000655 - Macfarlane Urban Real Estate Fund II, LP	San Francisco	CA	Normal distributions and/or adjustments	06/30/2007	09/30/2017	0	0	0	0	0	0	0	0	589,796	0	589,796	589,796	0
	p000790 - Blackstone Real Estate Partners VI LP (GLIC ROFR)	New York	NY	Normal distributions and/or adjustments	06/30/2010	09/30/2017	174,894	0	0	0	0	0	0	174,894	174,894	0	0	0	0
	p000904 - Carlyle Europe RE Prtnrs III - 14000	Washington	DC	Normal distributions and/or adjustments	10/09/2007	09/30/2017	218,817	0	0	0	0	0	0	218,817	337,459	0	118,642	118,642	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
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							1,435,385	(2,706,673)	0	0	0	(2,706,673)	0	(1,271,288)	(706,143)	0	565,145	565,145	2,849,967
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	p001149 - MetLife Core Property Fund, LP - MLUS	Morristown	NJ	Normal distributions and/or adjustments	11/01/2013	09/30/2017	813,152	0	0	0	0	0	0	813,152	813,152	0	0	0	0
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							813,152	0	0	0	0	0	0	813,152	813,152	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																			
	p000952 - Mortgage Fund IVc, LP	Coral Gables	FL	Normal distributions and/or adjustments	12/12/2012	09/30/2017	20,742,157	0	0	0	0	0	0	20,742,157	20,742,157	0	0	0	0
	p001156 - MetLife Commercial Mortgage Income Fund, LP	Morristown	NJ	Normal distributions and/or adjustments	10/02/2015	09/30/2017	749,459	0	0	0	0	0	0	749,459	749,459	0	0	0	0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated							21,491,616	0	0	0	0	0	0	21,491,616	21,491,616	0	0	0	0
Any Other Class of Asset - Unaffiliated																			
	General Deal	New York	NY	Current Period Adjustment	01/01/2001	09/30/2017	0	0	0	0	0	0	79	79	79	0	0	0	0
4299999. Total - Any Other Class of Asset - Unaffiliated							0	0	0	0	0	0	79	79	79	0	0	0	0
Any Other Class of Asset - Affiliated																			
	p000878 - Entity 94422 TLA Holdings III LLC	Wilmington	DE	Dissolution	11/16/2009	07/18/2017	0	0	0	0	0	0	0	0	0	0	0	0	0
4399999. Total - Any Other Class of Asset - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4499999. Subtotal - Unaffiliated							67,519,676	(2,390,424)	0	0	0	(2,390,424)	(146,017)	64,991,015	65,414,770	(141,390)	565,145	423,755	2,638,296
4599999. Subtotal - Affiliated							5,840,487	0	0	0	0	0	0	5,840,487	5,840,487	0	0	0	0
4699999. Totals							73,360,163	(2,390,424)	0	0	0	(2,390,424)	(146,017)	70,831,502	71,255,257	(141,390)	565,145	423,755	2,638,296

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
38378P E7 9	GOVERNMENT NATIONAL MORTGAGE A 3.000%		09/01/2017	Interest Capitalization		92,080	92,080	0	1
38379E 2J 0	GOVERNMENT NATIONAL MORTGAGE A 3.000%		09/01/2017	Interest Capitalization		40,006	40,006	0	1
38379J NL 1	GOVERNMENT NATIONAL MORTGAGE A 2.500%		09/01/2017	Interest Capitalization		28,893	28,893	0	1
38379M AB 0	GOVERNMENT NATIONAL MORTGAGE A 3.500%		09/01/2017	Interest Capitalization		95,787	95,787	0	1
38379W D9 0	GOVERNMENT NATIONAL MORTGAGE A 3.000%		09/01/2017	Interest Capitalization		11,766	11,766	0	1
38379W HL 9	GOVERNMENT NATIONAL MORTGAGE A 3.500%		09/01/2017	Interest Capitalization		26,025	26,025	0	1
38379Y AX 6	GOVERNMENT NATIONAL MORTGAGE A 3.500%		09/01/2017	Interest Capitalization		92,375	92,375	0	1
38380B EV 3	GOVERNMENT NATIONAL MORTGAGE A 3.000%		09/01/2017	Interest Capitalization		45,669	45,669	0	1
912810 RY 6	UNITED STATES TREASURY 2.750% 08/15/47		09/14/2017	GOLDMAN SACHS & COMPANY		498,243	500,000	1,158	1
912828 2K 5	UNITED STATES TREASURY 1.375% 07/31/19		08/23/2017	Various		200,234,375	200,000,000	179,348	1
912828 2K 5	UNITED STATES TREASURY 1.375% 07/31/19		08/22/2017	Various		200,203,125	200,000,000	171,875	1
912828 2K 5	UNITED STATES TREASURY 1.375% 07/31/19		07/27/2017	Various		200,031,250	200,000,000	0	1
912828 2P 4	UNITED STATES TREASURY 1.875% 07/31/22		08/25/2017	GOLDMAN SACHS & COMPANY		40,206,330	40,000,000	57,065	1
912828 2R 0	UNITED STATES TREASURY 2.250% 08/15/27		09/18/2017	Various		2,003,906	2,000,000	4,280	1
912828 2R 0	UNITED STATES TREASURY 2.250% 08/15/27		08/11/2017	Various		10,032,055	10,000,000	0	1
912828 2R 0	UNITED STATES TREASURY 2.250% 08/15/27		09/15/2017	Various		3,011,492	3,000,000	6,236	1
912828 2R 0	UNITED STATES TREASURY 2.250% 08/15/27		09/21/2017	Various		200,062,980	200,000,000	464,674	1
912828 2S 8	UNITED STATES TREASURY 1.625% 08/31/22		09/25/2017	WELLS FARGO & CO		14,837,725	15,000,000	17,507	1
912828 2T 6	UNITED STATES TREASURY 1.250% 08/31/19		09/14/2017	Various		1,995,551	2,000,000	1,036	1
912828 2T 6	UNITED STATES TREASURY 1.250% 08/31/19		09/21/2017	Various		199,312,900	200,000,000	151,934	1
912828 2U 3	UNITED STATES TREASURY 1.875% 08/31/24		09/21/2017	Various		98,668,209	100,000,000	113,950	1
912828 2U 3	UNITED STATES TREASURY 1.875% 08/31/24		09/14/2017	Various		991,448	1,000,000	777	1
912828 2V 1	UNITED STATES TREASURY 1.375% 09/15/20		09/25/2017	HSBC SECURITIES		14,913,897	15,000,000	6,267	1
912828 2W 9	UNITED STATES TREASURY 1.875% 09/30/22		09/29/2017	JP MORGAN SECURITIES LTD LDN		19,965,665	20,000,000	2,060	1
912828 2X 7	UNITED STATES TREASURY 1.375% 09/30/19		09/28/2017	Various		19,964,884	20,000,000	1,511	1
912828 2X 7	UNITED STATES TREASURY 1.375% 09/30/19		09/29/2017	Various		22,956,765	23,000,000	1,738	1
912828 2Y 5	UNITED STATES TREASURY 2.125% 09/30/24		09/29/2017	MORGAN STANLEY & CO		124,687,800	125,000,000	14,595	1
912828 A3 4	UNITED STATES TREASURY 1.250% 11/30/18		09/15/2017	JP MORGAN SECURITIES LTD LDN		1,498,831	1,500,000	5,635	1
912828 M6 4	UNITED STATES TREASURY 1.250% 11/15/18		08/01/2017	NOMURA SECURITIES INTERNATIONA		2,998,717	3,000,000	8,050	1
912828 U4 0	UNITED STATES TREASURY 1.000% 11/30/18		09/08/2017	JP MORGAN SECURITIES LTD LDN		413,760,986	415,000,000	1,129,918	1
912828 WD 8	UNITED STATES TREASURY 1.25% 10/31/2018		09/08/2017	Various		50,002,053	50,000,000	227,582	1
912828 WD 8	UNITED STATES TREASURY 1.25% 10/31/2018		09/05/2017	Various		5,000,205	5,000,000	21,909	1
912828 X8 8	UNITED STATES TREASURY 2.375% 05/15/27		07/26/2017	NOMURA SECURITIES INTERNATIONA		100,468,750	100,000,000	471,128	1
912828 XW 5	UNITED STATES TREASURY 1.750% 06/30/22		07/06/2017	Various		198,109,375	200,000,000	66,576	1
912828 XW 5	UNITED STATES TREASURY 1.750% 06/30/22		07/26/2017	Various		298,289,063	300,000,000	385,190	1
0599999. Total - Bonds - U.S. Government						2,445,139,181	2,451,432,601	3,511,999	XXX
Bonds - All Other Government									
105756 BX 7	BRAZIL FEDERATIVE REPUBLIC OF 6.000% 0	D	09/15/2017	DEUTSCHE BANK AG LONDON		1,993,500	1,800,000	40,600	3FE
195325 DL 6	COLOMBIA REPUBLIC OF 3.875% 04/25/27	D	08/02/2017	BANK OF AMERICA N.A.		10,045,600	10,000,000	208,819	2FE
221597 BR 7	COSTA RICA REPUBLIC OF 4.250% 01/26/23	D	08/07/2017	CITIGROUP GLOBAL MARKETS INC/		4,067,000	4,150,000	6,859	3FE
221597 BS 5	COSTA RICA REPUBLIC OF 4.375% 04/30/25	D	08/07/2017	CITIGROUP GLOBAL MARKETS INC/		3,298,000	3,400,000	41,320	3FE
221602 AC 9	COSTA RICA REPUBLIC OF 7.000% 04/04/44	D	08/07/2017	CITIGROUP GLOBAL MARKETS INC/		2,080,000	2,000,000	49,000	3FE
438180 AH 4	HONDURAS REPUBLIC OF 6.250% 01/19/27	C	09/08/2017	J.P. MORGAN SEC INC		2,190,000	2,000,000	18,403	4FE
760942 BC 5	URUGUAY ORIENTAL REPUBLIC OF 8.500% 03	B	09/07/2017	HSBC SECURITIES		1,829,044	1,844,762	0	2FE
80413T AD 1	SAUDI ARABIA KINGDOM OF 2.875% 03/04/2	C	09/27/2017	GOLDMAN SACHS & COMPANY		1,688,712	1,700,000	0	1FE
80413T AE 9	SAUDI ARABIA KINGDOM OF 3.625% 03/04/2	C	09/27/2017	HSBC SECURITIES		3,261,423	3,300,000	0	1FE

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)
80413T AF 6	SAUDI ARABIA KINGDOM OF 4.625% 10/04/4	C	09/27/2017	JP MORGAN SECURITIES LTD LDN		3,379,260	3,400,000	0	1Z
903724 BM 3	UKRAINE GOVERNMENT OF 7.375% 09/25/32	D	09/18/2017	JP MORGAN SECURITIES LTD LDN		6,600,000	6,600,000	0	4FE
X5424X BR 8	RUSSIAN FEDERATION 4.250% 06/23/27	D	09/21/2017	MORGAN STANLEY INTL LDN		2,042,000	2,000,000	21,722	2FE
1099999. Total - Bonds - All Other Government						42,474,539	42,194,762	386,723	XXX
Bonds - U.S. States, Territories and Possessions									
452152 GS 4	ILLINOIS STATE OF 7.350% 07/01/35		07/07/2017	Various		7,380,848	6,600,000	13,148	2FE
452152 GS 4	ILLINOIS STATE OF 7.350% 07/01/35		07/05/2017	Various		2,795,100	2,500,000	4,594	2FE
452152 GS 4	ILLINOIS STATE OF 7.350% 07/01/35		07/05/2017	Various		1,111,130	1,000,000	1,838	2FE
1799999. Total - Bonds - U.S. States, Territories & Possessions						11,287,078	10,100,000	19,580	XXX
Bonds - U.S. Political Subdivisions of States									
167486 FA 2	CHICAGO CITY OF 6.050% 01/01/29		09/19/2017	MORGAN STANLEY & CO		1,041,120	1,000,000	13,444	2FE
167486 ZZ 5	CHICAGO CITY OF 7.045% 01/01/29		09/27/2017	GOLDMAN SACHS & COMPANY		2,770,625	2,500,000	43,053	2FE
2499999. Total - Bonds - U.S. Political Subdivisions of States						3,811,745	3,500,000	56,497	XXX
Bonds - U.S. Special Revenue and Special Assessment									
02R030 69 9	FEDERAL HOME LOAN MORTGAGE COR 3.000%		08/30/2017	MORGAN STANLEY & CO		(22,214,844)	(22,000,000)	(22,000)	1
02R030 6A 6	FEDERAL HOME LOAN MORTGAGE COR 3.000%		08/30/2017	MORGAN STANLEY & CO		22,214,844	22,000,000	20,167	1
3128MJ 2S 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/29/2017	MORGAN STANLEY & CO		43,831,445	42,500,000	45,451	1
3128MJ ZM 5	FEDERAL HOME LOAN MORTGAGE COR 3.000%		07/27/2017	BANK OF AMERICA N.A.		24,293,520	24,278,346	26,302	1
3132WE FZ 0	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/14/2017	WELLS FARGO & CO		1,497,894	1,484,901	1,361	1
3132WN UY 6	FEDERAL HOME LOAN MORTGAGE COR 4.000%		08/14/2017	BANK OF AMERICA N.A.		55,141,923	51,860,148	69,147	1
3132XS EH 9	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/29/2017	CITIGROUP GLOBAL MARKETS INC/		34,931,680	33,882,128	36,235	1
3132XS M7 2	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/22/2017	WELLS FARGO & CO		37,829,415	36,530,782	39,068	1
31335A YT 9	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/27/2017	CITIGROUP GLOBAL MARKETS INC/		21,008,771	20,888,471	19,148	1
31335B BR 6	FEDERAL HOME LOAN MORTGAGE COR 3.000%		06/28/2017	JP MORGAN SECURITIES LTD LDN		(330,478)	(328,988)	(329)	1
31335B EA 0	FEDERAL HOME LOAN MORTGAGE COR 4.000%		08/14/2017	CITIGROUP GLOBAL MARKETS INC/		8,318,153	7,849,628	10,466	1
31335B HY 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/21/2017	WELLS FARGO & CO		62,958,531	60,692,062	64,907	1
3136A4 LJ 6	FANNIE MAE FNMA_12-19 3.500% 01/01/42		09/01/2017	Interest Capitalization		21,148	21,148	0	1
3136A7 CL 4	FANNIE MAE FNMA_12-68 3.500% 07/01/42		09/01/2017	Interest Capitalization		68,678	68,678	0	1
3136AB YU 1	FANNIE MAE FNMA_13-1 3.000% 02/01/43		09/01/2017	Interest Capitalization		70,259	70,259	0	1
3136AD S3 4	FANNIE MAE FNMA_13-41 3.500% 05/01/43		09/01/2017	Interest Capitalization		201,577	201,577	0	1
3136AL D6 5	FANNIE MAE FNMA_14 3.000% 12/01/44		09/01/2017	Interest Capitalization		23,852	23,852	0	1
3136AQ KE 9	FANNIE MAE FNMA_15-83 3.500% 11/01/45		09/01/2017	Interest Capitalization		174,940	174,940	0	1
3136AR 6T 0	FANNIE MAE FNMA_16-33 3.000% 06/01/46		08/01/2017	Interest Capitalization		3,726	3,726	0	1
3136AR E2 0	FANNIE MAE FNMA_16-18 3.000% 04/01/46		09/01/2017	Interest Capitalization		39,188	39,188	0	1
3136AS XB 7	FANNIE MAE FNMA_16-43 3.000% 07/01/46		09/01/2017	Interest Capitalization		37,296	37,296	0	1
3136AT FN 9	FANNIE MAE FNMA_16-54 3.000% 08/01/46		08/01/2017	Interest Capitalization		7,351	7,351	0	1
3136AT PS 7	FANNIE MAE FNMA_16-59 3.250% 09/01/46		09/01/2017	Interest Capitalization		92,073	92,073	0	1
3136AX D9 3	FANNIE MAE FNMA_17-69 3.000% 09/01/47		09/27/2017	BANK OF AMERICA N.A.		1,290,862	1,331,000	111	1
3137A3 4X 4	FREDDIE MAC FHLMC_3763 4.000% 11/01/40		09/01/2017	Interest Capitalization		137,106	137,106	0	1
3137AJ PJ 7	FREDDIE MAC FHLMC_3972 4.000% 12/01/41		09/01/2017	Interest Capitalization		71,052	71,052	0	1
3137AL XC 8	FREDDIE MAC FHLMC_3996 3.500% 02/01/42		09/01/2017	Interest Capitalization		115,347	115,347	0	1
3137AR M2 9	FREDDIE MAC FHLMC_4057 3.500% 06/01/42		09/01/2017	Interest Capitalization		182,581	182,581	0	1
3137BF BH 3	FREDDIE MAC FHLMC_4413G 3.000% 11/01/4		09/01/2017	Interest Capitalization		43,463	43,463	0	1
3137BF YN 5	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2017	Interest Capitalization		40,417	40,417	0	1
3137BG GR 4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2017	Interest Capitalization		100,068	100,068	0	1
3137BG LE 7	FREDDIE MAC FHLMC_4435 3.500% 02/01/45		09/01/2017	Interest Capitalization		18,035	18,035	0	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)
3137BG LJ 6	FREDDIE MAC FHR_4438 3.000% 02/01/45		09/01/2017	Interest Capitalization		40,316	40,316	0	1
3137BH C4 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2017	Interest Capitalization		52,958	52,958	0	1
3137BM 2Z 8	FREDDIE MAC FHLMC_4526 3.500% 11/01/45		09/01/2017	Interest Capitalization		74,991	74,991	0	1
3137BM CT 1	FREDDIE MAC FHLMC_4541 3.500% 12/01/45		09/01/2017	Interest Capitalization		29,982	29,982	0	1
3137BM T7 1	FREDDIE MAC FHLMC_4548 3.500% 01/01/46		09/01/2017	Interest Capitalization		163,249	163,249	0	1
3137BM TN 6	FREDDIE MAC FHLMC_4548 3.500% 01/01/46		09/01/2017	Interest Capitalization		47,959	47,959	0	1
3137BP 6P 9	FREDDIE MAC FHLMC_4573 3.000% 04/01/46		09/01/2017	Interest Capitalization		86,253	86,253	0	1
3137BQ 6W 2	FREDDIE MAC FHLMC_4590 3.500% 06/01/46		09/01/2017	Interest Capitalization		96,586	96,586	0	1
3137BQ MG 9	FREDDIE MAC FHLMC_4594 3.000% 06/01/46		08/01/2017	Interest Capitalization		25,275	25,275	0	1
3137BQ PF 8	STRU VS-1796 3.000% 03/18/45		09/01/2017	Interest Capitalization		24,628	24,628	0	1
3137BS CC 5	FREDDIE MAC FHLMC_4619 3.000% 10/01/46		07/01/2017	Interest Capitalization		13,981	13,981	0	1
3137F1 G4 4	FHLMC MULTIFAMILY STRUCTURED P 3.243%		07/12/2017	CREDIT SUISSE SECURITIES USA L		13,389,584	13,000,000	26,935	1
3137GA MD 6	FREDDIE MAC FHLMC3736 4.000% 10/01/40		09/01/2017	Interest Capitalization		502,253	502,253	0	1
3138WH S4 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/28/2017	CITIGROUP GLOBAL MARKETS INC/		(176,493)	(175,642)	(176)	1
3138WL BQ 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		07/27/2017	WELLS FARGO & CO		24,922,831	24,123,732	30,490	1
3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		08/02/2017	Interest Capitalization		134,010	134,010	0	1
3140FE 4E 1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		08/11/2017	NOMURA SECURITIES INTERNATIONA		50,971,805	48,086,608	64,115	1
3140GQ 3C 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		08/22/2017	BANK OF AMERICA N.A.		51,503,887	49,784,757	58,082	1
3140GQ 4L 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/14/2017	BARCLAYS CAPITAL INC		995,494	958,358	1,025	1
3140GU P3 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		07/27/2017	JP MORGAN SECURITIES LTD LDN		24,249,299	23,473,571	29,668	1
3140J5 YS 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		08/14/2017	NOMURA SECURITIES INTERNATIONA		37,857,811	35,720,181	47,627	1
31418C MG 6	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		07/27/2017	GOLDMAN SACHS & COMPANY		26,056,445	24,745,696	35,744	1
31418C PE 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/22/2017	PNC CAPITAL MARKETS LLC		1,028,415	996,345	1,066	1
31418C QB 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/25/2017	CREDIT SUISSE SECURITIES USA L		47,508,398	45,000,000	55,000	1
451174 AD 8	IDAHO ENERGY RES AUTH TRANSMIS 2.952%		09/12/2017	BANK OF AMERICA N.A.		1,000,000	1,000,000	0	1FE
53945C HF 0	LOS ANGELES CALIF WASTEWTR SYS 3.494%		09/21/2017	BARCLAYS CAPITAL INC		768,338	750,000	8,808	1FE
59333P 2M 9	MIAMI DADE CNTY FL AVIATION RE 3.354%		08/11/2017	GOLDMAN SACHS & COMPANY		3,115,000	3,115,000	0	1FE
735389 ZE 1	SEATTLE WASHINGTON PORT OF 3.755% 05/0		07/26/2017	CITIGROUP GLOBAL MARKETS INC/		3,500,000	3,500,000	0	1FE
837147 6A 0	SOUTH CAROLINA PUBLIC SERVICE 6.224% 0		09/18/2017	CANTOR FITZGERALD & CO		345,312	300,000	4,097	1FE
837151 FR 5	SOUTH CAROLINA PUBLIC SERVICE 3.922% 1		08/01/2017	CITIGROUP GLOBAL MARKETS INC/		3,582,145	3,500,000	24,022	1FE
837151 RW 1	SOUTH CAROLINA PUBLIC SERVICE 2.388% 1		08/01/2017	WELLS FARGO & CO		3,777,800	4,000,000	16,716	1FE
91412G 2X 2	UNIVERSITY OF CALIFORNIA 2.989% 05/15/		09/20/2017	BARCLAYS CAPITAL INC		1,500,000	1,500,000	0	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						589,408,385	567,087,682	713,253	XXX
Bonds - Industrial and Miscellaneous									
00080Q AF 2	ABN AMRO BANK NV 4.750% 07/28/25	C	09/20/2017	CITIGROUP GLOBAL MARKETS INC/		10,682,500	10,000,000	71,250	2FE
00115A AA 7	AEP TRANSMISSION COMPANY LLC 3.100% 12		09/25/2017	CITIGROUP GLOBAL MARKETS INC/		1,512,480	1,500,000	15,113	1FE
00164V AE 3	AMC NETWORKS INC 4.750% 08/01/25		07/19/2017	CITIGROUP GLOBAL MARKETS INC/		1,400,000	1,400,000	0	3FE
00165C AB 0	AMC ENTERTAINMENT HOLDINGS INC 5.875%		07/06/2017	Tax Free Exchange		1,100,000	1,100,000	9,155	4FE
00165C AD 6	AMC ENTERTAINMENT HOLDINGS INC 6.125%		09/21/2017	Various		1,477,500	1,500,000	47,979	4FE
00165C AD 6	AMC ENTERTAINMENT HOLDINGS INC 6.125%		07/06/2017	Various		1,758,000	1,758,000	32,602	4FE
00175L AG 7	AMERICAN MONEY MANAGEMENT CORP 2.564%	C	07/10/2017	MITSUBISHI UFJ SECURITIES USA		3,000,000	3,000,000	0	1FE
003009 B* 7	ABERDEEN ASIA PACIFIC INCOME F 3.700%		08/10/2017	BANK OF AMERICA N.A.		1,960,000	1,960,000	0	1FE
00652M AD 4	ADANI PORTS AND SPECIAL ECONOM 4.000%	D	08/03/2017	Various		2,423,736	2,400,000	10,133	2FE
00652M AD 4	ADANI PORTS AND SPECIAL ECONOM 4.000%	D	08/01/2017	Various		321,280	320,000	1,209	2FE
00652M AD 4	ADANI PORTS AND SPECIAL ECONOM 4.000%	D	08/02/2017	Various		804,128	800,000	3,467	2FE
013093 AD 1	ALBERTSONS COMPANIES LLC 5.750% 03/15/		08/01/2017	Tax Free Exchange		3,535,734	3,574,000	77,635	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)
019736 AE 7	ALLISON TRANSMISSION INC 4.750% 10/01/		09/21/2017	CITIGROUP GLOBAL MARKETS INC/		620,000	620,000	0	3FE
023135 BA 3	AMAZON.COM INC 3.150% 08/22/27		09/28/2017	Various		5,038,600	5,000,000	17,500	1FE
023135 BA 3	AMAZON.COM INC 3.150% 08/22/27		09/28/2017	Various		5,046,900	5,000,000	17,500	1FE
023135 BG 0	AMAZON.COM INC 4.050% 08/22/47		08/15/2017	JP MORGAN SECURITIES LTD LDN		19,852,200	20,000,000	0	1FE
02582J GG 9	AMERICAN EXPRESS CREDIT ACCOUN 1.654%		09/29/2017	BNP PARIBAS		13,552,734	13,500,000	11,167	1FE
034863 AR 1	ANGLO AMERICAN CAPITAL PLC 4.750% 04/1	D	09/28/2017	CITIGROUP GLOBAL MARKETS INC/		10,434,300	10,000,000	226,944	2FE
034863 AT 7	ANGLO AMERICAN CAPITAL PLC 4.000% 09/1	C	09/14/2017	BARCLAYS CAPITAL INC		5,007,300	5,000,000	3,889	2FE
03690A AC 0	ANTERO MIDSTREAM PARTNERS LP 5.375% 09		07/27/2017	Tax Free Exchange		71,000	71,000	1,399	4FE
037411 AM 7	APACHE CORPORATION 7.375% 08/15/47		08/15/2017	Tax Free Exchange		6,014,285	12,288,000	0	2FE
03938D AF 9	ARCH COAL INC. TL L+400 02/27/2		07/06/2017	CREDIT SUISSE SECURITIES USA L		999,994	997,500	0	4FE
04541G KR 2	ASSET BACKED SECURITIES CORP H 1.747%		07/19/2017	BANK OF AMERICA N.A.		1,031,529	1,109,171	1,489	1FM
04541G NA 6	ASSET BACKED SECURITIES CORP H 2.212%		07/31/2017	BANK OF AMERICA N.A.		792,409	808,581	446	1FM
05352A AA 8	AVANTOR INC 6.000% 10/01/24		09/22/2017	GOLDMAN SACHS & COMPANY		4,170,000	4,170,000	0	3FE
05526D BA 2	BAT CAPITAL CORP 3.557% 08/15/27		08/08/2017	Various		5,000,000	5,000,000	0	2FE
05526D BA 2	BAT CAPITAL CORP 3.557% 08/15/27		09/19/2017	Various		15,146,850	15,000,000	53,355	2FE
059514 AE 9	BANCO DE BOGOTA SA 4.375% 08/03/27	D	07/27/2017	HSBC SECURITIES		5,910,720	6,000,000	0	2FE
059597 AE 4	BANCO GENERAL SA 4.125% 08/07/27	D	08/24/2017	Various		2,975,760	3,000,000	2,521	2FE
059597 AE 4	BANCO GENERAL SA 4.125% 08/07/27	D	08/24/2017	Various		995,000	1,000,000	2,521	2FE
06034L AA 8	BANISTMO SA 3.650% 09/19/22	D	09/12/2017	MORGAN STANLEY & CO		1,995,560	2,000,000	0	2FE
06541X AF 7	BANK BANK_17-BNK7 3.435% 09/01/60		09/19/2017	WELLS FARGO & CO		1,029,997	1,000,000	2,576	1FE
07326T AD 0	BAYVIEW OPPORTUNITY MASTER FUN 4.150%		08/29/2017	CREDIT SUISSE SECURITIES USA L		1,869,109	1,766,000	0	1FE
07326T AG 3	BAYVIEW OPPORTUNITY MASTER FUN 4.250%		08/29/2017	CREDIT SUISSE SECURITIES USA L		945,319	909,000	0	1FE
07326T AJ 7	BAYVIEW OPPORTUNITY MASTER FUN 4.190%		08/29/2017	CREDIT SUISSE SECURITIES USA L		2,436,567	2,394,000	0	3AM
07326T AM 0	BAYVIEW OPPORTUNITY MASTER FUN 4.500%		08/29/2017	CREDIT SUISSE SECURITIES USA L		2,102,927	2,255,000	0	1AM
07332C AD 9	BAYVIEW OPPORTUNITY MASTER FUN 4.150%		09/28/2017	CITIGROUP GLOBAL MARKETS INC/		4,622,754	4,425,570	0	1Z
07332C AG 2	BAYVIEW OPPORTUNITY MASTER FUN 4.250%		09/28/2017	CITIGROUP GLOBAL MARKETS INC/		1,365,805	1,333,320	0	1Z
07332C AJ 6	BAYVIEW OPPORTUNITY MASTER FUN 4.250%		09/28/2017	CITIGROUP GLOBAL MARKETS INC/		3,488,142	3,489,350	0	2AM
07332M AB 1	BAYVIEW OPPORTUNITY MASTER FUN 4.150%		07/27/2017	CITIGROUP GLOBAL MARKETS INC/		5,625,794	5,379,000	0	1FE
07332M AD 7	BAYVIEW OPPORTUNITY MASTER FUN 4.250%		07/27/2017	CITIGROUP GLOBAL MARKETS INC/		1,255,228	1,225,000	0	1FE
07383F S3 3	BSCMS_04-PWR5 4.693% 07/01/42		09/01/2017	Interest Capitalization		0	0	0	1FM
08949L AA 8	BIG RIVER STEEL LLC 7.250% 09/01/25		08/15/2017	GOLDMAN SACHS & COMPANY		5,530,000	5,530,000	0	4FE
11271# AC 9	BROOKFIELD DISTRICT ENERGY FIN 4.112%		08/01/2017	SCOTIA CAPITAL MARKETS		4,400,000	4,400,000	0	2FE
12532B AD 9	CFCRE_16-C7 3.839% 12/01/54		07/07/2017	SOCIETE GENERALE		3,730,795	3,590,000	4,211	1FM
12532C BA 2	CFCRE COMMERCIAL MORTGAGE TRUS 3.572%		07/07/2017	CANTOR FITZGERALD & CO		2,030,781	2,000,000	2,183	1FE
12595E AD 7	COMM MORTGAGE TRUST COMM_17-CO 3.510%		09/21/2017	DEUTSCHE BANK SECURITIES INC		1,544,892	1,500,000	3,680	1FE
12648E BA 9	CSMC_14-2R 2.875% 02/01/37		07/01/2017	Interest Capitalization		0	0	0	1FM
12652A AA 1	CRC ESCROW ISSUER LLC 5.250% 10/15/25		09/29/2017	JP MORGAN SECURITIES LTD LDN		4,000,000	4,000,000	0	4Z
126671 RX 6	COUNTRYWIDE ASSET-BACKED CERTI 4.800%		09/01/2017	Interest Capitalization		0	0	0	1FM
13134M BE 2	CALPINE CORP 01/19/24		09/21/2017	CREDIT SUISSE SECURITIES USA L		1,997,500	2,000,000	0	3FE
13134M BG 7	CALPINE CORP 01/15/23		08/29/2017	DEUTSCHE BANK SECURITIES INC		996,222	997,468	0	3FE
14456# AC 0	CARRIX INC 5.210% 07/31/32		07/19/2017	BANK OF AMERICA N.A.		20,000,000	20,000,000	0	2Z
147528 G@ 6	CASEYS GENERAL STORES INC 3.770% 08/22		08/22/2017	DIRECT		10,500,000	10,500,000	0	2Z
15032E AA 7	CEDAR FUNDING LLC CEDF_17-8A 2.618% 10		08/09/2017	CREDIT SUISSE SECURITIES USA L		5,000,000	5,000,000	0	1FE
15132H AH 4	CENCOSUD SA 4.375% 07/17/27	D	07/12/2017	JP MORGAN SECURITIES LTD LDN		2,989,410	3,000,000	0	2FE
156830 AA 9	CERRO DEL AGUILA SA 4.125% 08/16/27	D	08/10/2017	SCOTIA CAPITAL MARKETS		2,996,100	3,000,000	0	2FE
16411Q AA 9	CHENIERE ENERGY PARTNERS LP 5.250% 10/		09/12/2017	CREDIT SUISSE SECURITIES USA L		2,000,000	2,000,000	0	3FE
172967 LP 4	CITIGROUP INC 3.668% 07/24/28		09/13/2017	WELLS FARGO & CO		10,121,200	10,000,000	51,964	2FE

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
17305C AE 9	CITIUS FUNDING LTD CTIUS_06-1A 4.132%		07/05/2017	Interest Capitalization		4,205	4,205	0	6FE
17305E FF 7	CITIBANK CREDIT CARD ISSUANCE 1.665% 0		09/29/2017	BANK OF AMERICA N.A.		25,095,703	25,000,000	25,438	1FE
17313B AA 9	CITIGROUP MORTGAGE LOAN TRUST 1.412% 0		06/25/2017	Interest Capitalization		0	0	0	1FM
17325H BP 8	CITIGROUP COMMERCIAL MORTGAGE 3.712% 0		09/22/2017	CITIGROUP GLOBAL MARKETS INC/		12,670,313	12,000,000	30,933	1FE
17326D AD 4	CITIGROUP COMMERCIAL MORTGAGE 3.465% 0		09/18/2017	CITIGROUP GLOBAL MARKETS INC/		1,544,881	1,500,000	4,043	1FE
18449E AE 0	CLEAN HARBORS INC. TL L+200 06/		07/24/2017	GOLDMAN SACHS & COMPANY		1,995,000	2,000,000	0	2FE
18683K AK 7	CLIFFS NATURAL RESOURCES INC 5.750% 03		07/31/2017	CREDIT SUISSE SECURITIES USA L		2,328,000	2,400,000	61,333	4FE
192108 BB 3	COEUR MINING INC COEUR MINING INC 5.87		09/12/2017	Tax Free Exchange		3,000,000	3,000,000	49,938	3FE
20903E AX 3	CONSOLIDATED COMMUNICATIONS IN CONSOLIDA		08/03/2017	Various		2,360,140	2,372,000	0	3FE
20903E AX 3	CONSOLIDATED COMMUNICATIONS IN CONSOLIDA		08/03/2017	Various		3,022,500	3,000,000	0	3FE
22819K AB 6	CROWN AMERICAS LLC 4.250% 09/30/26		08/14/2017	Tax Free Exchange		353,000	353,000	5,584	4FE
23317* AC 4	DULLES DISCOVERY 4 3.550% 09/05/33		09/05/2017	Various		200,000	200,000	0	1
23317* AC 4	DULLES DISCOVERY 4 3.550% 09/05/33		09/05/2017	Various		23,603	23,603	0	1
23317* AD 2	DULLES DISCOVERY 4 5.680% 09/05/33		09/05/2017	Various		300,000	300,000	0	1FE
23317* AD 2	DULLES DISCOVERY 4 5.680% 09/05/33		09/05/2017	Various		64,818	64,818	0	1FE
23358E AB 5	DTI HOLDCO INC TL L+525 09/23/2		07/21/2017	MORGAN STANLEY & CO.		970,057	997,487	0	4FE
23371D AA 2	DAE FUNDING LLC 4.500% 08/01/22		07/21/2017	MORGAN STANLEY & CO.		900,000	900,000	0	3FE
23371D AB 0	DAE FUNDING LLC 5.000% 08/01/24		07/21/2017	MORGAN STANLEY & CO.		900,000	900,000	0	3FE
23752R AF 9	DASEKE INC TL L+550 02/03/24		08/31/2017	Various		436,000	436,000	0	4FE
23752R AF 9	DASEKE INC TL L+550 02/03/24		06/30/2017	Various		223,522	225,714	0	4FE
23752R AG 7	DASEKE INC 02/03/24		09/29/2017	No Broker		135,428	135,428	0	3FE
25156P BA 0	DEUTSCHE TELEKOM INTERNATIONAL 3.600%	D	09/26/2017	RBC DOMINION SECURITIES INC.		5,085,550	5,000,000	34,501	2FE
25470X AW 5	DISH DBS CORP 5.875% 11/15/24		08/10/2017	BARCLAYS CAPITAL INC.		1,887,750	1,800,000	26,438	3FE
26441C AX 3	Duke Energy Corp 3.150% 08/15/27		09/28/2017	GOLDMAN SACHS & COMPANY		6,449,625	6,500,000	29,575	2FE
28470R AF 9	ELDORADO RESORTS INC 6.000% 04/01/25		09/11/2017	Various		2,110,000	2,000,000	54,667	4FE
28470R AF 9	ELDORADO RESORTS INC 6.000% 04/01/25		06/13/2017	Various		1,000,000	1,000,000	12,333	4FE
29245J AK 8	EMPRESA NACIONAL DEL PETROLEO 4.500% 0	D	09/11/2017	BANK OF AMERICA N.A.		1,068,430	1,100,000	0	2FE
29414U AB 8	ENVISION HEALTHCARE CORP/CO TL L+300		07/06/2017	JP MORGAN SECURITIES LTD LDN		1,496,241	1,496,241	0	3FE
30219G AN 8	EXPRESS SCRIPTS HOLDING CO 3.400% 03/0		09/21/2017	RBC DOMINION SECURITIES INC.		9,911,300	10,000,000	22,666	2FE
30255Q AA 9	FLNG LIQUEFACTION 2 LLC 12/31/2		09/25/2017	No Broker		758,418	758,418	0	2
34502* AB 8	NATIONAL FOOTBALL LEAGUE TRUST 3.310%		08/29/2017	BANK OF AMERICA N.A.		1,700,000	1,700,000	0	1FE
34502* AD 4	NATIONAL FOOTBALL LEAGUE TRUST 3.560%		08/29/2017	BANK OF AMERICA N.A.		8,800,000	8,800,000	0	1FE
34531H AC 3	FORD CREDIT AUTO OWNER TRUST F 1.304%		09/29/2017	TD SECURITIES USA LLC		11,505,840	11,500,000	7,501	1FE
349553 AM 9	FORTIS INC 3.055% 10/04/26		06/28/2017	Various		4,647,820	5,000,000	35,641	2FE
349553 AM 9	FORTIS INC 3.055% 10/04/26		09/28/2017	Various		4,835,400	5,000,000	75,526	2FE
36251X AR 8	GS MORTGAGE SECURITIES TRUST G 3.442%		09/22/2017	SOCIETE GENERALE		7,971,162	7,715,000	18,441	1FM
37185L AF 9	GENESIS ENERGY 5.625% 06/15/24		09/05/2017	WELLS FARGO & CO.		945,000	1,000,000	12,813	4FE
37185L AJ 1	GENESIS ENERGY 6.500% 10/01/25		08/08/2017	WELLS FARGO & CO.		1,793,000	1,793,000	0	4FE
38141G WQ 3	GOLDMAN SACHS GROUP INCTHE 3.272% 09/2		09/26/2017	GOLDMAN SACHS & COMPANY		15,000,000	15,000,000	0	2FE
40052X AB 6	GRUPOSURA FINANCE 5.500% 04/29/26	D	09/07/2017	CITIGROUP GLOBAL MARKETS INC/		3,277,500	3,000,000	57,445	2FE
404030 AF 5	H&E EQUIPMENT SERVICES INC 5.625% 09/0		08/17/2017	WELLS FARGO & CO.		3,141,000	3,141,000	0	4FE
40464* AA 3	HA FEDERAL FUNDING IV TRUST 4.089% 12/		09/29/2017	DIRECT		682,724	682,724	0	1
432833 AB 7	HILTON ESROW ISSUER LLC/HILTON 4.250%		08/07/2017	Tax Free Exchange		122,000	122,000	2,247	3FE
435765 AG 7	HOLLY ENERGY PARTNERS LP 6.000% 08/01/		09/19/2017	CITIGROUP GLOBAL MARKETS INC/		929,250	900,000	7,650	4FE
46284V AC 5	IRON MOUNTAIN INC 4.875% 09/15/27		09/06/2017	JP MORGAN SECURITIES LTD LDN		1,000,000	1,000,000	0	3FE
46590T AE 5	JPMDB COMMERCIAL MORTGAGE SECU 3.694%		07/13/2017	DEUTSCHE BANK SECURITIES INC.		4,175,781	4,000,000	6,977	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)
46646R AJ 2	JPMDB COMMERCIAL MORTGAGE SECU 3.141%		09/22/2017	JP MORGAN SECURITIES LTD LDN		5,140,442	5,100,000	11,125	1FM
47987L AA 9	JONAH ENERGY LLC 7.250% 10/15/25		09/28/2017	JP MORGAN SECURITIES LTD LDN		2,000,000	2,000,000	0	4Z
48256L AH 6	KMG CHEMICALS INC TL L+425 06/3		07/06/2017	KEYBANC CAPITAL MARKETS INC		995,000	1,000,000	0	4FE
48668N AA 9	KAZTRANSGAZ AO 4.375% 09/26/27	D	09/19/2017	CITIGROUP GLOBAL MARKETS INC/		1,896,181	1,900,000	0	2FE
55342U AH 7	MPT OPERATING PARTNERSHIP LP / 5.000%		09/07/2017	JP MORGAN SECURITIES LTD LDN		1,500,000	1,500,000	0	3FE
55354J AA 2	MSDB TRUST MSDB_17-712F 3.427% 07/15/3		07/13/2017	MORGAN STANLEY & CO		6,296,050	6,240,000	14,254	1FE
59001A BA 9	MERITAGE HOMES CORP 5.125% 06/06/27		09/22/2017	Tax Free Exchange		3,000,000	3,000,000	45,270	3FE
59284B AF 5	MEXICHEM SAB DE CV 4.000% 10/04/27	C	09/27/2017	MORGAN STANLEY & CO		1,091,046	1,100,000	0	2FE
59284B AG 3	MEXICHEM SAB DE CV 5.500% 01/15/48	C	09/27/2017	MORGAN STANLEY & CO		293,622	300,000	0	2FE
59284M AD 6	MEXICO CITY AIRPORT TRUST 5.500% 07/31	D	09/13/2017	HSBC SECURITIES		1,540,669	1,550,000	0	2FE
61766N BB 0	MORGAN STANLEY BAML TRUST MSBA 2.860%		07/13/2017	SOCIETE GENERALE		3,907,500	4,000,000	5,402	1FM
61910L AC 8	BAYVIEW OPPORTUNITY MASTER FUN 3.105%		08/30/2017	CREDIT SUISSE SECURITIES USA L		20,438,000	20,438,000	0	1Z
626717 AJ 1	MURPHY OIL CORP 5.750% 08/15/25		08/04/2017	JP MORGAN SECURITIES LTD LDN		4,000,000	4,000,000	0	3FE
62912X AE 4	NGPL PIPECO LLC 4.375% 08/15/22		07/25/2017	RBC DOMINION SECURITIES INC		1,300,000	1,300,000	0	3FE
62912X AF 1	NGPL PIPECO LLC 4.875% 08/15/27		07/25/2017	RBC DOMINION SECURITIES INC		700,000	700,000	0	3FE
62913T AJ 1	NGL ENERGY PARTNERS LP 7.500% 11/01/23		08/08/2017	Tax Free Exchange		1,000,000	1,000,000	20,208	4FE
62913T AM 4	NGL ENERGY PARTNERS LP 6.125% 03/01/25		08/10/2017	Tax Free Exchange		3,483,155	3,500,000	100,042	4FE
65336R AR 9	NEXSTAR BROADCASTING INC 01/17/		07/19/2017	Tax Free Exchange		11,088,937	11,057,832	0	3FE
65342Q AB 8	NEXTERA ENERGY PARTNERS LP 4.500% 09/1		09/18/2017	BARCLAYS CAPITAL INC		1,000,000	1,000,000	0	3FE
65342Q AC 6	NEXTERA ENERGY PARTNERS LP 4.250% 09/1		09/18/2017	BANK OF AMERICA N.A.		500,000	500,000	0	3FE
667274 AB 0	NORTHWELL HEALTHCARE INC 3.391% 11/01/		09/19/2017	CITIGROUP GLOBAL MARKETS INC/		1,000,000	1,000,000	0	1FE
67091T AC 9	OCP SA 4.500% 10/22/25	C	08/02/2017	J.P. MORGAN SEC INC		2,760,478	2,720,000	35,356	2FE
67755* AA 4	OHIO STATE ENERGY PARTNERS HOL 4.350%		07/06/2017	RBC CAPITAL MARKETS LLC		9,000,000	9,000,000	0	2FE
69318F AF 5	PBF HOLDING CO LLC / PBF FINAN 7.250%		08/28/2017	UBS SECURITIES LLC		585,000	600,000	10,996	4FE
69394* AA 7	PPM FINCO LP 4.476% 03/31/54		08/01/2017	DIRECT		4,143,184	4,143,184	0	2FE
70014L AC 4	PARK AEROSPACE HOLDINGS LTD 4.500% 03/	D	09/14/2017	MORGAN STANLEY & CO		2,500,000	2,500,000	0	3FE
71647N AW 9	PETROBRAS GLOBAL FINANCE BV 5.999% 01/	C	09/18/2017	BARCLAYS CAPITAL INC		998,000	1,000,000	0	4FE
71654Q CC 4	PETROLEOS MEXICANOS 6.750% 09/21/47	C	09/01/2017	GOLDMAN SACHS & COMPANY		969,300	900,000	28,013	2FE
71656L BT 7	PETROLEOS MEXICANOS 6.750% 09/21/47	C	09/05/2017	STANDARD CHARTERED BANK		1,003,238	930,000	28,947	2FE
72348Y AA 3	PNK ENTERTAINMENT INC 5.625% 05/01/24		08/11/2017	Tax Free Exchange		2,381,563	2,375,000	37,110	4FE
72650R BL 5	PLAINS ALL AMERICAN PIPELINE L 4.500%		08/29/2017	CITIGROUP GLOBAL MARKETS INC/		10,251,500	10,000,000	95,000	2FE
73744G AJ 1	POST HOLDINGS INC TL L+225 05/1		08/08/2017	CREDIT SUISSE SECURITIES USA L		453,409	454,545	0	3FE
740212 AK 1	PRECISION DRILLING CORPORATION 7.750%	A	07/24/2017	Tax Free Exchange		550,000	550,000	4,618	3FE
76110W QA 7	RASC_02-KS8 5.737% 12/01/32		06/30/2017	Interest Capitalization		1,282	1,282	0	1FM
76173F AU 1	REYNOLDS GROUP HOLDINGS INC 02/		08/24/2017	DEUTSCHE BANK SECURITIES INC		2,010,000	2,000,000	0	4FE
785592 AU 0	SABINE PASS LIQUEFACTION LLC 4.200% 03		07/17/2017	Tax Free Exchange		14,965,077	15,000,000	229,250	2FE
81683U AM 9	SEMINOLE TRIBE OF FLORIDA TL L+200		09/27/2017	BANK OF AMERICA N.A.		8,705,333	8,726,466	0	2FE
82481L AD 1	SHIRE ACQUISITIONS INVESTMENTS 3.200%	C	09/25/2017	BANK OF AMERICA N.A.		4,942,200	5,000,000	1,778	2FE
82620K AL 7	SIEMENS FINANCIERINGSMAATSCHAP 2.350%	D	09/25/2017	MORGAN STANLEY & CO		1,427,700	1,500,000	15,863	1FE
82967N BA 5	SIRIUS XM RADIO INC 5.000% 08/01/27		08/02/2017	JP MORGAN SECURITIES LTD LDN		1,010,000	1,000,000	5,694	3FE
84130@ AA 3	Southcross Holdings Borrowe LP		09/29/2017	Interest Capitalization		1,949	1,949	0	5FE
845467 AN 9	SOUTHWESTERN ENERGY COMPANY 7.750% 10/		09/12/2017	JP MORGAN SECURITIES LTD LDN		5,419,688	5,400,000	0	4FE
852060 AD 4	SPRINT CAPITAL CORPORATION 6.875% 11/1		08/10/2017	GOLDMAN SACHS & COMPANY		638,388	600,000	10,313	4FE
85234# AD 7	STADIUM FUNDING TRUST 06/19/18		06/16/2017	ISSUING COMPANY		114,391	114,391	0	2FE
85812R AA 7	STEEL FUNDING DAC 4.000% 09/21/24	D	09/14/2017	JP MORGAN SECURITIES LTD LDN		1,500,000	1,500,000	0	2Z
86765B AU 3	SUNOCO LOGISTICS PARTNERS OPER 4.000%		09/19/2017	WELLS FARGO & CO		9,921,600	10,000,000	0	2FE

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)
87470L AD 3	TALLGRASS ENERGY PARTNERS LP 5.500% 01		09/12/2017	MORGAN STANLEY & CO		3,500,000	3,500,000	0	3FE
87612B BE 1	TARGA RESOURCES PARTNERS LP 5.375% 02/		09/22/2017	Tax Free Exchange		3,057,636	3,135,000	23,872	3FE
87971M BF 9	TELUS CORP 3.700% 09/15/27	A	09/21/2017	RBC DOMINION SECURITIES INC		10,253,501	10,000,000	10,278	2FE
883556 BY 7	THERMO FISHER SCIENTIFIC INC 4.100% 08		08/10/2017	JP MORGAN SECURITIES LTD LDN		9,882,500	10,000,000	0	2FE
896818 AM 3	TRIUMPH GROUP INC 7.750% 08/15/25		08/11/2017	Various		2,576,510	2,551,000	0	4FE
896818 AM 3	TRIUMPH GROUP INC 7.750% 08/15/25		08/08/2017	Various		1,500,000	1,500,000	0	4FE
90352J AC 7	UBS GROUP FUNDING SWITZERLAND 4.253% 0	C	09/21/2017	BARCLAYS CAPITAL INC		10,564,100	10,000,000	2,363	1FE
910047 AJ 8	UNITED CONTINENTAL HOLDINGS IN 4.250%		09/27/2017	MORGAN STANLEY & CO		500,000	500,000	0	3FE
911365 BJ 2	UNITED RENTALS NORTH AMERICA I 4.875%		09/08/2017	MORGAN STANLEY & CO		2,205,500	2,200,000	12,215	3FE
921814 AA 7	VANDERBILT UNIVERSITY MEDICAL 4.172% 0		07/13/2017	BANK OF AMERICA N.A.		7,743,360	7,700,000	0	1FE
92676X AD 9	VIKING CRUISES LTD 5.875% 09/15/27	C	09/13/2017	WELLS FARGO & CO		3,300,000	3,300,000	0	4FE
95000T BS 4	WELLS FARGO COMMERCIAL MORTGAG 3.635%		09/22/2017	BARCLAYS CAPITAL INC		2,572,814	2,460,000	6,209	1FE
96949L AD 7	WILLIAMS PRTNRS 3.750% 06/15/27		09/22/2017	GOLDMAN SACHS & COMPANY		2,509,275	2,500,000	28,906	2FE
98313R AD 8	WYNN MACAU LTD 5.500% 10/01/27	C	09/13/2017	DEUTSCHE BANK SECURITIES INC		1,900,000	1,900,000	0	4FE
000000 00 0	AEROPUERTO INTERNACIONAL DE TO 5.625%	D	09/26/2017	DEUTSCHE BANK AG LONDON		2,398,220	2,200,000	44,688	2FE
000000 00 0	SPECTRUM BRANDS INC 06/23/22		08/01/2017	RBC DOMINION SECURITIES INC		997,500	997,500	0	3FE
000000 00 0	WANT WANT CHINA FINANCE LTD 2.875% 04/	D	08/03/2017	BARCLAYS BANK PLC		1,008,080	1,000,000	7,986	1FE
000000 00 0	SUDDENLINK COMMUNICATIONS TL L+225		07/10/2017	JP MORGAN SECURITIES LTD LDN		998,750	1,000,000	0	3FE
000000 00 0	EMI MUSIC PUBLISHING GROUP NOR		08/10/2017	SCOTIA CAPITAL MARKETS		1,889,516	1,882,457	0	3FE
000000 00 0	UNITYMEDIA FINANCE LLC TL L+225		09/15/2017	DEUTSCHE BANK SECURITIES INC		997,500	1,000,000	0	3FE
000000 00 0	TKC HOLDINGS 02/01/23		07/17/2017	CREDIT SUISSE SECURITIES USA L		897,750	897,750	0	4FE
000000 00 0	DHX MEDIA LTD TL L+375 12/22/23	A	07/07/2017	RBC DOMINION SECURITIES INC		995,000	1,000,000	0	4FE
000000 00 0	LIVE NATION ENTERTAINMENT INC 1		07/11/2017	JP MORGAN SECURITIES LTD LDN		997,500	997,500	0	3FE
000000 00 0	VENATOR MATERIALS PLC TL L+300	C	08/11/2017	JP MORGAN SECURITIES LTD LDN		1,496,250	1,500,000	0	3FE
000000 00 0	PRIME SECURITY SERVICES BORROW		06/29/2017	Tax Free Exchange		7,965,386	7,962,544	0	3FE
000000 00 0	NEXSTAR BROADCASTING INC/MISSI		08/01/2017	Tax Free Exchange		1,348,290	1,344,510	0	3FE
000000 00 0	CONSTELLATION BRANDS CANADA IN		07/21/2017	Tax Free Exchange		1,006,194	995,000	0	3FE
000000 00 0	UIC MERGER SUB INC TL +L325 07/		09/13/2017	MORGAN STANLEY & CO		997,500	1,000,000	0	4FE
000000 00 0	CANYON VALOR COMPANIES INC TL L+425		08/24/2017	DEUTSCHE BANK SECURITIES INC		4,987,500	5,000,000	0	4FE
000000 00 0	PQ CORP PQ CORP 11/04/22		08/07/2017	Tax Free Exchange		1,986,868	1,975,075	0	4FE
000000 00 0	LONE STAR FUNDS LONE STAR FUNDS		08/01/2017	Tax Free Exchange		1,686,483	1,686,483	0	1Z
000000 00 0	LONE STAR FUNDS LONE STAR FUNDS		08/01/2017	Tax Free Exchange		1,822,400	1,822,400	0	1Z
000000 00 0	BERRY GLOBAL INC 10/01/22		08/23/2017	Various		1,945,846	1,940,994	0	3FE
000000 00 0	BERRY GLOBAL INC 10/01/22		08/10/2017	Various		825,673	824,539	0	3FE
000000 00 0	GCI INC 02/02/22		08/14/2017	Tax Free Exchange		3,946,539	3,936,698	0	3FE
000000 00 0	LIMETREE BAY TERMINALS LLC 02/1		08/15/2017	Tax Free Exchange		2,009,962	1,995,000	0	3FE
000000 00 0	KRATON POLYMERS LLC 01/06/22		08/16/2017	Tax Free Exchange		1,982,720	1,966,629	0	3FE
000000 00 0	EQUINIX INC TL B 01/08/23		08/15/2017	Tax Free Exchange		1,571,080	1,571,080	0	2FE
000000 00 0	DIMORA BRANDS INC TL L+400 08/1		09/08/2017	DEUTSCHE BANK SECURITIES INC		3,960,000	4,000,000	0	4FE
000000 00 0	VISTRA OPERATIONS COMPANY LLC TLB2 L+275		08/17/2017	Tax Free Exchange		996,990	995,000	0	3FE
000000 00 0	TPF II LP 10/02/23		08/21/2017	Tax Free Exchange		2,448,488	2,441,165	0	4FE
000000 00 0	RUSSELL INVESTMENTS COMPANY PL TL-B	D	08/24/2017	Tax Free Exchange		17,975,925	17,820,000	0	3FE
000000 00 0	SABRE GLBL INC 02/22/24		08/23/2017	Tax Free Exchange		4,949,250	4,939,548	0	3FE
000000 00 0	HD Supply TL-B4 10/17/23		08/31/2017	Tax Free Exchange		3,989,140	3,970,000	0	3FE
000000 00 0	HD Supply TL-B3 08/13/21		08/31/2017	Tax Free Exchange		2,958,729	2,955,957	0	3FE
000000 00 0	PEABODY ENERGY CORP TL L+350 03		09/18/2017	Tax Free Exchange		3,077,284	3,067,698	0	4FE
G0827# BK 5	BARRATT DEVELOPMENTS PLC 2.770% 08/22/		08/22/2017	ROYAL BANK OF SCOTLAND PLC		14,246,295	14,246,295	0	2Z

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)
G0892# AA 8	BAZALGETTE TUNNEL LTD 2.860% 09/28/32		09/28/2017	DIRECT		14,789,500	14,789,500	0	2Z
G2003* AA 4	CAMPO PALOMAS FINANCE LTD 5.330% 11/15	D	08/03/2017	DNB Bank Polska S.A.		3,900,000	3,900,000	0	2FE
G9305@ AA 2	UNIVERSITY OF SUSSEX 2.760% 09/18/44		09/18/2017	LLOYDS SECURITIES		4,059,900	4,059,900	0	1Z
G9305@ AB 0	UNIVERSITY OF SUSSEX 2.780% 09/18/49		09/18/2017	LLOYDS SECURITIES		4,059,900	4,059,900	0	1Z
G9766# AD 6	WORKSPACE GROUP PLC 3.070% 08/18/25	B	08/16/2017	ROYAL BANK OF SCOTLAND PLC		3,217,875	3,217,875	0	2Z
G9766# AE 4	WORKSPACE GROUP PLC 3.190% 08/16/27	B	08/16/2017	ROYAL BANK OF SCOTLAND PLC		2,574,300	2,574,300	0	2Z
K8553* AA 0	SCANDLINES APS 2.550% 09/30/28		07/13/2017	DIRECT		20,299,120	20,299,120	0	2FE
L6232U AF 4	MALLINCKRODT INTERNATIONAL FIN	D	08/02/2017	DEUTSCHE BANK SECURITIES INC		981,331	983,791	0	3FE
N1603L AB 3	BRIGHT BIDCO BV TL L+450 03/17/	D	07/12/2017	DEUTSCHE BANK SECURITIES INC		995,000	1,000,000	0	4FE
Q0697# AF 3	AUSGRID FINANCE PTY LTD 4.857% 10/01/3		09/06/2017	BANK OF AMERICA N.A.		9,908,220	9,908,220	0	2FE
Q8718# AF 1	ECHO ENTERTAINMENT GROUP LTD 5.890% 08	D	08/22/2017	NATIONAL AUSTRALIA BANK LIMITE		21,000,000	21,000,000	0	2FE
Q9496# AA 8	WSO FINANCE PTY LTD 4.470% 08/23/29		08/23/2017	BANK OF AMERICA N.A.		4,185,146	4,185,146	0	1FE
Q9496# AB 6	WSO FINANCE PTY LTD 4.650% 08/23/32		08/23/2017	BANK OF AMERICA N.A.		4,185,146	4,185,146	0	1FE
X0032* AA 4	AIRPORT HUNGARY KFT 2.820% 07/19/27	B	07/17/2017	DIRECT		4,509,250	4,509,250	0	2Z
X0032* AB 2	AIRPORT HUNGARY KFT 3.310% 07/19/32	B	07/17/2017	DIRECT		4,509,250	4,509,250	0	2Z
X0827* AA 3	BUDAPEST AIRPORT ZRT 2.820% 07/19/27	B	07/17/2017	DIRECT		2,946,900	2,946,900	0	2Z
X0827* AB 1	BUDAPEST AIRPORT ZRT 3.310% 07/19/32	B	07/17/2017	DIRECT		2,946,900	2,946,900	0	2Z
3899999. Total - Bonds - Industrial and Miscellaneous						824,947,426	826,846,267	2,089,334	XXX
Bonds - SVO Identified Funds									
464288 51 3	ISHARES IBOXX $ HIGH YIELD COR iShares i		09/18/2017	US PHASE 1 GENERAL		44,992	0	0	4
8199999. Total - Bonds - SVO Identified Funds						44,992	0	0	XXX
8399997. Total - Bonds - Part 3						3,917,113,346	3,901,161,312	6,777,386	XXX
8399999. Total - Bonds						3,917,113,346	3,901,161,312	6,777,386	XXX
Preferred Stocks - Industrial and Miscellaneous									
128125 *3 7	CALAMOS STRATEGIC TOTAL RETURN		09/06/2017	WELLS FARGO & CO	160,000.000	4,000,000	0.00	0	RP1VFE
128125 *4 5	CALAMOS STRATEGIC TOTAL RETURN		09/06/2017	WELLS FARGO & CO	100,000.000	2,500,000	0.00	0	RP1VFE
8499999. Total - Preferred Stocks - Industrial and Miscellaneous						6,500,000	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						6,500,000	XXX	0	XXX
8999999. Total - Preferred Stocks						6,500,000	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
00287Y 10 9	ABBVIE INC		09/26/2017	PARTNERSHIP DISTRIBUTION	1,962.000	167,457	XXX	0	L
64157F 10 3	STAG FURNITURE HOLDINGS PLC		09/14/2017	PARTNERSHIP DISTRIBUTION	1,109.000	98,512	XXX	0	L
90138F 10 2	TWILIO INC		08/09/2017	PARTNERSHIP DISTRIBUTION	18,879.000	623,007	XXX	0	L
94419L 10 1	WAYFAIR INC		08/15/2017	PARTNERSHIP DISTRIBUTION	4,152.000	294,169	XXX	0	L
9099999. Total - Common Stocks - Industrial and Miscellaneous						1,183,145	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						1,183,145	XXX	0	XXX
9799999. Total - Common Stocks						1,183,145	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						7,683,145	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						3,924,796,491	XXX	6,777,386	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
233244 AH 5	US DEPT OF TRANSPORTATION 5.594% 12/07		09/07/2017	Redemption 100.0000		179,655	179,655	168,120	181,436	0	(1,782)	0	(1,782)	0	179,655	0	0	0	1,678	12/07/2021	1
31399B 8H 5	GINNIE MAE I 7.430% 01/08/23		09/01/2017	Paydown		718	718	722	721	0	(3)	0	(3)	0	718	0	0	0	35	01/08/2023	1
31599A F9 5	GINNIE MAE I 7.460% 05/01/21		07/01/2017	Various		0	627	646	630	0	(630)	0	(630)	0	0	0	0	0	20	05/01/2021	1
36179R S8 3	GOVERNMENT NATIONAL MORTGAGE A 3.000%		09/01/2017	Paydown		727,317	727,317	738,566	737,658	0	(10,343)	0	(10,343)	0	727,317	0	0	0	14,541	11/20/2045	1
36200J AM 2	GINNIE MAE I 6.000% 03/15/33		09/01/2017	Paydown		34,028	34,028	35,197	34,868	0	(840)	0	(840)	0	34,028	0	0	0	1,361	03/15/2033	1
36200Q K3 7	GINNIE MAE I 6.500% 03/15/32		09/01/2017	Paydown		316	316	322	319	0	(6)	0	(6)	0	316	0	0	0	14	03/15/2032	1
36200S TX 8	GINNIE MAE I 6.500% 10/15/31		09/01/2017	Paydown		1,459	1,459	1,481	1,473	0	(14)	0	(14)	0	1,459	0	0	0	62	10/15/2031	1
36201F UX 3	GINNIE MAE I GNMA I 7.000% 582098 7.00		09/01/2017	Paydown		1,767	1,767	1,775	1,771	0	(5)	0	(5)	0	1,767	0	0	0	83	04/15/2032	1
36201F XG 7	GINNIE MAE I 6.500% 06/15/32		09/01/2017	Paydown		1,849	1,849	1,876	1,867	0	(18)	0	(18)	0	1,849	0	0	0	81	06/15/2032	1
36201L TN 4	GINNIE MAE I 6.500% 04/15/32		09/01/2017	Paydown		36,570	36,570	37,101	36,925	0	(356)	0	(356)	0	36,570	0	0	0	1,757	04/15/2032	1
36202C 2H 5	GOVERNMENT NATIONAL MORTGAGE A 6.000%		09/01/2017	Paydown		20,994	20,994	20,233	20,492	0	502	0	502	0	20,994	0	0	0	787	04/20/2028	1
36202C 2W 2	GOVERNMENT NATIONAL MORTGAGE A 6.000%		09/01/2017	Paydown		4,628	4,628	4,466	4,524	0	104	0	104	0	4,628	0	0	0	198	05/20/2028	1
36202E 6E 4	GOVERNMENT NATIONAL MORTGAGE A GNMA II 5		09/01/2017	Paydown		418,973	418,973	425,651	424,483	0	(5,509)	0	(5,509)	0	418,973	0	0	0	13,981	06/20/2039	1
36202E S9 1	GOVERNMENT NATIONAL MORTGAGE A 5.500%		09/01/2017	Paydown		6,008	6,008	6,082	6,068	0	(60)	0	(60)	0	6,008	0	0	0	222	05/20/2038	1
36202E VP 1	GOVERNMENT NATIONAL MORTGAGE A 6.000%		09/01/2017	Paydown		11,660	11,660	11,629	11,629	0	31	0	31	0	11,660	0	0	0	466	08/20/2038	1
36202S BC 1	GINNIE MAE I 6.000% 01/15/33		09/01/2017	Paydown		122	122	125	125	0	(3)	0	(3)	0	122	0	0	0	5	01/15/2033	1
36203B J5 4	GINNIE MAE I 7.000% 12/15/22		09/01/2017	Paydown		247	247	238	243	0	3	0	3	0	247	0	0	0	11	12/15/2022	1
36203C KE 1	GINNIE MAE I 7.500% 11/15/23		09/01/2017	Paydown		131	131	132	132	0	0	0	0	0	131	0	0	0	6	11/15/2023	1
36203C LK 6	GINNIE MAE I 7.000% 01/15/24		09/01/2017	Paydown		102	102	100	101	0	0	0	0	0	102	0	0	0	5	01/15/2024	1
36203C NC 2	GINNIE MAE I 7.000% 09/15/23		09/01/2017	Paydown		84	84	81	83	0	0	0	0	0	84	0	0	0	3	09/15/2023	1
36203C SF 0	GINNIE MAE I 6.500% 05/15/23		09/01/2017	Paydown		1,288	1,288	1,241	1,265	0	22	0	22	0	1,288	0	0	0	55	05/15/2023	1
36203C VH 2	GINNIE MAE I 7.000% 11/15/23		09/01/2017	Paydown		24	24	24	24	0	0	0	0	0	24	0	0	0	0	11/15/2023	1
36203D FQ 8	GINNIE MAE I 7.000% 09/15/23		09/01/2017	Paydown		11	11	9	9	0	0	0	0	0	11	0	0	0	0	09/15/2023	1
36203D GU 8	GINNIE MAE I 7.000% 12/15/23		09/01/2017	Paydown		40	40	39	39	0	0	0	0	0	40	0	0	0	3	12/15/2023	1
36203E 6N 3	GINNIE MAE I 6.500% 08/15/23		09/01/2017	Paydown		658	658	633	646	0	12	0	12	0	658	0	0	0	29	08/15/2023	1
36203F YQ 2	GINNIE MAE I 6.500% 08/15/23		09/01/2017	Paydown		90	90	87	87	0	3	0	3	0	90	0	0	0	3	08/15/2023	1
36203G 5B 5	GINNIE MAE I 7.000% 08/15/23		09/01/2017	Paydown		504	504	487	496	0	8	0	8	0	504	0	0	0	26	08/15/2023	1
36203H G3 9	GINNIE MAE I 7.000% 07/15/23		09/01/2017	Paydown		23	23	21	21	0	0	0	0	0	23	0	0	0	0	07/15/2023	1
36203H RN 3	GINNIE MAE I 7.000% 09/15/23		09/01/2017	Paydown		81	81	78	78	0	1	0	1	0	81	0	0	0	4	09/15/2023	1
36203J XE 2	GINNIE MAE I 7.000% 08/15/23		09/01/2017	Paydown		24	24	24	24	0	0	0	0	0	24	0	0	0	0	08/15/2023	1
36203K HQ 0	GINNIE MAE I 7.000% 12/15/23		09/01/2017	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	1	12/15/2023	1
36203K K6 0	GINNIE MAE I 7.000% 01/15/24		09/01/2017	Paydown		22	22	22	22	0	0	0	0	0	22	0	0	0	0	01/15/2024	1
36203L RC 8	GINNIE MAE I 7.000% 07/15/23		09/01/2017	Paydown		39	39	36	38	0	0	0	0	0	39	0	0	0	2	07/15/2023	1
36203M B9 0	GINNIE MAE I 7.000% 05/15/24		09/01/2017	Paydown		27	27	27	27	0	0	0	0	0	27	0	0	0	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		09/01/2017.	Paydown		165	165	163	164	0	0	0	0	0	165	0	0	0	8	12/15/2023.	1
36203Q FH 9	GINNIE MAE I 7.000% 08/15/23		09/01/2017.	Paydown		30	30	27	28	0	0	0	0	0	30	0	0	0	1	08/15/2023.	1
36203Q JS 1	GINNIE MAE I 7.000% 05/15/24		09/01/2017.	Paydown		349	349	345	346	0	2	0	2	0	349	0	0	0	16	05/15/2024.	1
36203R MW 6	GINNIE MAE I 6.500% 05/15/23		09/01/2017.	Paydown		504	504	486	495	0	9	0	9	0	504	0	0	0	21	05/15/2023.	1
36203R YD 5	GINNIE MAE I 7.500% 05/15/23		09/01/2017.	Paydown		780	780	785	781	0	(1)	0	(1)	0	780	0	0	0	44	05/15/2023.	1
36203S 4K 0	GINNIE MAE I 7.000% 08/15/23		09/01/2017.	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	1	08/15/2023.	1
36203S XB 8	GINNIE MAE I 7.000% 09/15/23		09/01/2017.	Paydown		33	33	31	33	0	0	0	0	0	33	0	0	0	1	09/15/2023.	1
36203T HT 5	GINNIE MAE I 7.000% 07/15/23		09/01/2017.	Paydown		24	24	24	24	0	0	0	0	0	24	0	0	0	0	07/15/2023.	1
36203T NB 7	GINNIE MAE I 7.000% 09/15/23		09/01/2017.	Paydown		33	33	30	32	0	0	0	0	0	33	0	0	0	1	09/15/2023.	1
36203U CN 0	GINNIE MAE I 7.500% 09/15/23		09/01/2017.	Paydown		127	127	129	128	0	0	0	0	0	127	0	0	0	6	09/15/2023.	1
36203U H6 2	GINNIE MAE I 7.000% 12/15/23		07/01/2017.	Paydown		660	660	634	647	0	13	0	13	0	660	0	0	0	27	12/15/2023.	1
36203V DE 7	GINNIE MAE I 7.000% 11/15/23		09/01/2017.	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	0	11/15/2023.	1
36203V U3 2	GINNIE MAE I 7.000% 07/15/23		09/01/2017.	Paydown		63	63	60	63	0	0	0	0	0	63	0	0	0	3	07/15/2023.	1
36203V U5 7	GINNIE MAE I 7.000% 07/15/23		09/01/2017.	Paydown		75	75	72	74	0	0	0	0	0	75	0	0	0	3	07/15/2023.	1
36203V W9 7	GINNIE MAE I 7.000% 02/15/24		09/01/2017.	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	0	02/15/2024.	1
36203W 2E 7	GINNIE MAE I 7.000% 02/15/22		09/01/2017.	Paydown		136	136	132	135	0	3	0	3	0	136	0	0	0	6	02/15/2022.	1
36203W 2J 6	GINNIE MAE I 7.000% 03/15/22		09/01/2017.	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	03/15/2022.	1
36203W 3C 0	GINNIE MAE I 7.000% 08/15/23		09/01/2017.	Paydown		17	17	15	15	0	0	0	0	0	17	0	0	0	0	08/15/2023.	1
36203W PX 0	GINNIE MAE I 7.000% 06/15/24		09/01/2017.	Paydown		67	67	66	66	0	0	0	0	0	67	0	0	0	3	06/15/2024.	1
36203W QV 3	GINNIE MAE I 7.000% 09/15/23		09/01/2017.	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	0	09/15/2023.	1
36203Y ER 1	GINNIE MAE I 7.000% 09/15/23		09/01/2017.	Paydown		27	27	26	27	0	0	0	0	0	27	0	0	0	0	09/15/2023.	1
36203Y JN 5	GINNIE MAE I 7.000% 08/15/23		09/01/2017.	Paydown		2,252	2,252	2,177	2,217	0	35	0	35	0	2,252	0	0	0	118	08/15/2023.	1
36204A PF 6	GINNIE MAE I 7.000% 08/15/23		09/01/2017.	Paydown		75	75	73	74	0	0	0	0	0	75	0	0	0	3	08/15/2023.	1
36204A PV 1	GINNIE MAE I 7.000% 08/15/23		09/01/2017.	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	0	08/15/2023.	1
36204A UY 9	GINNIE MAE I 7.000% 09/15/23		09/01/2017.	Paydown		27	27	27	27	0	0	0	0	0	27	0	0	0	0	09/15/2023.	1
36204C MV 0	GINNIE MAE I 7.000% 11/15/23		09/01/2017.	Paydown		81	81	78	81	0	0	0	0	0	81	0	0	0	3	11/15/2023.	1
36204D LL 1	GINNIE MAE I 7.000% 02/15/24		09/01/2017.	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	0	02/15/2024.	1
36204F VF 8	GINNIE MAE I 7.000% 10/15/23		09/01/2017.	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	0	10/15/2023.	1
36204G GL 0	GINNIE MAE I 7.000% 10/15/23		09/01/2017.	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	10/15/2023.	1
36204G ZK 1	GINNIE MAE I 7.000% 12/15/23		09/01/2017.	Paydown		147	147	142	144	0	3	0	3	0	147	0	0	0	7	12/15/2023.	1
36204H 6E 5	GINNIE MAE I 7.000% 10/15/23		09/01/2017.	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	0	10/15/2023.	1
36204J N6 9	GINNIE MAE I 7.000% 02/15/24		09/01/2017.	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	1	02/15/2024.	1
36204L VC 2	GINNIE MAE I 7.000% 04/15/22		09/01/2017.	Paydown		131	131	127	130	0	3	0	3	0	131	0	0	0	6	04/15/2022.	1
36204L X3 0	GINNIE MAE I 7.000% 11/15/23		09/01/2017.	Paydown		18	18	15	16	0	0	0	0	0	18	0	0	0	0	11/15/2023.	1
36204M MB 2	GINNIE MAE I 7.000% 12/15/23		09/01/2017.	Paydown		24	24	24	24	0	0	0	0	0	24	0	0	0	0	12/15/2023.	1
36204R N8 7	GINNIE MAE I 7.500% 09/15/25		09/01/2017.	Paydown		51	51	49	50	0	0	0	0	0	51	0	0	0	3	09/15/2025.	1
36204W QL 4	GINNIE MAE I 7.000% 01/15/24		09/01/2017.	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	01/15/2024.	1
36204Y AY 9	GINNIE MAE I 7.000% 08/15/25		09/01/2017.	Paydown		159	159	157	158	0	0	0	0	0	159	0	0	0	7	08/15/2025.	1
36205A 5H 3	GINNIE MAE I 7.000% 05/15/24		09/01/2017.	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	05/15/2024.	1
36205A NF 7	GINNIE MAE I 7.000% 09/15/25		09/01/2017.	Paydown		610	610	602	605	0	6	0	6	0	610	0	0	0	29	09/15/2025.	1
36205B HR 6	GINNIE MAE I 7.000% 05/15/24		09/01/2017.	Paydown		75	75	74	75	0	0	0	0	0	75	0	0	0	3	05/15/2024.	1
36205C 6H 8	GINNIE MAE I 7.000% 09/15/25		09/01/2017.	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	09/15/2025.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
36205D AZ 1	GINNIE MAE I 7.000% 09/15/25		09/01/2017.	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	09/15/2025.	1
36205F Z7 1	GINNIE MAE I 7.000% 09/15/25		09/01/2017.	Paydown		345	345	340	342	0	3	0	3	0	345	0	0	0	16	09/15/2025.	1
36205M FZ 6	GINNIE MAE I 7.000% 09/15/25		09/01/2017.	Paydown		18,743	18,743	18,492	18,593	0	151	0	151	0	18,743	0	0	0	769	09/15/2025.	1
36205P Y4 7	GINNIE MAE I 7.000% 09/15/25		09/01/2017.	Paydown		235	235	232	233	0	3	0	3	0	235	0	0	0	11	09/15/2025.	1
36205Q 4W 6	GINNIE MAE I 7.000% 07/15/25		09/01/2017.	Paydown		27	27	27	27	0	0	0	0	0	27	0	0	0	0	07/15/2025.	1
36205R L4 7	GINNIE MAE I 7.000% 09/15/25		09/01/2017.	Paydown		219	219	216	218	0	3	0	3	0	219	0	0	0	10	09/15/2025.	1
36205R L6 2	GINNIE MAE I 7.000% 09/15/25		09/01/2017.	Paydown		24	24	24	24	0	0	0	0	0	24	0	0	0	0	09/15/2025.	1
36205R TF 4	GINNIE MAE I 7.000% 08/15/25		09/01/2017.	Paydown		807	807	797	801	0	6	0	6	0	807	0	0	0	38	08/15/2025.	1
36206A PL 1	GINNIE MAE I 7.500% 11/15/25		09/01/2017.	Paydown		78	78	75	76	0	0	0	0	0	78	0	0	0	3	11/15/2025.	1
36206B WG 2	GINNIE MAE I 7.000% 09/15/25		09/01/2017.	Paydown		46	46	45	45	0	0	0	0	0	46	0	0	0	3	09/15/2025.	1
36206E 3P 8	GINNIE MAE I 7.000% 09/15/25		09/01/2017.	Paydown		45	45	44	45	0	0	0	0	0	45	0	0	0	3	09/15/2025.	1
36206E CP 8	GINNIE MAE I 7.000% 09/15/25		09/01/2017.	Paydown		42	42	42	42	0	0	0	0	0	42	0	0	0	3	09/15/2025.	1
36206E FZ 3	GINNIE MAE I 7.000% 09/15/25		09/01/2017.	Paydown		360	360	355	357	0	3	0	3	0	360	0	0	0	17	09/15/2025.	1
36206F LU 4	GINNIE MAE I 7.000% 09/15/25		09/01/2017.	Paydown		36	36	35	36	0	0	0	0	0	36	0	0	0	2	09/15/2025.	1
36206F RC 8	GINNIE MAE I 7.000% 08/15/25		09/01/2017.	Paydown		131	131	129	130	0	0	0	0	0	131	0	0	0	6	08/15/2025.	1
36206F RJ 3	GINNIE MAE I 7.000% 08/15/25		09/01/2017.	Paydown		101	101	99	100	0	0	0	0	0	101	0	0	0	5	08/15/2025.	1
36206F SE 3	GINNIE MAE I 7.000% 09/15/25		09/01/2017.	Paydown		54	54	51	52	0	0	0	0	0	54	0	0	0	3	09/15/2025.	1
36206J FS 8	GINNIE MAE I 7.000% 08/15/25		09/01/2017.	Paydown		193	193	191	192	0	1	0	1	0	193	0	0	0	9	08/15/2025.	1
36206J YG 3	GINNIE MAE I 7.000% 08/15/25		09/01/2017.	Paydown		129	129	127	128	0	0	0	0	0	129	0	0	0	6	08/15/2025.	1
36206K BY 6	GINNIE MAE I 7.000% 09/15/25		09/01/2017.	Paydown		357	357	352	354	0	3	0	3	0	357	0	0	0	17	09/15/2025.	1
36206K GY 1	GINNIE MAE I 7.000% 08/15/25		09/01/2017.	Paydown		74	74	72	73	0	0	0	0	0	74	0	0	0	3	08/15/2025.	1
36206K HA 2	GINNIE MAE I 7.000% 09/15/25		09/01/2017.	Paydown		30	30	27	28	0	0	0	0	0	30	0	0	0	1	09/15/2025.	1
36206L AJ 8	GINNIE MAE I 7.000% 08/15/25		09/01/2017.	Paydown		30	30	29	30	0	0	0	0	0	30	0	0	0	2	08/15/2025.	1
36206L BY 4	GINNIE MAE I 7.000% 09/15/25		09/01/2017.	Paydown		278	278	274	276	0	3	0	3	0	278	0	0	0	13	09/15/2025.	1
36206L CQ 0	GINNIE MAE I 7.000% 09/15/25		09/01/2017.	Paydown		242	242	238	239	0	3	0	3	0	242	0	0	0	11	09/15/2025.	1
36206L DA 4	GINNIE MAE I 7.000% 09/15/25		09/01/2017.	Paydown		226	226	223	224	0	3	0	3	0	226	0	0	0	11	09/15/2025.	1
36206L PU 7	GINNIE MAE I 7.000% 08/15/25		09/01/2017.	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	0	08/15/2025.	1
36206L SJ 9	GINNIE MAE I 7.000% 09/15/25		09/01/2017.	Paydown		255	255	250	253	0	2	0	2	0	255	0	0	0	12	09/15/2025.	1
36206M PP 6	GINNIE MAE I 7.000% 08/15/25		09/01/2017.	Paydown		75	75	75	75	0	0	0	0	0	75	0	0	0	3	08/15/2025.	1
36206M PQ 4	GINNIE MAE I 7.000% 09/15/25		09/01/2017.	Paydown		107	107	105	106	0	0	0	0	0	107	0	0	0	5	09/15/2025.	1
36206N C4 5	GINNIE MAE I 7.000% 09/15/25		09/01/2017.	Paydown		41	41	39	39	0	0	0	0	0	41	0	0	0	3	09/15/2025.	1
36206P AF 7	GINNIE MAE I 7.500% 12/15/25		09/01/2017.	Paydown		27	27	25	27	0	0	0	0	0	27	0	0	0	0	12/15/2025.	1
36206P PG 9	GINNIE MAE I 7.500% 01/15/26		09/01/2017.	Paydown		39	39	39	39	0	0	0	0	0	39	0	0	0	3	01/15/2026.	1
36206P WY 2	GINNIE MAE I 7.000% 09/15/25		09/01/2017.	Paydown		78	78	77	78	0	0	0	0	0	78	0	0	0	3	09/15/2025.	1
36206Q K2 3	GINNIE MAE I 7.500% 06/15/26		09/01/2017.	Paydown		53	53	51	51	0	0	0	0	0	53	0	0	0	3	06/15/2026.	1
36206R FW 1	GINNIE MAE I 7.000% 09/15/25		09/01/2017.	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	09/15/2025.	1
36206S JX 3	GINNIE MAE I 7.000% 09/15/25		09/01/2017.	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	0	09/15/2025.	1
36206U NA 3	GINNIE MAE I 7.500% 02/15/26		09/01/2017.	Paydown		396	396	392	393	0	3	0	3	0	396	0	0	0	20	02/15/2026.	1
36206U W6 2	GINNIE MAE I 7.500% 05/15/26		09/01/2017.	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	2	05/15/2026.	1
36206W Z4 0	GINNIE MAE I 7.500% 06/15/26		09/01/2017.	Paydown		55	55	55	55	0	0	0	0	0	55	0	0	0	3	06/15/2026.	1
36207A K3 5	GINNIE MAE I 7.500% 06/15/26		09/01/2017.	Paydown		36	36	36	36	0	0	0	0	0	36	0	0	0	3	06/15/2026.	1
36207L H3 5	GINNIE MAE I 7.000% 03/15/31		09/01/2017.	Paydown		25	25	25	25	0	0	0	0	0	25	0	0	0	0	03/15/2031.	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
36210R G6 1	GINNIE MAE I 6.000% 11/15/31	..	09/01/2017.	Paydown		112	112	113	113	0	0	0	0	0	112	0	0	0	5	11/15/2031.	1
36212V BT 5	GINNIE MAE I 7.000% 12/15/30	..	08/01/2017.	Paydown		1,854	1,854	1,884	1,872	0	(18)	0	(18)	0	1,854	0	0	0	82	12/15/2030.	1
36213C J5 0	GINNIE MAE I GNMA I 7.000% 550284 7.00	..	09/01/2017.	Paydown		31	31	31	31	0	0	0	0	0	31	0	0	0	1	08/15/2031.	1
36213E W6 9	GINNIE MAE I 6.500% 03/15/32	..	09/01/2017.	Paydown		2,323	2,323	2,358	2,347	0	(22)	0	(22)	0	2,323	0	0	0	99	03/15/2032.	1
36213F H5 5	GINNIE MAE I 6.000% 12/15/32	..	09/01/2017.	Paydown		3,649	3,649	3,667	3,660	0	(10)	0	(10)	0	3,649	0	0	0	130	12/15/2032.	1
36213F K9 3	GINNIE MAE I 6.000% 01/15/33	..	09/01/2017.	Paydown		32,146	32,146	33,267	32,953	0	(806)	0	(806)	0	32,146	0	0	0	1,420	01/15/2033.	1
362161 MC 2	GINNIE MAE I 7.000% 05/15/23	..	09/01/2017.	Paydown		36	36	36	36	0	0	0	0	0	36	0	0	0	2	05/15/2023.	1
362162 AB 5	GINNIE MAE I 9.000% 10/15/19	..	09/01/2017.	Paydown		273	273	263	270	0	3	0	3	0	273	0	0	0	16	10/15/2019.	1
362169 EN 0	GINNIE MAE I 10.500% 12/15/19	..	09/01/2017.	Paydown		672	672	693	675	0	(3)	0	(3)	0	672	0	0	0	48	12/15/2019.	1
36216L PW 1	GINNIE MAE I 9.500% 03/15/19	..	09/01/2017.	Paydown		74	74	72	73	0	0	0	0	0	74	0	0	0	5	03/15/2019.	1
36217L H5 8	GINNIE MAE I 9.500% 01/15/20	..	09/01/2017.	Paydown		1,214	1,214	1,282	1,227	0	(12)	0	(12)	0	1,214	0	0	0	77	01/15/2020.	1
36217R EZ 2	GINNIE MAE I 9.000% 10/15/19	..	09/01/2017.	Paydown		262	262	257	260	0	3	0	3	0	262	0	0	0	16	10/15/2019.	1
36218K 6H 5	GINNIE MAE I 9.000% 07/15/17	..	07/01/2017.	Paydown		20	20	21	20	0	0	0	0	0	20	0	0	0	1	07/15/2017.	1
36218M DZ 3	GINNIE MAE I 9.500% 11/15/19	..	09/01/2017.	Paydown		116	116	116	116	0	0	0	0	0	116	0	0	0	7	11/15/2019.	1
362195 PT 0	GINNIE MAE I 9.000% 02/15/20	..	09/01/2017.	Paydown		1,089	1,089	1,082	1,084	0	4	0	4	0	1,089	0	0	0	66	02/15/2020.	1
362198 DC 4	GINNIE MAE I 9.500% 05/15/19	..	09/01/2017.	Paydown		45	45	42	45	0	0	0	0	0	45	0	0	0	3	05/15/2019.	1
36219F 3J 4	GINNIE MAE I 10.500% 08/15/18	..	09/01/2017.	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	08/15/2018.	1
36219G QA 6	GINNIE MAE I 9.000% 05/15/18	..	09/01/2017.	Paydown		1,331	1,331	1,306	1,324	0	6	0	6	0	1,331	0	0	0	80	05/15/2018.	1
36219P XR 1	GINNIE MAE I 9.000% 05/15/18	..	09/01/2017.	Paydown		1,584	1,584	1,530	1,572	0	12	0	12	0	1,584	0	0	0	96	05/15/2018.	1
36219S TF 6	GINNIE MAE I 9.500% 02/15/20	..	09/01/2017.	Paydown		152	152	149	151	0	0	0	0	0	152	0	0	0	10	02/15/2020.	1
36219V ST 0	GINNIE MAE I 10.500% 12/15/18	..	09/01/2017.	Paydown		142	142	146	142	0	0	0	0	0	142	0	0	0	10	12/15/2018.	1
36219W NB 2	GINNIE MAE I 10.500% 07/15/19	..	09/01/2017.	Paydown		217	217	224	218	0	0	0	0	0	217	0	0	0	15	07/15/2019.	1
36219W ZS 2	GINNIE MAE I 9.500% 01/15/19	..	09/01/2017.	Paydown		678	678	653	672	0	6	0	6	0	678	0	0	0	42	01/15/2019.	1
362200 GT 8	GINNIE MAE I 9.500% 07/15/20	..	09/01/2017.	Paydown		6	6	8	6	0	0	0	0	0	6	0	0	0	0	07/15/2020.	1
36220B 6N 8	GINNIE MAE I 10.500% 06/15/19	..	09/01/2017.	Paydown		40	40	42	40	0	0	0	0	0	40	0	0	0	3	06/15/2019.	1
36220E UR 6	GINNIE MAE I 9.500% 09/15/19	..	09/01/2017.	Paydown		33	33	36	33	0	0	0	0	0	33	0	0	0	3	09/15/2019.	1
36220F AB 0	GINNIE MAE I 9.500% 10/15/19	..	09/01/2017.	Paydown		53	53	54	53	0	0	0	0	0	53	0	0	0	3	10/15/2019.	1
36220F BM 5	GINNIE MAE I 10.500% 07/15/19	..	09/01/2017.	Paydown		24	24	24	24	0	0	0	0	0	24	0	0	0	2	07/15/2019.	1
36220H PV 6	GINNIE MAE I 9.500% 08/15/19	..	09/01/2017.	Paydown		372	372	375	372	0	0	0	0	0	372	0	0	0	24	08/15/2019.	1
36220H SJ 0	GINNIE MAE I 9.500% 08/15/19	..	09/01/2017.	Paydown		45	45	48	45	0	0	0	0	0	45	0	0	0	3	08/15/2019.	1
36220J QZ 2	GINNIE MAE I 9.000% 12/15/19	..	09/01/2017.	Paydown		188	188	185	187	0	0	0	0	0	188	0	0	0	11	12/15/2019.	1
36220J R8 1	GINNIE MAE I 9.000% 01/15/20	..	09/01/2017.	Paydown		146	146	149	146	0	0	0	0	0	146	0	0	0	9	01/15/2020.	1
36220L Z3 8	GINNIE MAE I 9.000% 09/15/19	..	09/01/2017.	Paydown		857	857	839	851	0	6	0	6	0	857	0	0	0	51	09/15/2019.	1
36220N AT 4	GINNIE MAE I 9.500% 12/15/19	..	09/01/2017.	Paydown		24	24	27	24	0	0	0	0	0	24	0	0	0	2	12/15/2019.	1
36220P D6 6	GINNIE MAE I 9.000% 02/15/20	..	09/01/2017.	Paydown		4,451	4,451	4,421	4,431	0	20	0	20	0	4,451	0	0	0	298	02/15/2020.	1
36220P GK 2	GINNIE MAE I 9.500% 04/15/20	..	09/01/2017.	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	04/15/2020.	1
36220U A9 2	GINNIE MAE I 9.000% 04/15/20	..	09/01/2017.	Paydown		45	45	45	45	0	0	0	0	0	45	0	0	0	3	04/15/2020.	1
36220V C2 3	GINNIE MAE I 8.500% 04/15/20	..	09/01/2017.	Paydown		202	202	188	199	0	3	0	3	0	202	0	0	0	11	04/15/2020.	1
36220V LZ 0	GINNIE MAE I 9.000% 06/15/20	..	09/01/2017.	Paydown		566	566	547	560	0	6	0	6	0	566	0	0	0	34	06/15/2020.	1
36220V R9 2	GINNIE MAE I 9.500% 05/15/20	..	09/01/2017.	Paydown		66	66	70	67	0	0	0	0	0	66	0	0	0	4	05/15/2020.	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)
36220Y 6P 3	GINNIE MAE I 9.500% 10/15/20		09/01/2017	Paydown		17	17	15	17	0	0	0	0	0	17	0	0	0	0	10/15/2020	1
36220Y YT 4	GINNIE MAE I 9.500% 09/15/20		09/01/2017	Paydown		91	91	96	93	0	0	0	0	0	91	0	0	0	6	09/15/2020	1
36223D 6X 9	GINNIE MAE I 8.500% 06/15/21		09/01/2017	Paydown		82	82	84	83	0	0	0	0	0	82	0	0	0	5	06/15/2021	1
36223G UA 5	GINNIE MAE I 9.500% 07/15/21		09/01/2017	Paydown		63	63	66	64	0	0	0	0	0	63	0	0	0	4	07/15/2021	1
36223H EH 6	GINNIE MAE I 8.500% 07/15/21		09/01/2017	Paydown		27	27	24	24	0	0	0	0	0	27	0	0	0	1	07/15/2021	1
36223J AH 6	GINNIE MAE I 9.500% 08/15/21		09/01/2017	Paydown		33	33	33	33	0	0	0	0	0	33	0	0	0	3	08/15/2021	1
36223J DR 1	GINNIE MAE I 9.500% 07/15/21		09/01/2017	Paydown		279	279	294	283	0	(3)	0	(3)	0	279	0	0	0	18	07/15/2021	1
36223M GE 0	GINNIE MAE I 8.500% 09/15/21		09/01/2017	Paydown		233	233	239	235	0	(3)	0	(3)	0	233	0	0	0	13	09/15/2021	1
36223M XL 5	GINNIE MAE I 8.500% 12/15/21		09/01/2017	Paydown		54	54	54	54	0	0	0	0	0	54	0	0	0	3	12/15/2021	1
36223N CH 5	GINNIE MAE I 8.500% 11/15/21		09/01/2017	Paydown		109	109	102	106	0	3	0	3	0	109	0	0	0	6	11/15/2021	1
36223Q RW 9	GINNIE MAE I 8.500% 11/15/21		09/01/2017	Paydown		460	460	429	449	0	12	0	12	0	460	0	0	0	27	11/15/2021	1
36223R ZU 2	GINNIE MAE I 8.500% 01/15/22		09/01/2017	Paydown		12	12	15	13	0	0	0	0	0	12	0	0	0	0	01/15/2022	1
36223S AD 5	GINNIE MAE I 8.500% 05/15/22		09/01/2017	Paydown		380	380	391	384	0	(3)	0	(3)	0	380	0	0	0	22	05/15/2022	1
36223U JK 5	GINNIE MAE I 8.500% 11/15/21		09/01/2017	Paydown		100	100	93	98	0	3	0	3	0	100	0	0	0	6	11/15/2021	1
36223W 4N 1	GINNIE MAE I 8.500% 02/15/22		09/01/2017	Paydown		806	806	830	813	0	(7)	0	(7)	0	806	0	0	0	46	02/15/2022	1
36223Y 5B 2	GINNIE MAE I 8.500% 04/15/22		09/01/2017	Paydown		465	465	479	471	0	(5)	0	(5)	0	465	0	0	0	27	04/15/2022	1
36223Y QM 5	GINNIE MAE I 7.000% 08/15/23		09/01/2017	Paydown		51	51	49	51	0	0	0	0	0	51	0	0	0	3	08/15/2023	1
36224A J2 8	GINNIE MAE I 8.500% 05/15/22		09/01/2017	Paydown		391	391	401	394	0	(3)	0	(3)	0	391	0	0	0	22	05/15/2022	1
36224C UP 0	GINNIE MAE I 8.500% 05/15/22		09/01/2017	Paydown		40	40	42	41	0	0	0	0	0	40	0	0	0	3	05/15/2022	1
36224D R6 4	GINNIE MAE I 9.500% 04/15/22		09/01/2017	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	0	04/15/2022	1
36224D XG 5	GINNIE MAE I 7.000% 12/15/23		09/01/2017	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	12/15/2023	1
36224H FS 0	GINNIE MAE I 8.500% 05/15/22		09/01/2017	Paydown		205	205	211	206	0	(3)	0	(3)	0	205	0	0	0	12	05/15/2022	1
36224H V6 0	GINNIE MAE I 9.500% 05/15/22		09/01/2017	Paydown		84	84	89	86	0	0	0	0	0	84	0	0	0	6	05/15/2022	1
36224L NW 3	GINNIE MAE I 7.000% 08/15/23		09/01/2017	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	0	08/15/2023	1
36224L S3 2	GINNIE MAE I 7.000% 12/15/22		09/01/2017	Paydown		298	298	288	294	0	3	0	3	0	298	0	0	0	14	12/15/2022	1
36224M 7D 1	GINNIE MAE I 7.000% 06/15/23		09/01/2017	Paydown		74	74	71	71	0	0	0	0	0	74	0	0	0	3	06/15/2023	1
36224P 2M 9	GINNIE MAE I 7.500% 08/15/25		09/01/2017	Paydown		84	84	82	83	0	1	0	1	0	84	0	0	0	4	08/15/2025	1
36224T MU 1	GINNIE MAE I 7.500% 03/15/23		09/01/2017	Paydown		239	239	242	241	0	0	0	0	0	239	0	0	0	13	03/15/2023	1
36224U J5 7	GINNIE MAE I 7.000% 07/15/23		09/01/2017	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	07/15/2023	1
36224W RM 7	GINNIE MAE I 7.500% 05/15/23		09/01/2017	Paydown		121	121	123	121	0	0	0	0	0	121	0	0	0	6	05/15/2023	1
36224X PY 1	GINNIE MAE I 7.000% 02/15/23		09/01/2017	Paydown		77	77	74	76	0	1	0	1	0	77	0	0	0	4	02/15/2023	1
36224Y YS 2	GINNIE MAE I 7.500% 03/15/23		09/01/2017	Paydown		33	33	33	33	0	0	0	0	0	33	0	0	0	2	03/15/2023	1
36225A GM 6	GINNIE MAE I 7.000% 07/15/25		09/01/2017	Paydown		262	262	259	260	0	3	0	3	0	262	0	0	0	13	07/15/2025	1
36225B ND 6	GINNIE MAE I 6.500% 05/15/31		09/01/2017	Paydown		70,697	70,697	71,900	71,588	0	(891)	0	(891)	0	70,697	0	0	0	3,001	05/15/2031	1
36225C C9 5	GOVERNMENT NATIONAL MORTGAGE A 2.125%		09/01/2017	Paydown		1,420	1,420	1,442	1,420	0	0	0	0	0	1,420	0	0	0	20	06/01/2027	1
36225C DM 5	GOVERNMENT NATIONAL MORTGAGE A 2.125%		09/01/2017	Paydown		617	617	624	617	0	0	0	0	0	617	0	0	0	9	07/01/2027	1
36241K HR 2	GINNIE MAE I 6.000% 06/15/20		09/01/2017	Paydown		81,309	81,309	82,021	81,425	0	(116)	0	(116)	0	81,309	0	0	0	3,247	06/15/2020	1
36241K LQ 9	GINNIE MAE I 5.500% 01/15/37		09/01/2017	Paydown		32,722	32,722	32,958	32,922	0	(198)	0	(198)	0	32,722	0	0	0	1,196	01/15/2037	1
36292C BU 7	GINNIE MAE I 6.000% 07/15/35		09/01/2017	Paydown		9,214	9,214	9,165	9,170	0	43	0	43	0	9,214	0	0	0	368	07/15/2035	1
36292L EX 8	GINNIE MAE I 6.000% 06/15/36		09/01/2017	Paydown		1,650	1,650	1,675	1,670	0	(21)	0	(21)	0	1,650	0	0	0	65	06/15/2036	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36296D YU 6	GINNIE MAE I 5.500% 05/15/38		09/01/2017	Paydown		72,494	72,494	73,285	73,133	0	(641)	0	(641)	0	72,494	0	0	0	2,384	05/15/2038	1
38373Q MZ 1	GNMA_03-37 5.500% 05/01/33		09/01/2017	Paydown		290,552	290,552	284,060	287,091	0	3,460	0	3,460	0	290,552	0	0	0	10,344	05/01/2033	1
38373T 3U 7	GOVERNMENT NATIONAL MORTGAGE A		09/30/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	7,982	02/01/2032	1
38374C CC 3	GOVERNMENT NATIONAL MORTGAGE A 5.500%		09/01/2017	Paydown		569,967	569,967	527,032	555,440	0	14,527	0	14,527	0	569,967	0	0	0	21,056	09/01/2033	1
38374C YN 5	GOVERNMENT NATIONAL MORTGAGE A 5.500%		09/01/2017	Paydown		130,987	130,987	124,831	128,582	0	2,405	0	2,405	0	130,987	0	0	0	4,838	10/01/2033	1
38374F X5 8	GNMA_04-21 5.000% 04/01/34		09/01/2017	Paydown		385,247	385,247	362,252	372,132	0	13,113	0	13,113	0	385,247	0	0	0	12,922	04/01/2034	1
38374H PY 0	GNMA_04-54 5.500% 07/01/34		09/01/2017	Paydown		870,506	870,506	851,804	860,336	0	10,171	0	10,171	0	870,506	0	0	0	31,937	07/01/2034	1
38374M MC 0	GOVERNMENT NATIONAL MORTGAGE A 5.500%		09/01/2017	Paydown		462,435	462,435	410,592	444,314	0	18,121	0	18,121	0	462,435	0	0	0	16,781	12/01/2035	1
38375J XK 6	GOVERNMENT NATIONAL MORTGAGE A 5.500%		09/01/2017	Paydown		877,876	877,876	876,436	876,436	0	1,440	0	1,440	0	877,876	0	0	0	31,893	04/01/2037	1
38378J L2 6	GNMA_13-34		09/30/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(2,591)	03/01/2043	1
83162C TX 1	SMALL BUSINESS ADMINISTRATION 4.090% 0		09/01/2017	Paydown		117,535	117,535	117,535	117,535	0	0	0	0	0	117,535	0	0	0	5,088	03/01/2031	1
911760 KE 5	VENDEE MORTGAGE TRUST VENDE_97 7.500%		09/01/2017	Paydown		144,816	144,816	142,363	144,119	0	699	0	699	0	144,816	0	0	0	7,133	02/01/2027	1
91203* 9S 5	FHA PROJECT LOAN 7.620% 04/07/25		09/01/2017	Paydown		14,213	14,213	13,968	14,043	0	171	0	171	0	14,213	0	0	0	1,477	04/07/2025	1
912828 2K 5	UNITED STATES TREASURY 1.375% 07/31/19		08/23/2017	Various		200,244,153	200,000,000	200,031,250	0	0	(945)	0	(945)	0	200,030,305	0	213,849	213,849	168,068	07/31/2019	1
912828 H9 4	UNITED STATES TREASURY 1.000% 02/15/18		08/18/2017	Various		3,997,805	4,000,000	4,001,102	4,001,089	0	(615)	0	(615)	0	4,000,475	0	(2,670)	(2,670)	40,652	02/15/2018	1
912828 K8 2	UNITED STATES TREASURY 1.000% 08/15/18		08/18/2017	JP MORGAN SECURITIES LTD LDN		6,983,853	7,000,000	6,986,342	0	0	2,854	0	2,854	0	6,989,196	0	(5,343)	(5,343)	36,141	08/15/2018	1
912828 L4 0	UNITED STATES TREASURY 1.000% 09/15/18		09/27/2017	Various		303,933,514	305,000,000	303,940,259	0	0	73,182	0	73,182	0	304,013,439	0	(79,925)	(79,925)	1,141,821	09/15/2018	1
912828 Q9 4	UNITED STATES TREASURY 0.750% 04/30/18		08/18/2017	JP MORGAN SECURITIES LTD LDN		9,971,074	10,000,000	9,968,379	0	0	10,042	0	10,042	0	9,978,421	0	(7,347)	(7,347)	60,530	04/30/2018	1
912828 R5 1	UNITED STATES TREASURY 0.875% 05/31/18		08/18/2017	JP MORGAN SECURITIES LTD LDN		4,988,076	5,000,000	4,992,002	0	0	3,158	0	3,158	0	4,995,161	0	(7,085)	(7,085)	31,677	05/31/2018	1
912828 S6 8	UNITED STATES TREASURY 0.750% 07/31/18		08/18/2017	Various		81,616,946	82,000,000	81,574,868	0	0	73,457	0	73,457	0	81,648,325	0	(31,380)	(31,380)	326,902	07/31/2018	1
912828 ST 8	UNITED STATES TREASURY 1.250% 04/30/19		08/29/2017	Various		99,917,769	100,000,000	99,843,950	0	0	24,062	0	24,062	0	99,868,012	0	49,757	49,757	414,402	04/30/2019	1
912828 TS 9	UNITED STATES TREASURY 0.625% 09/30/17		09/06/2017	Various		249,872,547	250,000,000	249,940,580	249,959,876	0	36,733	0	36,733	0	249,996,610	0	(124,063)	(124,063)	1,464,310	09/30/2017	1
912828 U4 0	UNITED STATES TREASURY 1.000% 11/30/18		08/10/2017	JP MORGAN SECURITIES LTD LDN		9,964,433	10,000,000	9,982,833	9,983,581	0	5,193	0	5,193	0	9,988,774	0	(24,340)	(24,340)	69,672	11/30/2018	1
912828 U9 9	UNITED STATES TREASURY 1.250% 12/31/18		08/18/2017	TD SECURITIES USA LLC		6,999,166	7,000,000	7,011,225	0	0	(3,428)	0	(3,428)	0	7,007,797	0	(8,631)	(8,631)	56,114	12/31/2018	1
912828 W3 0	UNITED STATES TREASURY 1.125% 02/28/19		08/22/2017	Various		197,798,375	198,341,000	197,932,694	0	0	74,688	0	74,688	0	198,007,380	0	(209,005)	(209,005)	959,696	02/28/2019	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)
912828 W9 7	UNITED STATES TREASURY 1.250% 03/31/19	..	09/21/2017.	Various		109,853,727	110,000,000	110,008,814	0	0	(1,556)	0	(1,556)	0	110,007,258	0	(153,530)	(153,530)	551,575	03/31/2019.	1
912828 X5 4	UNITED STATES TREASURY 1.123% 04/30/19	..	07/24/2017.	Various		350,101,992	350,000,000	350,257,703	0	0	55,291	0	55,291	0	350,312,994	0	(211,002)	(211,002)	868,578	04/30/2019.	1
912828 XK 1	UNITED STATES TREASURY 0.875% 07/15/18	..	08/18/2017.	JP MORGAN SECURITIES LTD LDN		4,984,951	5,000,000	4,983,408	0	0	4,222	0	4,222	0	4,987,631	0	(2,680)	(2,680)	26,274	07/15/2018.	1
912828 XW 5	UNITED STATES TREASURY 1.750% 06/30/22	..	09/21/2017.	Various		772,933,077	773,357,000	768,456,239	0	0	138,511	0	138,511	0	768,594,747	0	4,338,329	4,338,329	2,390,175	06/30/2022.	1
0599999.	Total - Bonds - U.S. Government					2,419,836,636	2,422,373,805	2,415,444,970	269,576,840	0	537,706	0	537,706	0	2,416,101,703	0	3,734,934	3,734,934	8,805,503	XXX	XXX
Bonds - All Other Government																					
038461 AL 3	EGYPT ARAB REPUBLIC OF 7.500% 01/31/27	D	09/19/2017.	NOMURA INTERNATIONAL PLC.		3,315,000	3,000,000	3,179,310	0	0	(3,760)	0	(3,760)	0	3,175,550	0	139,450	139,450	144,375	01/31/2027.	4FE
105756 BV 1	BRAZIL FEDERATIVE REPUBLIC OF 4.250% 0	D	08/07/2017.	UBS SECURITIES LLC		2,016,000	2,000,000	1,976,000	0	0	581	0	581	0	1,976,581	0	39,419	39,419	50,292	01/07/2025.	3FE
105756 BX 7	BRAZIL FEDERATIVE REPUBLIC OF 6.000% 0	D	09/18/2017.	Various		7,098,500	6,400,000	7,011,438	0	0	(7,297)	0	(7,297)	0	7,004,141	0	94,359	94,359	137,867	04/07/2026.	3FE
536878 AE 1	LITHUANIA REPUBLIC OF 5.125% 09/14/17	D	09/14/2017.	Maturity		5,000,000	5,000,000	5,004,990	5,001,006	0	(1,006)	0	(1,006)	0	5,000,000	0	0	0	256,250	09/14/2017.	1FE
80413T AD 1	SAUDI ARABIA KINGDOM OF 2.875% 03/04/2	C	09/28/2017.	Various		895,566	900,000	894,024	0	0	0	0	0	0	894,024	0	1,542	1,542	0	03/04/2023.	1FE
80413T AE 9	SAUDI ARABIA KINGDOM OF 3.625% 03/04/2	C	09/28/2017.	Various		2,483,496	2,500,000	2,470,775	0	0	0	0	0	0	2,470,775	0	12,721	12,721	0	03/04/2028.	1FE
80413T AF 6	SAUDI ARABIA KINGDOM OF 4.625% 10/04/4	C	09/28/2017.	Various		2,592,620	2,600,000	2,584,140	0	0	0	0	0	0	2,584,140	0	8,480	8,480	0	10/04/2047.	1FE
1099999.	Total - Bonds - All Other Government					23,401,182	22,400,000	23,120,677	5,001,006	0	(11,482)	0	(11,482)	0	23,105,211	0	295,971	295,971	588,784	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
13063D AD 0	CALIFORNIA STATE OF 2.367% 04/01/22	..	08/01/2017.	RBC DOMINION SECURITIES INC		7,561,350	7,500,000	7,500,000	0	0	0	0	0	0	7,500,000	0	61,350	61,350	47,833	04/01/2022.	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					7,561,350	7,500,000	7,500,000	0	0	0	0	0	0	7,500,000	0	61,350	61,350	47,833	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
02R030 69 9	FEDERAL HOME LOAN MORTGAGE COR 3.000%	..	08/30/2017.	MORGAN STANLEY & CO.		(22,214,844)	(22,000,000)	(22,214,844)	0	0	0	0	0	0	(22,214,844)	0	0	0	(22,000)	08/30/2047.	1
167593 QJ 4	CHICAGO OHARE INTERNATIONAL AI 5.000%	..	08/15/2017.	MORGAN STANLEY & CO.		3,466,860	3,000,000	3,331,590	3,293,785	0	(20,273)	0	(20,273)	0	3,273,511	0	193,349	193,349	169,583	01/01/2028.	1FE
31283H 2Q 7	FEDERAL HOME LOAN MORTGAGE COR 6.500%	..	09/01/2017.	Paydown		334	334	332	332	0	0	0	0	0	334	0	0	0	14	12/01/2031.	1
31283H 2S 3	FEDERAL HOME LOAN MORTGAGE COR FHLMC 7.0	..	09/01/2017.	Paydown		9,473	9,473	9,463	9,461	0	10	0	10	0	9,473	0	0	0	442	04/01/2032.	1
31283H 2T 1	FEDERAL HOME LOAN MORTGAGE COR FHLMC 7.5	..	09/01/2017.	Paydown		1,683	1,683	1,694	1,689	0	(6)	0	(6)	0	1,683	0	0	0	84	08/01/2031.	1
31283H 7D 1	FEDERAL HOME LOAN MORTGAGE COR 4.000%	..	09/01/2017.	Paydown		137,035	137,035	147,773	147,538	0	(10,504)	0	(10,504)	0	137,035	0	0	0	3,909	05/01/2034.	1
31283H FP 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%	..	09/01/2017.	Paydown		784	784	827	818	0	(33)	0	(33)	0	784	0	0	0	37	10/01/2029.	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)
31283H GE 9	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2017.	Paydown		593	593	625	618	0	(25)	0	(25)	0	593	0	0	0	31	12/01/2029.	1
31283H VE 2	FEDERAL HOME LOAN MORTGAGE COR 6.000%		09/01/2017.	Paydown		3,881	3,881	3,892	3,888	0	(7)	0	(7)	0	3,881	0	0	0	150	03/01/2033.	1
31283H VL 6	FEDERAL HOME LOAN MORTGAGE COR 6.000%		09/01/2017.	Paydown		767	767	767	767	0	0	0	0	0	767	0	0	0	31	02/01/2033.	1
31287T AQ 8	FEDERAL HOME LOAN MORTGAGE COR 7.000%		09/01/2017.	Paydown		399	399	420	416	0	(18)	0	(18)	0	399	0	0	0	18	05/01/2032.	1
31287U DB 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2017.	Paydown		48	48	51	51	0	(3)	0	(3)	0	48	0	0	0	3	06/01/2032.	1
31287U DP 4	FEDERAL HOME LOAN MORTGAGE COR 6.500%		09/01/2017.	Paydown		1,148	1,148	1,145	1,145	0	3	0	3	0	1,148	0	0	0	50	06/01/2032.	1
31288D K5 7	FEDERAL HOME LOAN MORTGAGE COR 5.000%		09/01/2017.	Paydown		3,681	3,681	3,601	3,620	0	61	0	61	0	3,681	0	0	0	122	12/01/2032.	1
3128F2 AF 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2017.	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	0	08/01/2025.	1
3128F2 WL 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2017.	Paydown		63	63	63	63	0	0	0	0	0	63	0	0	0	3	09/01/2025.	1
3128FD H8 7	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2017.	Paydown		24	24	26	24	0	0	0	0	0	24	0	0	0	0	06/01/2026.	1
3128FG LS 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2017.	Paydown		41	41	41	41	0	0	0	0	0	41	0	0	0	3	10/01/2026.	1
3128FH YX 4	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2017.	Paydown		90	90	95	93	0	(4)	0	(4)	0	90	0	0	0	4	11/01/2026.	1
3128FK SC 0	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2017.	Paydown		87	87	87	87	0	0	0	0	0	87	0	0	0	4	01/01/2027.	1
3128FX YS 0	FEDERAL HOME LOAN MORTGAGE COR 7.000%		09/01/2017.	Paydown		63	63	63	63	0	0	0	0	0	63	0	0	0	3	03/01/2028.	1
3128GU 6N 7	FEDERAL HOME LOAN MORTGAGE COR 5.000%		08/01/2017.	Paydown		666	666	670	666	0	0	0	0	0	666	0	0	0	21	08/01/2017.	1
3128JR HD 1	FEDERAL HOME LOAN MORTGAGE COR 3.502%		09/01/2017.	Paydown		53,399	53,399	53,682	53,399	0	0	0	0	0	53,399	0	0	0	1,310	08/01/2033.	1
3128KD 4N 2	FEDERAL HOME LOAN MORTGAGE COR 6.500%		09/01/2017.	Paydown		7,551	7,551	7,700	7,680	0	(130)	0	(130)	0	7,551	0	0	0	327	08/01/2036.	1
3128KD YD 1	FEDERAL HOME LOAN MORTGAGE COR 6.500%		09/01/2017.	Paydown		12,070	12,070	12,309	12,278	0	(208)	0	(208)	0	12,070	0	0	0	523	08/01/2036.	1
3128KE PJ 6	FEDERAL HOME LOAN MORTGAGE COR 6.500%		09/01/2017.	Paydown		806	806	819	815	0	(10)	0	(10)	0	806	0	0	0	35	09/01/2036.	1
3128LB 2V 9	FEDERAL HOME LOAN MORTGAGE COR 6.000%		09/01/2017.	Paydown		1,230	1,230	1,286	1,281	0	(51)	0	(51)	0	1,230	0	0	0	49	06/01/2038.	1
3128M1 AB 5	FEDERAL HOME LOAN MORTGAGE COR FHLMC 5.0		09/01/2017.	Paydown		179,179	179,179	174,603	177,096	0	2,081	0	2,081	0	179,179	0	0	0	5,904	08/01/2020.	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)
3128M4 CP 6	FEDERAL HOME LOAN MORTGAGE COR 5.500%		09/01/2017.	Paydown		39,753	39,753	39,024	39,100	0	654	0	654	0	39,753	0	0	0	1,436	12/01/2036.	1
3128M5 AJ 9	FEDERAL HOME LOAN MORTGAGE COR 5.500%		09/01/2017.	Paydown		1,701	1,701	1,725	1,720	0	(19)	0	(19)	0	1,701	0	0	0	64	09/01/2037.	1
3128M5 RY 8	FEDERAL HOME LOAN MORTGAGE COR FHLMC 5.5		09/01/2017.	Paydown		132,925	132,925	134,389	134,100	0	(1,174)	0	(1,174)	0	132,925	0	0	0	5,059	01/01/2038.	1
3128M6 LW 6	FEDERAL HOME LOAN MORTGAGE COR 5.500%		09/01/2017.	Paydown		69,965	69,965	67,986	68,269	0	1,696	0	1,696	0	69,965	0	0	0	2,497	08/01/2038.	1
3128M6 QA 9	FEDERAL HOME LOAN MORTGAGE COR 6.000%		09/01/2017.	Paydown		40,388	40,388	40,461	40,435	0	(46)	0	(46)	0	40,388	0	0	0	1,697	06/01/2038.	1
3128M6 QF 8	FEDERAL HOME LOAN MORTGAGE COR 5.500%		09/01/2017.	Paydown		419,994	419,994	411,395	412,606	0	7,386	0	7,386	0	419,994	0	0	0	16,132	08/01/2038.	1
3128M7 QY 5	FEDERAL HOME LOAN MORTGAGE COR 5.000%		09/01/2017.	Paydown		33,580	33,580	33,985	33,914	0	(335)	0	(335)	0	33,580	0	0	0	1,136	06/01/2039.	1
3128M8 B6 0	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2017.	Paydown		93,308	93,308	97,202	97,031	0	(3,720)	0	(3,720)	0	93,308	0	0	0	2,449	10/01/2040.	1
3128M9 SH 6	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2017.	Paydown		17,514	17,514	18,379	18,305	0	(790)	0	(790)	0	17,514	0	0	0	467	06/01/2043.	1
3128M9 U2 6	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2017.	Paydown		93,539	93,539	100,080	99,959	0	(6,420)	0	(6,420)	0	93,539	0	0	0	2,501	10/01/2043.	1
3128MD ML 4	FEDERAL HOME LOAN MORTGAGE COR 2.500%		09/01/2017.	Paydown		638,147	638,147	643,931	645,294	0	(7,147)	0	(7,147)	0	638,147	0	0	0	10,358	02/01/2028.	1
3128MJ CS 7	FEDERAL HOME LOAN MORTGAGE COR 5.500%		09/01/2017.	Paydown		88,098	88,098	88,663	88,514	0	(415)	0	(415)	0	88,098	0	0	0	3,240	09/01/2035.	1
3128MJ TK 6	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2017.	Paydown		299,358	299,358	304,130	303,915	0	(4,557)	0	(4,557)	0	299,358	0	0	0	6,114	10/01/2043.	1
3128MJ X8 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2017.	Paydown		606,538	606,538	636,485	635,107	0	(28,570)	0	(28,570)	0	606,538	0	0	0	14,093	04/01/2046.	1
3128MJ XR 6	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2017.	Paydown		662,805	662,805	692,709	690,527	0	(27,722)	0	(27,722)	0	662,805	0	0	0	15,500	01/01/2046.	1
3128MJ YC 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/29/2017.	Various		81,969,225	79,594,489	83,251,515	83,073,133	0	(341,978)	0	(341,978)	0	82,731,156	0	(761,931)	(761,931)	2,187,284	05/01/2046.	1
3128MJ Z3 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/27/2017.	Various		20,859,303	20,246,883	20,805,509	0	0	(48,443)	0	(48,443)	0	20,757,068	0	102,235	102,235	254,846	05/01/2047.	1
3128MJ Z8 6	FEDERAL HOME LOAN MORTGAGE COR 3.500%		07/11/2017.	Various		(13,302)	0	0	0	0	(13,163)	0	(13,163)	0	(13,163)	0	(139)	(139)	242,684	06/01/2047.	1
3128MJ ZM 5	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/11/2017.	Various		22,349,667	22,134,823	22,148,658	0	0	(292)	0	(292)	0	22,148,365	0	201,302	201,302	77,337	02/01/2047.	1
3128MJ ZN 3	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2017.	Paydown		47,937	47,937	48,787	0	0	(850)	0	(850)	0	47,937	0	0	0	844	01/01/2047.	1
3128MJ ZR 4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2017.	Paydown		238,130	238,130	244,753	0	0	(6,623)	0	(6,623)	0	238,130	0	0	0	2,147	02/01/2047.	1
3128MM TX 1	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2017.	Paydown		205,734	205,734	213,803	212,788	0	(7,054)	0	(7,054)	0	205,734	0	0	0	4,133	08/01/2030.	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					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3128NC B8 6	FEDERAL HOME LOAN MORTGAGE COR 3.114%		09/01/2017	Paydown		6,766	6,766	6,792	6,766	0	0	0	0	0	6,766	0	0	0	133	02/01/2035	1
3128NG ER 2	FEDERAL HOME LOAN MORTGAGE COR 3.184%		09/01/2017	Paydown		7,514	7,514	7,561	7,514	0	0	0	0	0	7,514	0	0	0	146	09/01/2036	1
3128NH 2A 0	FEDERAL HOME LOAN MORTGAGE COR 3.811%		09/01/2017	Paydown		27,451	27,451	27,619	27,451	0	0	0	0	0	27,451	0	0	0	625	06/01/2037	1
3128P7 QG 1	FEDERAL HOME LOAN MORTGAGE COR 4.500%		09/01/2017	Paydown		534,841	534,841	550,803	547,135	0	(12,293)	0	(12,293)	0	534,841	0	0	0	15,579	01/01/2031	1
3128PS HR 1	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2017	Paydown		400,177	400,177	412,870	408,367	0	(8,191)	0	(8,191)	0	400,177	0	0	0	9,334	09/01/2025	1
3128QS 4A 1	FEDERAL HOME LOAN MORTGAGE COR 3.365%		09/01/2017	Paydown		140,387	140,387	140,568	140,387	0	0	0	0	0	140,387	0	0	0	2,622	01/01/2037	1
312903 L5 4	FREDDIE MAC FHLMC_159 4.500% 08/16/21		09/15/2017	Paydown		979	979	751	930	0	49	0	49	0	979	0	0	0	29	08/16/2021	1
312903 VF 1	FREDDIE MAC FHLMC_139 7.000% 03/16/21		09/15/2017	Paydown		1,899	1,899	1,827	1,880	0	19	0	19	0	1,899	0	0	0	88	03/16/2021	1
312906 DD 9	FHLMC_1099 7.950% 06/01/21		09/01/2017	Paydown		524	524	549	527	0	(3)	0	(3)	0	524	0	0	0	28	06/01/2021	1
312912 AP 3	FREDDIE MAC FHLMC_1367 6.500% 09/01/22		09/01/2017	Paydown		4,511	4,511	4,146	4,418	0	92	0	92	0	4,511	0	0	0	199	09/01/2022	1
312914 VY 7	FREDDIE MAC FHLMC_1474 7.000% 02/01/23		09/01/2017	Paydown		2,687	2,687	2,553	2,644	0	43	0	43	0	2,687	0	0	0	125	02/01/2023	1
31292G 5P 7	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2017	Paydown		144	144	151	148	0	(6)	0	(6)	0	144	0	0	0	7	07/01/2029	1
31292G 5R 3	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2017	Paydown		1,096	1,096	1,155	1,141	0	(45)	0	(45)	0	1,096	0	0	0	55	08/01/2029	1
31292G 5W 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2017	Paydown		99	99	104	103	0	(4)	0	(4)	0	99	0	0	0	5	09/01/2029	1
31292G 6L 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2017	Paydown		1,851	1,851	1,951	1,928	0	(77)	0	(77)	0	1,851	0	0	0	100	10/01/2029	1
31292G 6W 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2017	Paydown		31	31	32	32	0	0	0	0	0	31	0	0	0	1	09/01/2029	1
31292G 7H 3	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2017	Paydown		281	281	297	294	0	(12)	0	(12)	0	281	0	0	0	14	12/01/2029	1
31292G QB 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2017	Paydown		493	493	502	498	0	(5)	0	(5)	0	493	0	0	0	23	03/01/2026	1
31292G TF 3	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2017	Paydown		308	308	309	308	0	0	0	0	0	308	0	0	0	15	09/01/2027	1
31292H 4K 7	FEDERAL HOME LOAN MORTGAGE COR 6.000%		09/01/2017	Paydown		18,967	18,967	19,109	19,082	0	(114)	0	(114)	0	18,967	0	0	0	783	12/01/2033	1
31292H JU 9	FEDERAL HOME LOAN MORTGAGE COR 7.000%		09/01/2017	Paydown		362	362	382	378	0	(16)	0	(16)	0	362	0	0	0	17	05/01/2031	1
31292H QR 8	FEDERAL HOME LOAN MORTGAGE COR 6.500%		09/01/2017	Paydown		2,459	2,459	2,455	2,455	0	3	0	3	0	2,459	0	0	0	108	06/01/2032	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31292H QZ 0	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2017.	Paydown		1,413	1,413	1,479	1,462	0	(49)	0	(49)	0	1,413	0	0	0	70	05/01/2032.	1
31292H ZL 1	FEDERAL HOME LOAN MORTGAGE COR 4.500%		09/01/2017.	Paydown		411	411	389	394	0	17	0	17	0	411	0	0	0	11	10/01/2033.	1
31292K 3Z 8	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2017.	Paydown		749,560	749,560	769,236	766,228	0	(16,668)	0	(16,668)	0	749,560	0	0	0	20,188	09/01/2040.	1
31292L FS 9	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2017.	Paydown		224,132	224,132	230,890	230,058	0	(5,925)	0	(5,925)	0	224,132	0	0	0	5,232	03/01/2042.	1
31292S CF 5	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2017.	Paydown		34,826	34,826	37,014	36,922	0	(2,096)	0	(2,096)	0	34,826	0	0	0	918	12/01/2044.	1
312938 HR 7	FEDERAL HOME LOAN MORTGAGE COR 5.000%		09/01/2017.	Paydown		183,010	183,010	190,015	188,940	0	(5,932)	0	(5,932)	0	183,010	0	0	0	6,096	12/01/2039.	1
31293V EZ 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2017.	Paydown		63	63	66	65	0	(3)	0	(3)	0	63	0	0	0	3	08/01/2029.	1
31293W PC 8	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2017.	Paydown		147	147	153	152	0	(5)	0	(5)	0	147	0	0	0	6	10/01/2029.	1
31293Y C3 8	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2017.	Paydown		6	6	9	9	0	0	0	0	0	6	0	0	0	0	10/01/2029.	1
31293Y GV 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2017.	Paydown		126	126	133	132	0	(6)	0	(6)	0	126	0	0	0	6	11/01/2029.	1
31293Y KK 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2017.	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	11/01/2029.	1
31293Y Q8 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2017.	Paydown		128	128	134	133	0	(6)	0	(6)	0	128	0	0	0	6	12/01/2029.	1
312942 CM 5	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2017.	Paydown		60,700	60,700	62,336	62,096	0	(1,396)	0	(1,396)	0	60,700	0	0	0	1,624	09/01/2040.	1
312942 CU 7	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2017.	Paydown		688,342	688,342	706,895	704,158	0	(15,816)	0	(15,816)	0	688,342	0	0	0	18,245	09/01/2040.	1
312942 F4 2	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2017.	Paydown		96,535	96,535	99,069	98,679	0	(2,143)	0	(2,143)	0	96,535	0	0	0	2,571	09/01/2040.	1
312942 KE 4	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2017.	Paydown		222,010	222,010	227,838	226,944	0	(4,932)	0	(4,932)	0	222,010	0	0	0	6,367	09/01/2040.	1
312944 PJ 4	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2017.	Paydown		409,074	409,074	432,020	430,887	0	(21,812)	0	(21,812)	0	409,074	0	0	0	11,034	12/01/2040.	1
312945 DS 4	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2017.	Paydown		1,735,385	1,735,385	1,713,151	1,715,717	0	19,668	0	19,668	0	1,735,385	0	0	0	46,227	01/01/2041.	1
312945 F2 9	FEDERAL HOME LOAN MORTGAGE COR 4.500%		09/01/2017.	Paydown		476,123	476,123	486,539	484,996	0	(8,872)	0	(8,872)	0	476,123	0	0	0	14,046	01/01/2041.	1
31296Q BF 6	FEDERAL HOME LOAN MORTGAGE COR 4.500%		09/01/2017.	Paydown		570	570	538	546	0	24	0	24	0	570	0	0	0	18	11/01/2033.	1
31296T NR 1	FEDERAL HOME LOAN MORTGAGE COR 6.000%		09/01/2017.	Paydown		901	901	924	917	0	(15)	0	(15)	0	901	0	0	0	37	02/01/2034.	1
31296T UP 7	FEDERAL HOME LOAN MORTGAGE COR 4.500%		09/01/2017.	Paydown		656	656	623	630	0	27	0	27	0	656	0	0	0	20	02/01/2034.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31296W EY 9	FEDERAL HOME LOAN MORTGAGE COR 4.500%		09/01/2017.	Paydown		101,354	101,354	96,135	97,262	0	4,092	0	4,092	0	101,354	0	0	0	3,076	03/01/2034.	1
31296W RW 9	FEDERAL HOME LOAN MORTGAGE COR 5.000%		09/01/2017.	Paydown		283	283	277	278	0	3	0	3	0	283	0	0	0	10	04/01/2034.	1
31298N PJ 8	FEDERAL HOME LOAN MORTGAGE COR 6.500%		09/01/2017.	Paydown		69	69	69	69	0	0	0	0	0	69	0	0	0	3	06/01/2031.	1
31298P 5N 6	FEDERAL HOME LOAN MORTGAGE COR 7.500%		08/01/2017.	Paydown		50,257	50,257	52,628	52,148	0	(1,890)	0	(1,890)	0	50,257	0	0	0	2,512	06/01/2031.	1
31300M VP 5	FEDERAL HOME LOAN MORTGAGE COR 2.783%		09/21/2017.	Various		9,959,508	9,742,768	10,076,534	10,056,780	0	(18,472)	0	(18,472)	0	10,038,308	0	(78,801)	(78,801)	219,792	01/01/2045.	1
31326K B3 0	FEDERAL HOME LOAN MORTGAGE COR 2.813%		09/01/2017.	Paydown		359,982	359,982	368,588	368,613	0	(8,630)	0	(8,630)	0	359,982	0	0	0	5,958	10/01/2045.	1
31326K HW 0	FEDERAL HOME LOAN MORTGAGE COR 2.651%		09/01/2017.	Paydown		597,322	597,322	614,099	613,201	0	(15,879)	0	(15,879)	0	597,322	0	0	0	10,281	10/01/2045.	1
3132J6 5D 2	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2017.	Paydown		164,258	164,258	168,930	168,884	0	(4,625)	0	(4,625)	0	164,258	0	0	0	3,269	02/01/2043.	1
3132L7 CW 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2017.	Paydown		1,272,468	1,272,468	1,315,265	1,312,177	0	(39,709)	0	(39,709)	0	1,272,468	0	0	0	29,282	09/01/2045.	1
3132L7 YL 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2017.	Paydown		270,864	270,864	285,973	285,326	0	(14,462)	0	(14,462)	0	270,864	0	0	0	6,387	06/01/2046.	1
3132L8 JZ 1	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2017.	Paydown		679,986	679,986	702,512	0	0	(22,525)	0	(22,525)	0	679,986	0	0	0	4,622	02/01/2047.	1
3132M4 QZ 1	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2017.	Paydown		340,725	340,725	359,837	0	0	(19,113)	0	(19,113)	0	340,725	0	0	0	2,146	01/01/2044.	1
3132QP E7 5	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2017.	Paydown		71,969	71,969	73,655	73,620	0	(1,651)	0	(1,651)	0	71,969	0	0	0	1,317	04/01/2045.	1
3132QP MF 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2017.	Paydown		174,867	174,867	183,119	182,440	0	(7,573)	0	(7,573)	0	174,867	0	0	0	4,179	05/01/2045.	1
3132QS B6 4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2017.	Paydown		129,166	129,166	133,848	133,486	0	(4,320)	0	(4,320)	0	129,166	0	0	0	3,245	08/01/2045.	1
3132QT HS 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2017.	Paydown		12,956	12,956	13,505	13,456	0	(500)	0	(500)	0	12,956	0	0	0	285	10/01/2045.	1
3132QW M6 3	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2017.	Paydown		379,039	379,039	397,754	396,582	0	(17,542)	0	(17,542)	0	379,039	0	0	0	8,908	03/01/2046.	1
3132QW MS 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2017.	Paydown		205,671	205,671	216,018	215,356	0	(9,687)	0	(9,687)	0	205,671	0	0	0	4,838	03/01/2046.	1
3132QW TZ 2	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2017.	Paydown		242,230	242,230	253,585	252,970	0	(10,740)	0	(10,740)	0	242,230	0	0	0	5,688	03/01/2046.	1
3132WL RS 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2017.	Paydown		904,958	904,958	934,652	0	0	(29,694)	0	(29,694)	0	904,958	0	0	0	5,272	03/01/2047.	1
3132WM 7G 3	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2017.	Paydown		298,171	298,171	315,223	0	0	(17,052)	0	(17,052)	0	298,171	0	0	0	2,219	05/01/2047.	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31335A BF 4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2017.	Paydown		523,407	523,407	543,525	542,068	0	(18,662)	0	(18,662)	0	523,407	0	0	0	12,187	01/01/2044.	1
31335A H7 6	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2017.	Paydown		806,350	806,350	839,234	837,127	0	(30,777)	0	(30,777)	0	806,350	0	0	0	18,819	01/01/2045.	1
31335A HP 6	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2017.	Paydown		808,123	808,123	839,653	592,297	0	(29,586)	0	(29,586)	0	808,123	0	0	0	16,864	10/01/2045.	1
31335B AY 2	FEDERAL HOME LOAN MORTGAGE COR 4.000%		09/01/2017.	Various		5,191,818	4,930,940	5,193,281	0	0	(21,871)	0	(21,871)	0	5,171,409	0	20,409	20,409	71,217	04/01/2047.	1
31335B BR 6	FEDERAL HOME LOAN MORTGAGE COR 3.000%		09/01/2017.	Paydown		504,392	504,392	506,677	0	0	(2,285)	0	(2,285)	0	504,392	0	0	0	2,070	01/01/2047.	1
31335G LZ 6	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2017.	Paydown		133	133	133	133	0	0	0	0	0	133	0	0	0	7	09/01/2025.	1
31335G M5 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		09/01/2017.	Paydown		1,309	1,309	1,334	1,322	0	(14)	0	(14)	0	1,309	0	0	0	72	02/01/2026.	1
31335H TT 0	FEDERAL HOME LOAN MORTGAGE COR 6.000%		09/01/2017.	Paydown		208	208	212	210	0	(3)	0	(3)	0	208	0	0	0	8	07/01/2022.	1
31335H UZ 4	FEDERAL HOME LOAN MORTGAGE COR 6.000%		09/01/2017.	Paydown		10,102	10,102	10,481	10,298	0	(196)	0	(196)	0	10,102	0	0	0	420	12/01/2022.	1
31335H VD 2	FEDERAL HOME LOAN MORTGAGE COR 6.000%		09/01/2017.	Paydown		10,221	10,221	10,603	10,417	0	(197)	0	(197)	0	10,221	0	0	0	399	01/01/2023.	1
31336W C9 8	FEDERAL HOME LOAN MORTGAGE COR 4.500%		09/01/2017.	Paydown		24,347	24,347	23,420	23,937	0	410	0	410	0	24,347	0	0	0	717	10/01/2020.	1
31339D 4Q 8	FREDDIE MAC FHLMC_02-2411 6.500% 02/01		09/01/2017.	Paydown		39,394	39,394	40,443	39,543	0	(150)	0	(150)	0	39,394	0	0	0	1,768	02/01/2032.	1
31339D GP 7	FHLMC_2422 6.500% 02/01/32		09/01/2017.	Paydown		3,310	3,310	3,242	3,275	0	35	0	35	0	3,310	0	0	0	142	02/01/2032.	1
31339D MW 5	FREDDIE MAC FHLMC_2420 6.500% 02/01/32		09/01/2017.	Paydown		27,769	27,769	27,900	27,806	0	(37)	0	(37)	0	27,769	0	0	0	1,147	02/01/2032.	1
3133TE FV 1	FREDDIE MAC FHLMC_2065 6.500% 06/01/28		09/01/2017.	Paydown		8,219	8,219	7,424	8,067	0	152	0	152	0	8,219	0	0	0	366	06/01/2028.	1
3133TJ DP 5	FHLMC_2126 6.000% 02/01/29		09/01/2017.	Paydown		12,706	12,706	12,699	12,699	0	8	0	8	0	12,706	0	0	0	518	02/01/2029.	1
3133TJ WM 1	FREDDIE MAC FHLMC_2135 6.000% 03/01/29		09/01/2017.	Paydown		10,237	10,237	10,203	10,209	0	27	0	27	0	10,237	0	0	0	399	03/01/2029.	1
3133TM 7G 5	FREDDIE MAC FHLMC_21-82 7.500% 09/01/2		09/01/2017.	Paydown		91,214	91,214	93,625	91,407	0	(194)	0	(194)	0	91,214	0	0	0	4,653	09/01/2029.	1
3133TN JY 1	FREDDIE MAC FHLMC_2223 8.000% 03/01/30		09/01/2017.	Paydown		9,766	9,766	9,540	9,703	0	64	0	64	0	9,766	0	0	0	492	03/01/2030.	1
3133TN U7 7	FREDDIE MAC FHLMC_2228 7.500% 04/01/30		09/01/2017.	Paydown		2,384	2,384	2,478	2,421	0	(37)	0	(37)	0	2,384	0	0	0	120	04/01/2030.	1
3133TP EM 7	FREDDIE MAC FHLMC_2242 7.500% 07/01/30		09/01/2017.	Paydown		5,147	5,147	5,340	5,173	0	(27)	0	(27)	0	5,147	0	0	0	273	07/01/2030.	1
3133TP SX 8	FREDDIE MAC FHLMC_2256 7.500% 09/01/30		09/01/2017.	Paydown		2,631	2,631	2,733	2,651	0	(21)	0	(21)	0	2,631	0	0	0	134	09/01/2030.	1
3133TQ VX 2	FREDDIE MAC FHLMC_2278 7.000% 01/01/31		09/01/2017.	Paydown		31,451	31,451	31,143	31,325	0	126	0	126	0	31,451	0	0	0	1,619	01/01/2031.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3133TR 4H 5	FHLMC_2274 6.500% 01/01/31	..	09/01/2017.	Paydown		57,476	57,476	54,940	56,883	0	593	0	593	0	57,476	0	0	0	2,439	01/01/2031.	1
3133TU VD 7	FREDDIE MAC FHLMC_2357 6.500% 09/01/31	..	09/01/2017.	Paydown		9,612	9,612	9,368	9,481	0	131	0	131	0	9,612	0	0	0	431	09/01/2031.	1
3133TU YS 1	FREDDIE MAC FHLMC_2353 6.000% 09/01/31	..	09/01/2017.	Paydown		29,296	29,296	26,676	28,724	0	573	0	573	0	29,296	0	0	0	1,195	09/01/2031.	1
3133TV 6U 5	FEDERAL HOME LOAN MORTGAGE COR 6.500%	..	09/01/2017.	Paydown		8,506	8,506	8,177	8,422	0	84	0	84	0	8,506	0	0	0	370	09/01/2031.	1
3133TV R5 7	FREDDIE MAC FHLMC_2436 6.000% 04/01/32	..	09/01/2017.	Paydown		603	603	603	603	0	0	0	0	0	603	0	0	0	24	04/01/2032.	1
313401 F7 1	FEDERAL HOME LOAN MORTGAGE COR 9.500%	..	09/01/2017.	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	07/01/2018.	1
313401 Y8 8	FEDERAL HOME LOAN MORTGAGE COR 9.500%	..	09/01/2017.	Paydown		102	102	99	102	0	0	0	0	0	102	0	0	0	6	04/01/2020.	1
313401 YN 5	FEDERAL HOME LOAN MORTGAGE COR	..	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	12	09/01/2017.	1
313446 WF 9	FEDERAL HOME LOAN MORTGAGE COR 7.500%	..	07/01/2017.	Paydown		18	18	16	17	0	0	0	0	0	18	0	0	0	1	07/01/2017.	1
31347A J4 7	FEDERAL HOME LOAN MORTGAGE COR 2.550%	..	09/21/2017.	Various		17,747,512	17,446,809	18,011,105	18,035,899	0	(30,812)	0	(30,812)	0	18,005,087	0	(257,574)	(257,574)	360,060	04/01/2046.	1
31347A MD 3	FEDERAL HOME LOAN MORTGAGE COR 2.374%	..	09/21/2017.	Various		2,570,819	2,539,293	2,613,091	2,610,159	0	(4,695)	0	(4,695)	0	2,605,464	0	(34,645)	(34,645)	48,832	08/01/2046.	1
31347P B7 5	FEDERAL HOME LOAN MORTGAGE COR 8.500%	..	07/25/2017.	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	22	07/01/2017.	1
31358P PL 5	FANNIE MAE FNMA_G92-48 7.500% 08/01/22	..	09/01/2017.	Paydown		2,179	2,179	2,290	2,192	0	(13)	0	(13)	0	2,179	0	0	0	109	08/01/2022.	1
31359H WH 3	FANNIE MAE FNMA_94-79 7.000% 04/01/24	..	09/01/2017.	Paydown		12,974	12,974	13,324	12,974	0	0	0	0	0	12,974	0	0	0	589	04/01/2024.	1
31359S E7 1	FANNIE MAE FNMA_01-12 7.000% 05/01/31	..	09/01/2017.	Paydown		74,373	74,373	72,863	73,807	0	569	0	569	0	74,373	0	0	0	3,382	05/01/2031.	1
31359S Z8 6	FANNIE MAE FNMA_01-26 6.000% 06/01/31	..	09/01/2017.	Paydown		14,799	14,799	13,629	14,516	0	284	0	284	0	14,799	0	0	0	588	06/01/2031.	1
31366S DQ 1	FEDERAL NATIONAL MORTGAGE ASSO 8.000%	..	09/01/2017.	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	0	04/01/2022.	1
31368H KV 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	09/01/2017.	Paydown		1,945	1,945	2,024	2,007	0	(63)	0	(63)	0	1,945	0	0	0	99	09/01/2030.	1
31368H M2 6	FEDERAL NATIONAL MORTGAGE ASSO 5.000%	..	09/01/2017.	Paydown		25,720	25,720	24,607	24,770	0	949	0	949	0	25,720	0	0	0	857	11/01/2036.	1
3136A0 LW 5	FANNIE MAE FNMA_11-70 3.000% 06/01/30	..	09/01/2017.	Paydown		124,538	124,538	126,561	125,188	0	(649)	0	(649)	0	124,538	0	0	0	2,495	06/01/2030.	1
3136A6 ZP 2	FANNIE MAE FNMA_12-66 3.000% 06/01/27	..	09/01/2017.	Paydown		0	0	93,588	90,197	0	(90,197)	0	(90,197)	0	0	0	0	0	17,535	06/01/2027.	1
3136A9 TK 4	FANNIE MAE FNMA_12-128 3.000% 10/01/32	..	09/01/2017.	Paydown		0	0	30,753	30,192	0	(30,192)	0	(30,192)	0	0	0	0	0	6,013	10/01/2032.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3136AA PN 9	FANNIE MAE FNMA_12-132 3.000% 12/01/32		09/01/2017.	Paydown		0	0	166,172	162,656	0	(162,656)	0	(162,656)	0	0	0	0	0	21,696	12/01/2032.	1
3136AB MK 6	FANNIE MAE FNMA_12-14 3.000% 01/01/33		09/01/2017.	Paydown		0	0	69,870	68,276	0	(68,276)	0	(68,276)	0	0	0	0	0	9,508	01/01/2033.	1
3136AB RR 6	FANNIE MAE FNMA_13-9 3.500% 01/01/43		09/01/2017.	Paydown		0	0	24,819	24,285	0	(24,285)	0	(24,285)	0	0	0	0	0	3,322	01/01/2043.	1
3136AC P8 8	FANNIE MAE FNMA_14-15 3.500% 03/01/42		09/01/2017.	Paydown		0	0	22,688	21,930	0	(21,930)	0	(21,930)	0	0	0	0	0	3,882	03/01/2042.	1
3136AC YX 3	FANNIE MAE FNMA_13-18J 4.000% 11/01/41		09/01/2017.	Paydown		0	0	142,859	137,693	0	(137,693)	0	(137,693)	0	0	0	0	0	22,712	11/01/2041.	1
3136AD 7A 1	FANNIE MAE FNMA_13-49 3.000% 05/01/33		09/01/2017.	Paydown		0	0	22,586	22,051	0	(22,051)	0	(22,051)	0	0	0	0	0	3,098	05/01/2033.	1
3136AE RY 5	FANNIE MAE FNMA_13-55 3.000% 12/01/32		09/01/2017.	Paydown		0	0	107,740	104,152	0	(104,152)	0	(104,152)	0	0	0	0	0	17,368	12/01/2032.	1
3136AP ZR 6	FANNIE MAE FNMA_15-57 3.500% 08/01/35		09/01/2017.	Paydown		0	0	218,587	214,450	0	(214,450)	0	(214,450)	0	0	0	0	0	26,968	08/01/2035.	1
3136AR 6T 0	FANNIE MAE FNMA_16-33 3.000% 06/01/46		09/01/2017.	Paydown		139,746	139,746	138,022	139,515	0	0	0	0	0	139,746	0	0	0	1,509	06/01/2046.	1
3136AT FN 9	FANNIE MAE FNMA_16-54 3.000% 08/01/46		09/01/2017.	Paydown		425,305	425,305	422,127	422,086	0	3,063	0	3,063	0	425,305	0	0	0	6,227	08/01/2046.	1
31371G 5D 8	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2017.	Paydown		1,073	1,073	1,059	1,062	0	9	0	9	0	1,073	0	0	0	42	08/01/2028.	1
31371G PJ 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2017.	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	03/01/2018.	1
31371G SS 0	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2017.	Paydown		1,469	1,469	1,455	1,461	0	7	0	7	0	1,469	0	0	0	63	05/01/2018.	1
31371H BK 3	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2017.	Paydown		612	612	601	604	0	9	0	9	0	612	0	0	0	24	10/01/2028.	1
31371H K2 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2017.	Paydown		860	860	867	864	0	(4)	0	(4)	0	860	0	0	0	37	02/01/2029.	1
31371H YB 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017.	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	10/01/2029.	1
31371J BE 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017.	Paydown		16	16	17	16	0	0	0	0	0	16	0	0	0	1	02/01/2030.	1
31371J FY 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017.	Paydown		24	24	24	24	0	0	0	0	0	24	0	0	0	0	04/01/2030.	1
31371J NN 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017.	Paydown		1,129	1,129	1,176	1,168	0	(38)	0	(38)	0	1,129	0	0	0	57	08/01/2030.	1
31371J PV 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017.	Paydown		14	14	14	14	0	0	0	0	0	14	0	0	0	0	09/01/2030.	1
31371J SC 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017.	Paydown		14	14	15	15	0	0	0	0	0	14	0	0	0	1	11/01/2030.	1
31371J UH 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017.	Paydown		23	23	24	23	0	0	0	0	0	23	0	0	0	1	01/01/2031.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31371K FP 1	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		09/01/2017.	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	10/01/2031.	1
31371K GP 0	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2017.	Paydown		16,210	16,210	16,517	16,422	0	(212)	0	(212)	0	16,210	0	0	0	779	11/01/2031.	1
31371K LU 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2017.	Paydown		235	235	236	235	0	0	0	0	0	235	0	0	0	11	03/01/2032.	1
31371K RC 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017.	Paydown		35	35	36	35	0	(1)	0	(1)	0	35	0	0	0	1	06/01/2032.	1
31371K SD 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017.	Paydown		122	122	127	125	0	(3)	0	(3)	0	122	0	0	0	7	07/01/2032.	1
31371K W8 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017.	Paydown		125	125	130	129	0	(3)	0	(3)	0	125	0	0	0	6	11/01/2032.	1
31371L HK 8	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2017.	Paydown		722	722	686	694	0	28	0	28	0	722	0	0	0	20	12/01/2033.	1
31371L PS 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2017.	Paydown		3,555	3,555	3,369	3,491	0	64	0	64	0	3,555	0	0	0	95	05/01/2019.	1
31371M 4P 9	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2017.	Paydown		16,866	16,866	16,629	16,660	0	206	0	206	0	16,866	0	0	0	594	12/01/2036.	1
31371M 6M 4	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2017.	Paydown		114,784	114,784	112,704	112,961	0	1,824	0	1,824	0	114,784	0	0	0	4,476	01/01/2037.	1
31371N AN 5	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2017.	Paydown		69,440	69,440	68,621	68,726	0	715	0	715	0	69,440	0	0	0	2,440	02/01/2037.	1
31371N CJ 2	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2017.	Paydown		4,333	4,333	4,297	4,301	0	33	0	33	0	4,333	0	0	0	158	04/01/2037.	1
31371N CY 9	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2017.	Paydown		284,506	284,506	280,006	280,611	0	3,896	0	3,896	0	284,506	0	0	0	10,300	04/01/2037.	1
31371N P5 8	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2017.	Paydown		36,822	36,822	36,980	36,934	0	(113)	0	(113)	0	36,822	0	0	0	1,420	01/01/2038.	1
31371N SX 4	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2017.	Paydown		117,544	117,544	118,057	117,899	0	(358)	0	(358)	0	117,544	0	0	0	4,455	03/01/2038.	1
31373D G6 6	FEDERAL NATIONAL MORTGAGE ASSO 8.000%		09/01/2017.	Paydown		285	285	289	287	0	(3)	0	(3)	0	285	0	0	0	15	10/01/2024.	1
31374L JP 2	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		09/01/2017.	Paydown		102	102	101	101	0	0	0	0	0	102	0	0	0	5	08/01/2025.	1
31374P Q9 1	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		09/01/2017.	Paydown		114	114	112	112	0	0	0	0	0	114	0	0	0	5	08/01/2025.	1
31374S FT 3	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		09/01/2017.	Paydown		206	206	203	204	0	3	0	3	0	206	0	0	0	10	09/01/2025.	1
31374S H7 9	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		09/01/2017.	Paydown		69	69	69	69	0	0	0	0	0	69	0	0	0	3	11/01/2025.	1
31374S Y7 0	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2017.	Paydown		90	90	90	90	0	0	0	0	0	90	0	0	0	3	03/01/2018.	1
31374W VH 2	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		09/01/2017.	Paydown		138	138	137	137	0	0	0	0	0	138	0	0	0	7	10/01/2025.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31378D RA 0	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		09/01/2017	Paydown		154	154	155	155	0	0	0	0	0	154	0	0	0	8	08/01/2027	1
31378K YM 0	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		09/01/2017	Paydown		112	112	115	113	0	0	0	0	0	112	0	0	0	6	10/01/2027	1
31378N HH 4	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2017	Paydown		117	117	117	117	0	0	0	0	0	117	0	0	0	5	04/01/2018	1
31378Q DA 6	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		09/01/2017	Paydown		12,675	12,675	12,915	12,825	0	(149)	0	(149)	0	12,675	0	0	0	525	01/01/2028	1
31378Q DC 2	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2017	Paydown		1,304	1,304	1,267	1,277	0	27	0	27	0	1,304	0	0	0	52	02/01/2028	1
31379C RX 1	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2017	Paydown		339	339	337	338	0	3	0	3	0	339	0	0	0	15	02/01/2028	1
31379F J9 6	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2017	Paydown		520	520	515	516	0	3	0	3	0	520	0	0	0	23	03/01/2028	1
31379F K2 9	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2017	Paydown		2,382	2,382	2,367	2,368	0	12	0	12	0	2,382	0	0	0	103	04/01/2028	1
31379G DH 2	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2017	Paydown		1,173	1,173	1,161	1,167	0	6	0	6	0	1,173	0	0	0	51	03/01/2018	1
31379H 2V 1	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2017	Paydown		717	717	710	713	0	3	0	3	0	717	0	0	0	31	03/01/2018	1
31379K FT 5	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2017	Paydown		324	324	321	323	0	3	0	3	0	324	0	0	0	14	04/01/2018	1
31379K RA 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2017	Paydown		905	905	894	897	0	9	0	9	0	905	0	0	0	39	04/01/2028	1
31379K RZ 8	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2017	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	0	04/01/2028	1
31379N 3F 2	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2017	Paydown		843	843	830	832	0	9	0	9	0	843	0	0	0	37	04/01/2028	1
31379N FY 8	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2017	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	04/01/2018	1
31379N H8 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2017	Paydown		106	106	105	106	0	1	0	1	0	106	0	0	0	4	04/01/2018	1
31379P N5 7	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2017	Paydown		1,603	1,603	1,587	1,595	0	9	0	9	0	1,603	0	0	0	69	04/01/2018	1
3137AR FX 9	FREDDIE MAC FHLMC_4062 4.000% 02/01/41		09/01/2017	Paydown		0	0	99,191	94,614	0	(94,614)	0	(94,614)	0	0	0	0	0	16,817	02/01/2041	1
3137AR J4 9	FREDDIE MAC FHLMC_4057 3.000% 06/01/27		09/01/2017	Paydown		0	0	135,029	130,050	0	(130,050)	0	(130,050)	0	0	0	0	0	26,009	06/01/2027	1
3137AU TS 8	FREDDIE MAC FHLMC_4117 3.500% 02/01/42		09/01/2017	Paydown		0	0	263,434	254,448	0	(254,448)	0	(254,448)	0	0	0	0	0	39,396	02/01/2042	1
3137B0 SA 3	FREDDIE MAC FHR_4186 3.000% 03/01/33		09/01/2017	Paydown		0	0	75,253	71,584	0	(71,584)	0	(71,584)	0	0	0	0	0	11,611	03/01/2033	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)
3137BD UD 6	FHLMC_4385 3.000% 07/01/41		07/12/2017	BANK OF AMERICA N.A.		12,944,132	13,044,000	13,310,994	13,294,805	0	(11,580)	0	(11,580)	0	13,283,224	0	(339,093)	(339,093)	245,662	07/01/2041	1
3137BK R8 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%		09/01/2017	Paydown		0	0	40,103	38,996	0	(38,996)	0	(38,996)	0	0	0	0	0	6,729	07/01/2030	1
3137BM M8 6	FREDDIC MAC FHLMC_4546 3.500% 01/01/31		09/01/2017	Paydown		0	0	95,895	91,088	0	(91,088)	0	(91,088)	0	0	0	0	0	15,736	01/01/2031	1
3137BP DZ 9	FREDDIE MAC 3.000% 05/01/46		08/01/2017	Paydown		921,242	921,242	909,813	910,698	0	10,544	0	10,544	0	921,242	0	0	0	10,709	05/01/2046	1
3137BQ MG 9	FREDDIE MAC FHLMC_4594 3.000% 06/01/46		09/01/2017	Paydown		377,566	377,566	373,623	371,939	0	3,745	0	3,745	0	377,566	0	0	0	4,703	06/01/2046	1
3137BR WC 5	FREDDIE MAC FHLMC_16-4614 3.000% 09/01		09/01/2017	Paydown		471,945	471,945	468,411	468,494	0	3,450	0	3,450	0	471,945	0	0	0	7,251	09/01/2046	1
3137BS CC 5	FREDDIE MAC FHLMC_4619 3.000% 10/01/46		09/01/2017	Paydown		71,485	71,485	70,565	70,404	0	903	0	903	0	71,485	0	0	0	453	10/01/2046	1
31383M G4 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017	Paydown		607	607	595	598	0	9	0	9	0	607	0	0	0	31	07/01/2029	1
31383R 5K 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017	Paydown		200	200	196	197	0	3	0	3	0	200	0	0	0	10	08/01/2029	1
31383S A2 6	FEDERAL NATIONAL MORTGAGE ASSO 8.000%		09/01/2017	Paydown		345	345	359	357	0	(9)	0	(9)	0	345	0	0	0	18	08/01/2029	1
31383U L6 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017	Paydown		136	136	142	141	0	(4)	0	(4)	0	136	0	0	0	7	09/01/2029	1
31384D G3 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	0	11/01/2029	1
31384D JF 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017	Paydown		95	95	98	98	0	(3)	0	(3)	0	95	0	0	0	5	11/01/2029	1
31384H 2N 2	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	0	01/01/2030	1
31384M HV 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	0	01/01/2030	1
31384Q QU 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	1	03/01/2030	1
31384S E2 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017	Paydown		27	27	30	30	0	0	0	0	0	27	0	0	0	1	02/01/2030	1
31384U PF 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017	Paydown		39	39	41	39	0	0	0	0	0	39	0	0	0	3	05/01/2030	1
31384V 4T 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	0	09/01/2030	1
31384V L7 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017	Paydown		2,345	2,345	2,441	2,419	0	(75)	0	(75)	0	2,345	0	0	0	120	12/01/2029	1
31384V NK 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017	Paydown		1,511	1,511	1,574	1,559	0	(48)	0	(48)	0	1,511	0	0	0	77	01/01/2030	1
31384V UY 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017	Paydown		2,813	2,813	2,929	2,903	0	(90)	0	(90)	0	2,813	0	0	0	141	05/01/2030	1
31384V YW 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017	Paydown		231	231	241	238	0	(8)	0	(8)	0	231	0	0	0	11	08/01/2030	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31384W G3 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	09/01/2017	Paydown		14,932	14,932	16,985	16,170	0	(1,238)	0	(1,238)	0	14,932	0	0	0	743	03/01/2021	1
31384W NM 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	09/01/2017	Paydown		550	550	572	568	0	(17)	0	(17)	0	550	0	0	0	29	06/01/2031	1
31384X SV 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	09/01/2017	Paydown		78	78	81	81	0	(3)	0	(3)	0	78	0	0	0	3	04/01/2030	1
31385C 2R 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%	..	09/01/2017	Paydown		241	241	245	244	0	(3)	0	(3)	0	241	0	0	0	10	11/01/2030	1
31385D 5D 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	09/01/2017	Paydown		264	264	275	272	0	(9)	0	(9)	0	264	0	0	0	13	07/01/2030	1
31385E BJ 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	09/01/2017	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	06/01/2030	1
31385E EK 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	09/01/2017	Paydown		108	108	113	112	0	(3)	0	(3)	0	108	0	0	0	6	06/01/2030	1
31385F V6 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	09/01/2017	Paydown		80	80	83	83	0	(3)	0	(3)	0	80	0	0	0	3	06/01/2030	1
31385J DM 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	09/01/2017	Paydown		471	471	490	486	0	(14)	0	(14)	0	471	0	0	0	24	05/01/2032	1
31385N 7B 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	09/01/2017	Paydown		450	450	470	464	0	(15)	0	(15)	0	450	0	0	0	22	10/01/2030	1
31385N ED 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	09/01/2017	Paydown		33	33	35	33	0	0	0	0	0	33	0	0	0	2	08/01/2030	1
31385N ZA 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	09/01/2017	Paydown		45	45	48	48	0	0	0	0	0	45	0	0	0	3	08/01/2030	1
31385T F4 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	09/01/2017	Paydown		56	56	59	58	0	(1)	0	(1)	0	56	0	0	0	3	10/01/2030	1
31385T ZP 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	09/01/2017	Paydown		204	204	211	210	0	(6)	0	(6)	0	204	0	0	0	10	09/01/2030	1
31385U JD 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	09/01/2017	Paydown		68	68	70	69	0	(3)	0	(3)	0	68	0	0	0	3	10/01/2030	1
31385U QN 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	09/01/2017	Paydown		93	93	97	97	0	(3)	0	(3)	0	93	0	0	0	4	09/01/2030	1
31385V 6G 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	09/01/2017	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	10/01/2030	1
31386B P6 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	09/01/2017	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	0	11/01/2030	1
31386B PC 2	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	09/01/2017	Paydown		43	43	46	46	0	0	0	0	0	43	0	0	0	3	11/01/2030	1
31386C B7 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	09/01/2017	Paydown		77	77	80	79	0	(3)	0	(3)	0	77	0	0	0	3	12/01/2030	1
31386C KC 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	09/01/2017	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	11/01/2030	1
31386C KK 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	09/01/2017	Paydown		39	39	39	39	0	0	0	0	0	39	0	0	0	3	11/01/2030	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)
31386D TN 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017.	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	12/01/2030.	1
31386D U9 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017.	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	0	11/01/2030.	1
31386F BK 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017.	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	12/01/2030.	1
31386F H7 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017.	Paydown		4	4	6	6	0	0	0	0	0	4	0	0	0	0	12/01/2030.	1
31386F M3 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017.	Paydown		65	65	67	66	0	(3)	0	(3)	0	65	0	0	0	3	12/01/2030.	1
31386H 4A 6	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		09/01/2017.	Paydown		78	78	81	81	0	(3)	0	(3)	0	78	0	0	0	4	11/01/2030.	1
31386H GK 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017.	Paydown		106	106	111	110	0	(3)	0	(3)	0	106	0	0	0	6	12/01/2030.	1
31386L 6V 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017.	Paydown		129	129	135	134	0	(3)	0	(3)	0	129	0	0	0	6	12/01/2030.	1
31386Q FM 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017.	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	0	03/01/2031.	1
31386S MC 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017.	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	07/01/2031.	1
31386W RK 6	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		09/01/2017.	Paydown		12	12	15	15	0	0	0	0	0	12	0	0	0	0	11/01/2030.	1
31387E FB 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017.	Paydown		123	123	129	127	0	(3)	0	(3)	0	123	0	0	0	6	07/01/2031.	1
31387J EL 6	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		09/01/2017.	Paydown		412	412	417	415	0	(3)	0	(3)	0	412	0	0	0	19	05/01/2031.	1
31387Q NR 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017.	Paydown		27	27	29	27	0	0	0	0	0	27	0	0	0	1	07/01/2031.	1
31387R BJ 6	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		09/01/2017.	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	0	08/01/2031.	1
31387V S7 5	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		09/01/2017.	Paydown		39	39	39	39	0	0	0	0	0	39	0	0	0	3	05/01/2031.	1
31387W 2L 0	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2017.	Paydown		4,692	4,692	4,803	4,771	0	(78)	0	(78)	0	4,692	0	0	0	203	09/01/2031.	1
31387W 2P 1	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2017.	Paydown		1,397	1,397	1,423	1,415	0	(18)	0	(18)	0	1,397	0	0	0	61	10/01/2031.	1
31387X RW 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017.	Paydown		191	191	199	197	0	(6)	0	(6)	0	191	0	0	0	10	09/01/2031.	1
31388N C3 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017.	Paydown		16	16	18	18	0	0	0	0	0	16	0	0	0	0	10/01/2031.	1
31389A CM 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017.	Paydown		9	9	11	9	0	0	0	0	0	9	0	0	0	0	01/01/2032.	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
31389K EF 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017	Paydown		185	185	193	191	0	(6)	0	(6)	0	185	0	0	0	10	02/01/2032	1
31389Q PB 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017	Paydown		58	58	60	60	0	(3)	0	(3)	0	58	0	0	0	3	03/01/2032	1
31389S US 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	0	03/01/2032	1
31389Y VK 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	03/01/2032	1
3138A4 X7 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2017	Paydown		727,488	727,488	738,173	736,469	0	(8,981)	0	(8,981)	0	727,488	0	0	0	21,423	01/01/2041	1
3138A4 Y3 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017	Paydown		489,371	489,371	514,222	510,279	0	(20,909)	0	(20,909)	0	489,371	0	0	0	11,341	01/01/2026	1
3138E0 RK 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2017	Paydown		825,587	825,587	853,321	851,968	0	(26,382)	0	(26,382)	0	825,587	0	0	0	21,947	12/01/2041	1
3138EK AQ 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017	Paydown		388,059	388,059	401,580	401,352	0	(13,292)	0	(13,292)	0	388,059	0	0	0	8,880	11/01/2042	1
3138EK H6 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017	Paydown		46,905	46,905	49,000	48,963	0	(2,059)	0	(2,059)	0	46,905	0	0	0	1,091	12/01/2042	1
3138EL JN 4	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2017	Paydown		759,701	759,701	779,407	777,351	0	(17,650)	0	(17,650)	0	759,701	0	0	0	20,283	06/01/2042	1
3138EM 3G 4	FEDERAL NATIONAL MORTGAGE ASSO 3.258%		09/21/2017	Various		2,288,147	2,178,308	2,314,452	2,291,988	0	(1,833)	0	(1,833)	0	2,290,155	0	(2,008)	(2,008)	55,603	07/01/2035	1
3138EM QY 0	FEDERAL NATIONAL MORTGAGE ASSO 2.884%		09/01/2017	Paydown		225,800	225,800	234,939	231,849	0	(6,048)	0	(6,048)	0	225,800	0	0	0	4,407	03/01/2042	1
3138EP PP 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017	Paydown		662,300	662,300	691,691	689,718	0	(27,417)	0	(27,417)	0	662,300	0	0	0	15,778	05/01/2044	1
3138EQ N4 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017	Paydown		808,728	808,728	837,917	836,101	0	(27,373)	0	(27,373)	0	808,728	0	0	0	19,224	11/01/2045	1
3138EQ NN 8	FEDERAL NATIONAL MORTGAGE ASSO 2.648%		09/21/2017	Various		7,035,913	6,905,419	7,091,002	7,081,604	0	(12,070)	0	(12,070)	0	7,069,534	0	(33,621)	(33,621)	148,578	08/01/2045	1
3138EQ NX 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2017	Paydown		328,165	328,165	340,138	338,816	0	(10,651)	0	(10,651)	0	328,165	0	0	0	6,296	10/01/2030	1
3138EQ RZ 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2017	Paydown		3,465,521	3,465,521	3,661,391	0	0	(195,870)	0	(195,870)	0	3,465,521	0	0	0	57,400	11/01/2045	1
3138EQ W5 7	FEDERAL NATIONAL MORTGAGE ASSO 2.672%		09/21/2017	Various		2,244,377	2,202,262	2,263,512	2,261,008	0	(3,583)	0	(3,583)	0	2,257,428	0	(13,051)	(13,051)	47,827	08/01/2045	1
3138EQ WR 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2017	Paydown		230,759	230,759	231,300	231,240	0	(480)	0	(480)	0	230,759	0	0	0	4,623	01/01/2046	1
3138ER JQ 4	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2017	Paydown		144,504	144,504	152,430	0	0	(7,925)	0	(7,925)	0	144,504	0	0	0	2,315	10/01/2046	1
3138ER P8 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2017	Paydown		48,968	48,968	48,807	48,807	0	160	0	160	0	48,968	0	0	0	979	10/01/2046	1
3138LT L6 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017	Paydown		179,195	179,195	187,202	187,052	0	(7,857)	0	(7,857)	0	179,195	0	0	0	3,979	06/01/2042	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138LU Q9 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2017.	Paydown		522,817	522,817	546,507	539,928	0	(17,112)	0	(17,112)	0	522,817	0	0	0	10,349	05/01/2027.	1
3138LU S2 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Paydown		125,816	125,816	130,062	129,979	0	(4,164)	0	(4,164)	0	125,816	0	0	0	2,928	06/01/2042.	1
3138M6 A4 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2017.	Paydown		329,149	329,149	338,612	337,070	0	(7,921)	0	(7,921)	0	329,149	0	0	0	6,482	10/01/2027.	1
3138M8 WQ 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Various		69,536	69,536	72,274	72,196	0	(2,659)	0	(2,659)	0	69,536	0	0	0	1,623	09/01/2042.	1
3138NX RW 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Paydown		811,159	811,159	847,408	846,788	0	(35,628)	0	(35,628)	0	811,159	0	0	0	18,459	01/01/2043.	1
3138W9 KR 0	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2017.	Paydown		112,836	112,836	114,422	114,357	0	(1,521)	0	(1,521)	0	112,836	0	0	0	2,276	08/01/2043.	1
3138WB B6 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2017.	Paydown		279,854	279,854	292,666	292,363	0	(12,510)	0	(12,510)	0	279,854	0	0	0	5,337	03/01/2029.	1
3138WC CL 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Paydown		48,338	48,338	50,091	50,040	0	(1,702)	0	(1,702)	0	48,338	0	0	0	1,231	07/01/2044.	1
3138WD 3S 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Paydown		649,712	649,712	673,520	671,729	0	(22,017)	0	(22,017)	0	649,712	0	0	0	15,132	02/01/2045.	1
3138WE 3W 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Paydown		529,892	529,892	548,686	547,612	0	(17,719)	0	(17,719)	0	529,892	0	0	0	12,578	07/01/2045.	1
3138WE KK 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Paydown		220,299	220,299	228,765	228,015	0	(7,718)	0	(7,718)	0	220,299	0	0	0	5,129	04/01/2045.	1
3138WE KT 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Paydown		232,575	232,575	241,098	240,422	0	(7,847)	0	(7,847)	0	232,575	0	0	0	5,629	04/01/2045.	1
3138WE QJ 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2017.	Paydown		879,744	879,744	916,720	911,747	0	(32,003)	0	(32,003)	0	879,744	0	0	0	17,223	05/01/2030.	1
3138WE XE 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Paydown		152,998	152,998	158,425	158,121	0	(5,123)	0	(5,123)	0	152,998	0	0	0	3,666	06/01/2045.	1
3138WE ZJ 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Paydown		166,795	166,795	170,886	170,513	0	(3,718)	0	(3,718)	0	166,795	0	0	0	3,452	06/01/2045.	1
3138WF 2U 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Various		634,557	634,557	655,676	654,297	0	(19,740)	0	(19,740)	0	634,557	0	0	0	14,402	11/01/2045.	1
3138WF 2Z 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Paydown		1,237,059	1,237,059	1,288,087	1,285,182	0	(48,124)	0	(48,124)	0	1,237,059	0	0	0	29,684	11/01/2045.	1
3138WF BX 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Paydown		315,422	315,422	322,149	0	0	(6,727)	0	(6,727)	0	315,422	0	0	0	4,659	07/01/2045.	1
3138WF HS 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Paydown		381,998	381,998	390,145	0	0	(8,148)	0	(8,148)	0	381,998	0	0	0	5,467	08/01/2045.	1
3138WG 3W 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Paydown		1,387,586	1,387,586	1,453,676	1,450,002	0	(62,416)	0	(62,416)	0	1,387,586	0	0	0	33,631	05/01/2046.	1
3138WG 5R 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2017.	Paydown		479,565	479,565	492,753	492,265	0	(12,700)	0	(12,700)	0	479,565	0	0	0	9,589	05/01/2046.	1
3138WG BM 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Various		349,252	349,252	362,676	361,775	0	(12,524)	0	(12,524)	0	349,252	0	0	0	8,483	12/01/2045.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138WG LA 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Paydown		1,315,131	1,315,131	1,379,860	1,375,731	0	(60,600)	0	(60,600)	0	1,315,131	0	0	0	31,397	02/01/2046.	1
3138WG MC 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Paydown		487,980	487,980	509,635	508,315	0	(20,335)	0	(20,335)	0	487,980	0	0	0	11,737	02/01/2046.	1
3138WH EX 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2017.	Paydown		253,933	253,933	260,161	259,920	0	(5,987)	0	(5,987)	0	253,933	0	0	0	5,384	06/01/2046.	1
3138WH S4 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2017.	Paydown		430,314	430,314	432,398	0	0	(2,084)	0	(2,084)	0	430,314	0	0	0	1,827	08/01/2046.	1
3138WJ 5Y 0	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2017.	Paydown		1,020,762	1,020,762	1,072,119	0	0	(51,357)	0	(51,357)	0	1,020,762	0	0	0	17,168	03/01/2047.	1
3138WJ MG 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Paydown		610,468	610,468	626,087	0	0	(15,620)	0	(15,620)	0	610,468	0	0	0	11,741	12/01/2046.	1
3138WK RH 0	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2017.	Various		140,056,666	133,004,291	139,912,655	0	0	(535,233)	0	(535,233)	0	139,377,424	0	679,241	679,241	1,934,857	05/01/2047.	1
3138WL BQ 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Paydown		39,071	39,071	40,365	0	0	(1,294)	0	(1,294)	0	39,071	0	0	0	114	07/01/2047.	1
3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2017.	Paydown		1,719,575	1,719,575	1,735,169	1,731,792	0	(15,331)	0	(15,331)	0	1,719,575	0	0	0	34,315	05/01/2043.	1
3138WQ AZ 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2017.	Paydown		242,247	242,247	249,115	249,019	0	(6,772)	0	(6,772)	0	242,247	0	0	0	4,836	05/01/2043.	1
3138WX 4U 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Paydown		16,239	16,239	16,511	16,481	0	(242)	0	(242)	0	16,239	0	0	0	381	06/01/2043.	1
3138WZ U2 6	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Paydown		44,549	44,549	46,164	46,136	0	(1,587)	0	(1,587)	0	44,549	0	0	0	1,116	08/01/2043.	1
3138X3 XH 0	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2017.	Paydown		299,958	299,958	300,379	300,361	0	(404)	0	(404)	0	299,958	0	0	0	5,850	09/01/2043.	1
3138XR QF 9	FEDERAL NATIONAL MORTGAGE ASSO 3.062%		09/01/2017.	Paydown		241,812	241,812	248,849	241,812	0	0	0	0	0	241,812	0	0	0	5,054	07/01/2044.	1
3138XU QR 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2017.	Paydown		146,390	146,390	151,599	150,703	0	(4,314)	0	(4,314)	0	146,390	0	0	0	2,939	05/01/2029.	1
3138XY CD 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Paydown		3,204,614	3,204,614	3,325,788	3,320,385	0	(115,771)	0	(115,771)	0	3,204,614	0	0	0	73,958	02/01/2042.	1
3138Y7 GA 4	FEDERAL NATIONAL MORTGAGE ASSO 2.787%		09/21/2017.	Various		5,292,414	5,191,811	5,367,847	5,361,838	0	(4,280)	0	(4,280)	0	5,357,557	0	(65,143)	(65,143)	118,270	01/01/2045.	1
3138YK WB 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2017.	Paydown		53,319	53,319	53,919	53,861	0	(542)	0	(542)	0	53,319	0	0	0	964	05/01/2045.	1
3138YK X5 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Paydown		349,717	349,717	360,796	359,830	0	(10,115)	0	(10,115)	0	349,717	0	0	0	8,175	06/01/2045.	1
3138YU GF 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Paydown		298,154	298,154	309,149	308,260	0	(10,104)	0	(10,104)	0	298,154	0	0	0	7,196	09/01/2045.	1
3138YX FR 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2017.	Paydown		232,524	232,524	233,506	233,406	0	(882)	0	(882)	0	232,524	0	0	0	4,152	08/01/2045.	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)
3138YY DN 0	FEDERAL NATIONAL MORTGAGE ASSO 2.485%		09/21/2017.	Various		9,876,112	9,726,203	9,971,637	9,959,263	0	(13,871)	0	(13,871)	0	9,945,391	0	(69,279)	(69,279)	196,313	11/01/2045.	1
31390B TY 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017.	Paydown		729	729	759	751	0	(22)	0	(22)	0	729	0	0	0	37	06/01/2032.	1
31390D AJ 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017.	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	05/01/2032.	1
31390P MS 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017.	Paydown		75	75	78	76	0	(3)	0	(3)	0	75	0	0	0	3	08/01/2032.	1
31390R NA 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017.	Paydown		63	63	66	65	0	(3)	0	(3)	0	63	0	0	0	3	08/01/2032.	1
31390W UC 4	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2017.	Paydown		970	970	922	933	0	39	0	39	0	970	0	0	0	29	10/01/2033.	1
31391B QX 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		09/01/2017.	Paydown		1,060	1,060	1,105	1,093	0	(32)	0	(32)	0	1,060	0	0	0	53	09/01/2032.	1
31391H U2 8	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2017.	Paydown		150	150	151	151	0	0	0	0	0	150	0	0	0	6	10/01/2032.	1
313921 B5 6	FNMA_01-59 7.000% 11/01/31		09/01/2017.	Paydown		11,716	11,716	11,677	11,677	0	40	0	40	0	11,716	0	0	0	553	11/01/2031.	1
313921 S4 1	FNMA_01-61 6.000% 11/01/31		09/01/2017.	Paydown		99,061	99,061	89,568	96,834	0	2,227	0	2,227	0	99,061	0	0	0	3,898	11/01/2031.	1
31392B PT 7	FANNIE MAE FNMA_01-81 6.500% 01/01/32		09/01/2017.	Paydown		10,275	10,275	10,278	10,275	0	0	0	0	0	10,275	0	0	0	448	01/01/2032.	1
31392D RM 6	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2017.	Paydown		15,268	15,268	13,749	14,905	0	364	0	364	0	15,268	0	0	0	611	07/01/2032.	1
31392E T8 3	FANNIE MAE FNMA_02-66 6.500% 08/01/42		09/01/2017.	Paydown		133,826	133,826	154,151	152,539	0	(18,713)	0	(18,713)	0	133,826	0	0	0	5,752	08/01/2042.	1
31392G FN 0	FANNIE MAE FNMA_02-T18 6.500% 08/01/42		09/01/2017.	Paydown		144,340	144,340	169,159	166,495	0	(22,155)	0	(22,155)	0	144,340	0	0	0	6,543	08/01/2042.	1
31392G FP 5	FANNIE MAE FNMA_02-T18 6.500% 08/01/42		09/01/2017.	Paydown		148,026	148,026	155,890	154,870	0	(6,845)	0	(6,845)	0	148,026	0	0	0	6,388	08/01/2042.	1
31392J JU 4	FNMA_03-19 5.500% 03/01/33		09/01/2017.	Paydown		720,471	720,471	804,466	792,087	0	(71,616)	0	(71,616)	0	720,471	0	0	0	25,986	03/01/2033.	1
31392K AA 4	FREDDIE MAC FHLMC_2454 6.500% 05/01/32		09/01/2017.	Paydown		106,257	106,257	107,071	106,514	0	(257)	0	(257)	0	106,257	0	0	0	4,606	05/01/2032.	1
31392R E3 1	FREDDIE MAC FHLMC_2469 6.000% 07/01/32		09/01/2017.	Paydown		57,146	57,146	51,661	55,834	0	1,314	0	1,314	0	57,146	0	0	0	2,211	07/01/2032.	1
31392W 7B 0	FSPC_T-51 6.500% 09/01/43		09/01/2017.	Paydown		147,498	147,498	170,832	170,420	0	(22,924)	0	(22,924)	0	147,498	0	0	0	6,528	09/01/2043.	1
31392X ZP 6	FHLMC_2528 5.500% 11/01/32		09/01/2017.	Paydown		305,449	305,449	341,674	336,372	0	(30,922)	0	(30,922)	0	305,449	0	0	0	11,913	11/01/2032.	1
31393G DM 3	FREDDIE MAC FHLMC_2545 5.500% 12/01/32		09/01/2017.	Paydown		224,258	224,258	219,213	222,313	0	1,944	0	1,944	0	224,258	0	0	0	8,140	12/01/2032.	1
31393L NP 4	FHLMC_2564 5.500% 02/01/33		09/01/2017.	Paydown		48,597	48,597	47,580	47,909	0	688	0	688	0	48,597	0	0	0	1,752	02/01/2033.	1
31393W BD 0	FHLMC_2640 5.000% 07/01/33		09/01/2017.	Paydown		125,881	125,881	117,069	121,695	0	4,186	0	4,186	0	125,881	0	0	0	4,201	07/01/2033.	1
31394B AL 8	FNMA_04-86 4.500% 11/01/34		09/01/2017.	Paydown		405,908	405,908	328,971	378,758	0	27,149	0	27,149	0	405,908	0	0	0	12,015	11/01/2034.	1
31394C SP 8	FANNIE MAE FNMA_05-18 5.000% 03/01/25		09/01/2017.	Paydown		80,618	80,618	79,233	79,993	0	625	0	625	0	80,618	0	0	0	2,671	03/01/2025.	1
31394D A6 7	FANNIE MAE FNMA_05-48 5.500% 06/01/34		09/01/2017.	Paydown		277,362	277,362	287,245	285,570	0	(8,209)	0	(8,209)	0	277,362	0	0	0	9,383	06/01/2034.	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)
31394D E4 8	FANNIE MAE FNMA_05-53 5.500% 06/01/35	..	09/01/2017.	Paydown		1,175,226	1,175,226	1,140,336	1,157,686	0	17,540	0	17,540	0	1,175,226	0	0	0	43,612	06/01/2035.	1
31394H R7 8	FHLMC_2656 5.500% 08/01/33	..	09/01/2017.	Paydown		39,749	39,749	39,725	39,725	0	25	0	25	0	39,749	0	0	0	1,455	08/01/2033.	1
31394L JJ 2	FHLMC_2691 5.500% 09/01/33	..	09/01/2017.	Paydown		696,678	696,678	658,842	682,751	0	13,928	0	13,928	0	696,678	0	0	0	25,657	09/01/2033.	1
31394M MV 9	FHLMC_2716 5.500% 12/01/33	..	09/01/2017.	Paydown		117,016	117,016	113,908	115,395	0	1,621	0	1,621	0	117,016	0	0	0	4,046	12/01/2033.	1
31394R TP 4	FREDDIE MAC FHLMC_2766 5.000% 03/01/34	..	09/01/2017.	Paydown		651,609	651,609	595,980	632,092	0	19,517	0	19,517	0	651,609	0	0	0	22,288	03/01/2034.	1
31394V E8 9	FANNIE MAE FNMA_06-2 6.000% 02/01/36	..	09/01/2017.	Paydown		406,243	406,243	411,599	406,796	0	(551)	0	(551)	0	406,243	0	0	0	15,826	02/01/2036.	1
31394V LV 0	FNR_05-123 5.500% 01/01/36	..	09/01/2017.	Paydown		467,666	467,666	453,527	460,225	0	7,441	0	7,441	0	467,666	0	0	0	15,775	01/01/2036.	1
31395B BS 1	FANNIE MAE FNMA_06-9 5.500% 03/01/36	..	09/01/2017.	Paydown		737,317	737,317	720,786	728,765	0	8,553	0	8,553	0	737,317	0	0	0	27,713	03/01/2036.	1
31395B EZ 2	FANNIE MAE FNMA_06-14	..	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(175,635)	03/01/2036.	1
31395B KD 4	FANNIE MAE FNMA_06-3 5.500% 03/01/36	..	09/01/2017.	Paydown		236,513	236,513	264,062	263,993	0	(27,479)	0	(27,479)	0	236,513	0	0	0	8,677	03/01/2036.	1
31395E ZJ 9	FHLMC_2835 5.500% 08/01/34	..	09/01/2017.	Paydown		163,958	163,958	156,196	161,532	0	2,428	0	2,428	0	163,958	0	0	0	6,098	08/01/2034.	1
31395G JR 4	FREDDIE MAC FHLMC_2861 5.500% 09/01/34	..	09/01/2017.	Paydown		193,794	193,794	184,385	190,865	0	2,930	0	2,930	0	193,794	0	0	0	7,200	09/01/2034.	1
31395N FS 1	FANNIE MAE FNMA_06-45 5.500% 06/01/36	..	09/01/2017.	Paydown		238,152	238,152	238,776	238,152	0	0	0	0	0	238,152	0	0	0	8,691	06/01/2036.	1
31395P PE 6	FREDDIE MAC FHLMC_2948 5.500% 03/01/35	..	09/01/2017.	Paydown		605,081	605,081	587,519	596,526	0	8,555	0	8,555	0	605,081	0	0	0	20,700	03/01/2035.	1
31395R 2E 7	FREDDIE MAC FHLMC_2949 5.500% 03/01/35	..	09/01/2017.	Paydown		580,746	580,746	565,161	573,289	0	7,458	0	7,458	0	580,746	0	0	0	21,159	03/01/2035.	1
31395T FM 1	FREDDIE MAC FHLMC-2961 5.500% 04/01/35	..	09/01/2017.	Paydown		617,381	617,381	599,800	609,358	0	8,023	0	8,023	0	617,381	0	0	0	21,886	04/01/2035.	1
31395U 4N 8	FREDDIE MAC FHLMC_2972 FHR 2972 WG 5.5	..	09/01/2017.	Paydown		638,498	638,498	625,205	631,609	0	6,889	0	6,889	0	638,498	0	0	0	22,888	05/01/2035.	1
31395U A7 6	FHLMC_2981 5.500% 05/01/35	..	09/01/2017.	Paydown		235,657	235,657	228,891	232,493	0	3,164	0	3,164	0	235,657	0	0	0	9,337	05/01/2035.	1
31395U K3 4	FREDDIE MAC FHLMC_2978 5.500% 05/01/35	..	09/01/2017.	Paydown		1,622,280	1,622,280	1,650,825	1,670,993	0	(48,712)	0	(48,712)	0	1,622,280	0	0	0	57,930	05/01/2035.	1
31395V SN 0	FREDDIE MAC FHLMC_2986 5.500% 06/01/35	..	09/01/2017.	Paydown		184,548	184,548	179,480	181,999	0	2,549	0	2,549	0	184,548	0	0	0	6,775	06/01/2035.	1
31395W W4 5	FREDDIE MAC FHLMC_3012 5.500% 08/01/35	..	09/01/2017.	Paydown		98,911	98,911	96,470	97,688	0	1,225	0	1,225	0	98,911	0	0	0	3,655	08/01/2035.	1
31395X N4 3	FREDDIE MAC 5.000% 08/01/35	..	09/01/2017.	Paydown		570,861	570,861	550,436	559,683	0	11,178	0	11,178	0	570,861	0	0	0	18,197	08/01/2035.	1
31396C 3Y 4	FREDDIE MAC REFERENCE REMIC -T 5.500%	..	09/01/2017.	Paydown		2,220,031	2,220,031	2,116,653	2,184,595	0	35,435	0	35,435	0	2,220,031	0	0	0	81,642	10/01/2035.	1
31396C LG 3	FREDDIE MAC FHLMC_3054 5.500% 10/01/35	..	09/01/2017.	Paydown		519,013	519,013	505,024	512,514	0	6,500	0	6,500	0	519,013	0	0	0	19,232	10/01/2035.	1
31396E 2W 5	FREDDIE MAC FHLMC_3053 5.500% 12/01/34	..	09/01/2017.	Paydown		586,556	586,556	591,895	586,556	0	0	0	0	0	586,556	0	0	0	21,580	12/01/2034.	1

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31396E 6A 9	FHLMC_3044 5.500% 03/01/35		09/01/2017.	Paydown		137,977	137,977	136,178	137,495	0	482	0	482	0	137,977	0	0	0	4,841	03/01/2035.	1
31396E WR 3	FREDDIE MAC FHLMC_3061 5.500% 11/01/35		09/01/2017.	Paydown		329,760	329,760	318,990	325,203	0	4,557	0	4,557	0	329,760	0	0	0	11,839	11/01/2035.	1
31396E Z5 8	FHLMC_3062 5.500% 11/01/35		09/01/2017.	Paydown		709,351	709,351	684,470	699,622	0	9,729	0	9,729	0	709,351	0	0	0	26,140	11/01/2035.	1
31396F GZ 0	FHLMC_3073 5.500% 11/01/35		09/01/2017.	Paydown		1,247,131	1,247,131	1,209,570	1,231,151	0	15,979	0	15,979	0	1,247,131	0	0	0	45,758	11/01/2035.	1
31396G 7E 5	FREDDIE MAC FHLMC_3094 5.500% 12/01/35		09/01/2017.	Paydown		206,416	206,416	198,740	202,770	0	3,646	0	3,646	0	206,416	0	0	0	7,592	12/01/2035.	1
31396G BL 4	FREDDIE MAC FHLMC_3087 5.500% 12/01/25		09/01/2017.	Paydown		183,740	183,740	178,708	181,821	0	1,919	0	1,919	0	183,740	0	0	0	6,758	12/01/2025.	1
31396H AL 3	FREDDIE MAC FHLMC_5 5.500% 02/01/36		09/01/2017.	Paydown		2,098,164	2,098,164	1,980,070	2,061,229	0	36,935	0	36,935	0	2,098,164	0	0	0	77,018	02/01/2036.	1
31396P B2 6	FNMA_07-14 5.500% 03/01/37		09/01/2017.	Paydown		189,732	189,732	176,451	183,489	0	6,244	0	6,244	0	189,732	0	0	0	6,806	03/01/2037.	1
31396V F8 6	FANNIE MAE FNMA_07-45 6.000% 05/01/47		09/01/2017.	Paydown		697,861	697,861	680,741	688,776	0	9,085	0	9,085	0	697,861	0	0	0	25,469	05/01/2047.	1
31396X HK 3	FANNIE MAE FNMA_07-77 5.500% 08/01/37		09/01/2017.	Paydown		812,775	812,775	814,140	812,775	0	0	0	0	0	812,775	0	0	0	29,731	08/01/2037.	1
31397C 3V 9	FREDDIE MAC FHLMC_3228 5.500% 10/01/36		09/01/2017.	Paydown		29,757	29,757	28,650	29,160	0	598	0	598	0	29,757	0	0	0	1,061	10/01/2036.	1
31397F MQ 2	FREDDIE MAC FHLMC_3296 5.500% 03/01/37		09/01/2017.	Paydown		82,200	82,200	75,924	78,464	0	3,736	0	3,736	0	82,200	0	0	0	2,945	03/01/2037.	1
31397J GG 3	FREDDIE MAC FHLMC_3330 5.500% 06/01/37		09/01/2017.	Paydown		333,562	333,562	309,223	322,394	0	11,168	0	11,168	0	333,562	0	0	0	12,064	06/01/2037.	1
31397W 7A 7	FREDDIE MAC FHLMC_3456 5.000% 06/01/38		09/01/2017.	Paydown		243,241	243,241	216,029	224,753	0	18,488	0	18,488	0	243,241	0	0	0	7,996	06/01/2038.	1
31398G QR 3	FANNIE MAE FNMA_09-111 4.500% 01/01/40		09/01/2017.	Paydown		255,888	255,888	221,023	244,239	0	11,649	0	11,649	0	255,888	0	0	0	7,686	01/01/2040.	1
31398V LQ 7	FREDDIE MAC FHLMC_3656 5.000% 01/01/38		09/01/2017.	Paydown		415,568	415,568	401,169	408,977	0	6,590	0	6,590	0	415,568	0	0	0	13,940	01/01/2038.	1
31400H AV 5	FEDERAL NATIONAL MORTGAGE ASSO 3.292%		09/01/2017.	Paydown		93,504	93,504	93,270	93,504	0	0	0	0	0	93,504	0	0	0	1,987	01/01/2033.	1
31401G JU 9	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		09/01/2017.	Paydown		125	125	127	125	0	0	0	0	0	125	0	0	0	4	06/01/2018.	1
31401L 6T 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2017.	Paydown		668	668	635	641	0	27	0	27	0	668	0	0	0	20	07/01/2033.	1
31401N 2T 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2017.	Paydown		5,272	5,272	5,008	5,066	0	206	0	206	0	5,272	0	0	0	172	08/01/2033.	1
31401N PJ 2	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2017.	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	0	08/01/2033.	1
31401X KW 6	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2017.	Paydown		1,726	1,726	1,556	1,595	0	131	0	131	0	1,726	0	0	0	56	07/01/2033.	1
31401Y JW 6	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2017.	Paydown		984	984	933	944	0	39	0	39	0	984	0	0	0	30	07/01/2033.	1
31402C 5C 2	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		09/01/2017.	Paydown		17,529	17,529	17,825	17,556	0	(28)	0	(28)	0	17,529	0	0	0	582	09/01/2018.	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31402C 5L 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 6.50		09/01/2017.	Paydown		1,108	1,108	1,073	1,080	0	28	0	28	0	1,108	0	0	0	51	12/01/2031.	1
31402C 5N 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 7.50		09/01/2017.	Paydown		717	717	718	715	0	0	0	0	0	717	0	0	0	33	11/01/2031.	1
31402C 5P 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 8.00		09/01/2017.	Paydown		12,488	12,488	12,741	12,682	0	(193)	0	(193)	0	12,488	0	0	0	656	03/01/2032.	1
31402C PL 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		09/01/2017.	Paydown		134,989	134,989	130,597	131,149	0	3,839	0	3,839	0	134,989	0	0	0	4,510	11/01/2033.	1
31402E R8 3	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2017.	Paydown		2,255	2,255	2,143	2,166	0	89	0	89	0	2,255	0	0	0	62	08/01/2033.	1
31402H BG 5	FEDERAL NATIONAL MORTGAGE ASSO 3.002%		09/01/2017.	Paydown		24,593	24,593	24,386	24,593	0	0	0	0	0	24,593	0	0	0	495	12/01/2033.	1
31402H WH 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2017.	Paydown		234	234	222	224	0	9	0	9	0	234	0	0	0	7	07/01/2033.	1
31402J 3U 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2017.	Paydown		359	359	324	332	0	27	0	27	0	359	0	0	0	11	08/01/2033.	1
31402J 6A 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2017.	Paydown		750	750	713	721	0	30	0	30	0	750	0	0	0	22	08/01/2033.	1
31402J M4 6	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2017.	Paydown		425	425	404	409	0	17	0	17	0	425	0	0	0	13	08/01/2033.	1
31402J RE 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2017.	Paydown		1,927	1,927	1,766	1,803	0	125	0	125	0	1,927	0	0	0	58	08/01/2033.	1
31402L K8 4	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2017.	Paydown		460	460	436	442	0	18	0	18	0	460	0	0	0	14	08/01/2033.	1
31402M LS 7	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2017.	Paydown		340	340	324	327	0	13	0	13	0	340	0	0	0	10	08/01/2033.	1
31402Q GD 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2017.	Paydown		372	372	351	366	0	6	0	6	0	372	0	0	0	9	09/01/2018.	1
31402Q SE 2	FEDERAL NATIONAL MORTGAGE ASSO 3.450%		09/01/2017.	Paydown		4,182	4,182	4,135	4,182	0	0	0	0	0	4,182	0	0	0	87	04/01/2034.	1
31402Q TE 1	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2017.	Paydown		96,519	96,519	96,052	96,065	0	456	0	456	0	96,519	0	0	0	3,838	11/01/2034.	1
31402Q YZ 8	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2017.	Paydown		373,027	373,027	365,928	366,704	0	6,324	0	6,324	0	373,027	0	0	0	13,424	02/01/2035.	1
31402R AQ 2	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		09/01/2017.	Paydown		326,907	326,907	335,693	333,754	0	(6,845)	0	(6,845)	0	326,907	0	0	0	14,190	12/01/2032.	1
31402R DF 3	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2017.	Paydown		24,147	24,147	24,331	24,284	0	(139)	0	(139)	0	24,147	0	0	0	954	04/01/2035.	1
31402T FJ 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2017.	Paydown		5,280	5,280	5,017	5,073	0	207	0	207	0	5,280	0	0	0	162	08/01/2033.	1
31402W YJ 1	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2017.	Paydown		25,042	25,042	23,790	24,057	0	985	0	985	0	25,042	0	0	0	751	09/01/2033.	1
31403C WF 4	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2017.	Paydown		11,152	11,152	10,346	10,498	0	654	0	654	0	11,152	0	0	0	341	09/01/2035.	1

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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)
31403D BD 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%	..	09/01/2017.	Paydown		95,179	95,179	99,000	98,631	0	(3,452)	0	(3,452)	0	95,179	0	0	0	3,175	03/01/2036.	1
31403D QW 2	FEDERAL NATIONAL MORTGAGE ASSO 3.337%	..	09/01/2017.	Paydown		9,520	9,520	9,558	9,520	0	0	0	0	0	9,520	0	0	0	191	05/01/2036.	1
31403E TD 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%	..	09/01/2017.	Paydown		2,261	2,261	2,148	2,173	0	89	0	89	0	2,261	0	0	0	64	10/01/2033.	1
31403F YH 1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	..	09/01/2017.	Paydown		2,658	2,658	2,519	2,609	0	49	0	49	0	2,658	0	0	0	71	06/01/2019.	1
31403H HT 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%	..	09/01/2017.	Paydown		87	87	82	84	0	3	0	3	0	87	0	0	0	3	10/01/2033.	1
31403Q 4D 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%	..	09/01/2017.	Paydown		877	877	834	843	0	34	0	34	0	877	0	0	0	26	11/01/2033.	1
31404K LW 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%	..	09/01/2017.	Paydown		30,912	30,912	29,699	29,920	0	992	0	992	0	30,912	0	0	0	924	04/01/2034.	1
31404M 5L 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	..	09/01/2017.	Paydown		3,846	3,846	3,644	3,777	0	71	0	71	0	3,846	0	0	0	101	06/01/2019.	1
31404P QM 6	FEDERAL NATIONAL MORTGAGE ASSO 5.000%	..	09/01/2017.	Paydown		15,758	15,758	15,553	15,589	0	170	0	170	0	15,758	0	0	0	549	04/01/2034.	1
31404S NR 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	..	09/01/2017.	Paydown		1,477	1,477	1,399	1,450	0	27	0	27	0	1,477	0	0	0	39	05/01/2019.	1
31404T RR 6	FEDERAL NATIONAL MORTGAGE ASSO 4.500%	..	09/01/2017.	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/01/2034.	1
31404X K7 8	FEDERAL NATIONAL MORTGAGE ASSO 4.500%	..	09/01/2017.	Paydown		1,226	1,226	1,185	1,193	0	33	0	33	0	1,226	0	0	0	37	11/01/2034.	1
31405B GT 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	..	09/01/2017.	Paydown		363	363	343	357	0	6	0	6	0	363	0	0	0	9	06/01/2019.	1
31405C UV 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	..	09/01/2017.	Paydown		1,996	1,996	1,890	1,959	0	36	0	36	0	1,996	0	0	0	53	06/01/2019.	1
31405Q UU 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%	..	09/01/2017.	Paydown		2,708	2,708	2,560	2,588	0	120	0	120	0	2,708	0	0	0	80	12/01/2034.	1
31406D GW 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%	..	09/01/2017.	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	01/01/2035.	1
31406J NB 5	FEDERAL NATIONAL MORTGAGE ASSO 5.000%	..	09/01/2017.	Paydown		62,249	62,249	61,961	62,012	0	236	0	236	0	62,249	0	0	0	2,030	03/01/2020.	1
31406L 3S 5	FEDERAL NATIONAL MORTGAGE ASSO 2.897%	..	09/01/2017.	Paydown		17,118	17,118	17,184	17,118	0	0	0	0	0	17,118	0	0	0	321	10/01/2036.	1
31406M XV 3	FEDERAL NATIONAL MORTGAGE ASSO 3.269%	..	09/01/2017.	Paydown		9,535	9,535	9,491	9,535	0	0	0	0	0	9,535	0	0	0	197	01/01/2035.	1
31406V CU 8	FEDERAL NATIONAL MORTGAGE ASSO 4.500%	..	09/01/2017.	Paydown		885	885	831	843	0	42	0	42	0	885	0	0	0	27	04/01/2035.	1
31406W R3 0	FEDERAL NATIONAL MORTGAGE ASSO 3.575%	..	09/01/2017.	Paydown		165,283	165,283	165,768	165,283	0	0	0	0	0	165,283	0	0	0	4,181	03/01/2035.	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)
31406W R8 9	FEDERAL NATIONAL MORTGAGE ASSO 3.588%		09/01/2017.	Paydown		195,323	195,323	196,833	195,323	0	0	0	0	0	195,323	0	0	0	4,659	07/01/2035.	1
31407N QC 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2017.	Paydown		17,866	17,866	16,969	17,136	0	733	0	733	0	17,866	0	0	0	536	08/01/2035.	1
31409G N2 8	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2017.	Paydown		2,107	2,107	2,111	2,109	0	(3)	0	(3)	0	2,107	0	0	0	83	10/01/2036.	1
31409J KP 4	FEDERAL NATIONAL MORTGAGE ASSO 3.588%		09/01/2017.	Paydown		3,360	3,360	3,380	3,360	0	0	0	0	0	3,360	0	0	0	73	05/01/2036.	1
31409V J6 1	FEDERAL NATIONAL MORTGAGE ASSO 2.703%		09/01/2017.	Paydown		13,351	13,351	13,413	13,351	0	0	0	0	0	13,351	0	0	0	242	10/01/2036.	1
31409X EC 9	FEDERAL NATIONAL MORTGAGE ASSO 3.003%		09/01/2017.	Paydown		5,611	5,611	5,593	5,611	0	0	0	0	0	5,611	0	0	0	108	03/01/2037.	1
3140E0 ZU 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Paydown		982,876	982,876	1,022,805	1,019,824	0	(36,948)	0	(36,948)	0	982,876	0	0	0	22,534	09/01/2045.	1
3140E0 ZV 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Paydown		202,812	202,812	212,129	211,449	0	(8,637)	0	(8,637)	0	202,812	0	0	0	4,722	09/01/2045.	1
3140E1 AW 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Paydown		64,142	64,142	66,731	66,474	0	(2,332)	0	(2,332)	0	64,142	0	0	0	1,497	09/01/2045.	1
3140E8 YM 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Paydown		223,516	223,516	232,632	231,986	0	(8,469)	0	(8,469)	0	223,516	0	0	0	4,822	11/01/2045.	1
3140E8 YT 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Paydown		167,617	167,617	174,453	173,964	0	(6,346)	0	(6,346)	0	167,617	0	0	0	3,928	11/01/2045.	1
3140EU GT 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Various		1,036,573	1,036,573	1,084,513	1,081,353	0	(44,782)	0	(44,782)	0	1,036,573	0	0	0	23,842	02/01/2046.	1
3140EX ED 1	FEDERAL NATIONAL MORTGAGE ASSO 2.571%		09/21/2017.	Various		5,358,142	5,268,032	5,419,694	5,411,706	0	(13,954)	0	(13,954)	0	5,397,752	0	(39,609)	(39,609)	107,683	05/01/2046.	1
3140F0 G5 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2017.	Paydown		111,115	111,115	114,535	114,509	0	(3,394)	0	(3,394)	0	111,115	0	0	0	2,225	10/01/2046.	1
3140F0 HX 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2017.	Paydown		502,810	502,810	501,316	0	0	1,493	0	1,493	0	502,810	0	0	0	8,871	10/01/2046.	1
3140F1 Y8 9	FEDERAL NATIONAL MORTGAGE ASSO 2.500%		09/01/2017.	Paydown		106,237	106,237	110,205	110,053	0	(3,816)	0	(3,816)	0	106,237	0	0	0	1,899	06/01/2031.	1
3140FX CQ 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2017.	Paydown		303,632	303,632	314,424	0	0	(10,793)	0	(10,793)	0	303,632	0	0	0	4,074	04/12/2047.	1
3140GU P3 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Paydown		40,134	40,134	41,460	0	0	(1,326)	0	(1,326)	0	40,134	0	0	0	117	07/01/2047.	1
31410A UG 9	FEDERAL NATIONAL MORTGAGE ASSO 3.486%		09/01/2017.	Paydown		9,489	9,489	9,528	9,489	0	0	0	0	0	9,489	0	0	0	197	05/01/2036.	1
31410F RV 9	FEDERAL NATIONAL MORTGAGE ASSO 3.364%		09/01/2017.	Paydown		9,531	9,531	9,555	9,702	0	(172)	0	(172)	0	9,531	0	0	0	166	05/01/2034.	1
31410F ST 3	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2017.	Paydown		49,064	49,064	48,512	48,542	0	523	0	523	0	49,064	0	0	0	1,855	12/01/2036.	1
31410F V4 4	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2017.	Paydown		1,169	1,169	1,170	1,169	0	0	0	0	0	1,169	0	0	0	46	01/01/2037.	1

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31410K JY 1	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2017.	Paydown		35,184	35,184	35,338	35,318	0	(134)	0	(134)	0	35,184	0	0	0	1,408	05/01/2038.	1
31410L K3 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2017.	Paydown		102,537	102,537	107,054	106,827	0	(4,290)	0	(4,290)	0	102,537	0	0	0	2,777	12/01/2042.	1
31411C ZE 4	FEDERAL NATIONAL MORTGAGE ASSO 2.890%		09/01/2017.	Paydown		1,224	1,224	1,230	1,224	0	0	0	0	0	1,224	0	0	0	23	10/01/2036.	1
31411D G6 0	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2017.	Paydown		4,167	4,167	4,109	4,116	0	51	0	51	0	4,167	0	0	0	153	11/01/2036.	1
31411G 6G 2	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2017.	Paydown		178,411	178,411	178,620	178,450	0	(39)	0	(39)	0	178,411	0	0	0	6,979	01/01/2037.	1
31412B M6 6	FEDERAL NATIONAL MORTGAGE ASSO 3.322%		09/01/2017.	Paydown		141,374	141,374	141,082	141,374	0	0	0	0	0	141,374	0	0	0	2,488	04/01/2035.	1
31416B YG 7	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		09/01/2017.	Paydown		90,101	90,101	93,544	92,898	0	(2,797)	0	(2,797)	0	90,101	0	0	0	3,685	01/01/2039.	1
31416Q EZ 4	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2017.	Paydown		395,522	395,522	406,801	405,088	0	(9,565)	0	(9,565)	0	395,522	0	0	0	10,838	09/01/2040.	1
31416X RN 2	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2017.	Paydown		170,118	170,118	175,222	174,014	0	(3,896)	0	(3,896)	0	170,118	0	0	0	5,011	02/01/2031.	1
31417A H8 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2017.	Paydown		132,925	132,925	136,394	136,211	0	(3,285)	0	(3,285)	0	132,925	0	0	0	3,405	11/01/2041.	1
31417E HN 4	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2017.	Various		56,567	56,567	56,778	56,768	0	(202)	0	(202)	0	56,567	0	0	0	1,097	12/01/2042.	1
31417F 3E 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2017.	Paydown		137,915	137,915	139,037	139,014	0	(1,099)	0	(1,099)	0	137,915	0	0	0	2,870	04/01/2043.	1
31417G H3 3	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2017.	Paydown		550,392	550,392	554,089	554,018	0	(3,626)	0	(3,626)	0	550,392	0	0	0	11,109	05/01/2043.	1
31417G RY 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Paydown		771,015	771,015	805,470	804,883	0	(33,868)	0	(33,868)	0	771,015	0	0	0	18,006	05/01/2043.	1
31417G XM 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2017.	Paydown		27,193	27,193	29,098	29,070	0	(1,876)	0	(1,876)	0	27,193	0	0	0	688	06/01/2043.	1
31417Y UM 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2017.	Paydown		462,394	462,394	473,809	471,019	0	(8,626)	0	(8,626)	0	462,394	0	0	0	12,121	12/01/2030.	1
31417Y VJ 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2017.	Paydown		674,505	674,505	678,387	677,149	0	(2,644)	0	(2,644)	0	674,505	0	0	0	18,032	01/01/2031.	1
31417Y WV 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		09/01/2017.	Paydown		572,260	572,260	589,428	585,368	0	(13,109)	0	(13,109)	0	572,260	0	0	0	17,316	02/01/2031.	1
31417Y XR 3	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2017.	Paydown		142,673	142,673	144,099	143,280	0	(608)	0	(608)	0	142,673	0	0	0	2,843	03/01/2021.	1
31418A KW 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		09/01/2017.	Paydown		23,921	23,921	24,347	24,339	0	(417)	0	(417)	0	23,921	0	0	0	474	10/01/2042.	1
31418B T5 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2017.	Paydown		24,316	24,316	25,991	25,854	0	(1,538)	0	(1,538)	0	24,316	0	0	0	670	08/01/2045.	1
31418C GR 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2017.	Various		10,204,000	9,705,011	10,226,655	0	0	(49,858)	0	(49,858)	0	10,176,797	0	27,203	27,203	139,673	02/01/2047.	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)
31418C KG 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Various		51,218,096	49,631,123	50,902,919	0	0	(73,026)	0	(73,026)	0	50,829,894	0	388,202	388,202	633,442	05/01/2047.	1
31418C LG 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		07/11/2017.	Various		(6,432)	0	0	0	0	(6,314)	0	(6,314)	0	(6,314)	0	(117)	(117)	116,073	06/01/2047.	1
31418C LH 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/25/2017.	Various		49,036,570	46,607,339	49,076,072	0	0	(203,219)	0	(203,219)	0	48,872,852	0	163,718	163,718	516,119	06/01/2047.	1
31418C MG 6	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2017.	Paydown		168,028	168,028	176,928	0	0	(8,900)	0	(8,900)	0	168,028	0	0	0	560	07/01/2047.	1
31418M 3L 4	FEDERAL NATIONAL MORTGAGE ASSO 3.545%		09/01/2017.	Paydown		50,661	50,661	54,112	50,661	0	0	0	0	0	50,661	0	0	0	1,143	08/01/2033.	1
31418M XJ 6	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		09/01/2017.	Paydown		36,414	36,414	38,597	38,215	0	(1,801)	0	(1,801)	0	36,414	0	0	0	1,344	09/01/2036.	1
31418S 2E 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2017.	Paydown		466,414	466,414	479,604	477,524	0	(11,109)	0	(11,109)	0	466,414	0	0	0	13,036	09/01/2040.	1
31418T DY 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		09/01/2017.	Paydown		179,026	179,026	184,369	183,473	0	(4,448)	0	(4,448)	0	179,026	0	0	0	5,740	06/01/2040.	1
31418W DA 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Paydown		790,752	790,752	816,451	807,246	0	(16,494)	0	(16,494)	0	790,752	0	0	0	18,653	09/01/2025.	1
31419B 4T 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		09/01/2017.	Paydown		3,058,680	3,058,680	3,146,139	3,132,861	0	(74,181)	0	(74,181)	0	3,058,680	0	0	0	80,774	09/01/2040.	1
31419D MM 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		09/01/2017.	Paydown		18,718	18,718	19,278	19,077	0	(359)	0	(359)	0	18,718	0	0	0	436	09/01/2025.	1
478045 AA 5	JOHN SEVIER COMBINED CYCLE GEN 4.626 01/		07/15/2017.	Various		39,335	39,335	39,335	39,335	0	0	0	0	0	39,335	0	0	0	1,819	01/15/2042.	1FE
48503T AA 5	KANSAS CITY MO INDL DEV AUTH 5.242% 12		09/10/2017.	Redemption 100.0000		226,947	226,947	226,947	226,947	0	0	0	0	0	226,947	0	0	0	1,985	12/10/2032.	1
605275 EH 5	MISSISSIPPI BUSINESS FINANCE C 8.370%		09/15/2017.	Redemption 100.0000		546,336	546,336	546,336	546,336	0	0	0	0	0	546,336	0	0	0	45,616	09/15/2019.	2
78443H AJ 2	SLM STUDENT LOAN TRUST SLMA_06 SLMA 2006		07/25/2017.	Paydown		86,601	86,601	72,235	72,314	0	14,287	0	14,287	0	86,601	0	0	0	824	01/25/2041.	1FE
78443V AJ 1	SLM STUDENT LOAN TRUST 2007-1 SLMA 2007-		07/25/2017.	Paydown		471,643	471,643	395,328	404,321	0	67,323	0	67,323	0	471,643	0	0	0	4,452	01/27/2042.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					531,674,856	515,339,957	536,235,360	249,096,567	0	(4,647,867)	0	(4,647,867)	0	531,594,208	0	80,648	80,648	10,424,602	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00110A AD 6	AEP TEXAS CENTRAL TRANSITION F 5.170%		07/01/2017.	Paydown		3,264,198	3,264,198	3,279,244	3,265,167	0	(968)	0	(968)	0	3,264,198	0	0	0	168,759	01/01/2018.	1FE
00165C AA 2	AMC ENTERTAINMENT HOLDINGS INC 5.875%		07/06/2017.	Tax Free Exchange		1,100,000	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	0	0	42,724	11/15/2026.	4FE
00165C AC 8	AMC ENTERTAINMENT HOLDINGS INC 6.125%		07/06/2017.	Tax Free Exchange		1,758,000	1,758,000	1,758,000	0	0	0	0	0	0	1,758,000	0	0	0	32,602	05/15/2027.	4FE
001751 AA 4	AMERICAN MONEY MANAGEMENT CORP 2.915%		09/06/2017.	RBC DOMINION SECURITIES INC		10,028,000	10,000,000	9,990,000	10,000,000	0	0	0	0	0	10,000,000	0	28,000	28,000	219,799	11/15/2027.	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)
00175L AA 0	AMERICAN MONEY MANAGEMENT CORP 2.764%	C	07/25/2017.	Paydown		3,000,000	3,000,000	2,973,000	2,987,654	0	12,346	0	12,346	0	3,000,000	0	0	0	56,300	07/27/2026.	1FE
00175L AG 7	AMERICAN MONEY MANAGEMENT CORP 2.564%	C	08/22/2017.	CITIGROUP GLOBAL MARKETS INC/		3,027,000	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	27,000	27,000	6,625	07/25/2029.	1FE
00176D AA 7	AMMC_13-13A 2.763% 01/26/26	D	07/24/2017.	Paydown		12,000,000	12,000,000	11,954,856	12,109,304	0	(109,304)	0	(109,304)	0	12,000,000	0	0	0	225,274	01/26/2026.	1FE
00191X AC 0	APS RESECURITIZATION TRUST APS 1.800%	..	08/23/2017.	Various		7,921,664	7,983,767	7,414,923	7,589,729	0	66,001	0	66,001	0	7,655,729	0	265,935	265,935	96,422	06/03/2049.	1FM
00192F AA 2	APS RESECURITIZATION TRUST APS 1.392%	..	09/25/2017.	Paydown		784,535	784,535	756,095	753,111	0	31,423	0	31,423	0	784,535	0	0	0	6,538	10/29/2046.	1FE
00206R DA 7	AT&T INC 5.000% 03/01/21	..	08/29/2017.	CITIGROUP GLOBAL MARKETS INC/		10,859,800	10,000,000	10,841,237	10,716,799	0	(107,889)	0	(107,889)	0	10,608,910	0	250,890	250,890	500,000	03/01/2021.	2FE
00212X BW 0	ASG RESECURITIZATION TRUST ASG 1.524%	..	09/25/2017.	Paydown		184,395	184,395	179,411	181,688	0	2,708	0	2,708	0	184,395	0	0	0	1,520	12/25/2045.	1FM
00434N AA 3	WILLIAMS PARTNERS LPACMP FINAN 4.875%	..	07/03/2017.	DIRECT		2,852,520	2,963,000	2,796,145	2,844,713	0	7,808	0	7,808	0	2,852,520	0	0	0	91,483	05/15/2023.	2FE
004375 AV 3	ACCR_04-1 1.837% 04/25/34	..	09/25/2017.	Paydown		110,710	110,710	102,822	105,549	0	5,162	0	5,162	0	110,710	0	0	0	943	04/25/2034.	1FM
00440E AK 3	CHUBB INA HOLDINGS INC 5.8% 3/15/2018	..	08/21/2017.	KEYBANC CAPITAL MARKETS INC.		1,023,540	1,000,000	1,210,170	1,045,974	0	(24,426)	0	(24,426)	0	1,021,548	0	1,992	1,992	54,617	03/15/2018.	1FE
004421 PR 8	ACE SECURITIES CORP ACE_05-HE4 2.017%	..	08/25/2017.	Various		352,430	352,414	351,006	352,414	0	0	0	0	0	352,414	0	15	15	3,928	07/25/2035.	1FM
004421 RF 2	ACE SECURITIES CORP. ACE_05-HE 1.972%	..	08/26/2017.	Various		1,400,357	1,398,271	1,387,823	1,397,772	0	340	0	340	0	1,398,112	0	2,244	2,244	15,810	08/25/2035.	1FM
00488* AB 7	ACRISURE LLC TL-B L+475 11/03/2	..	09/29/2017.	Redemption 100.0000		5,000	5,000	4,950	4,958	0	42	0	42	0	5,000	0	0	0	92	11/03/2023.	4FE
006278 AE 5	ADML14-1A 3.304% 07/15/26	C	07/17/2017.	Paydown		1,000,000	1,000,000	993,800	1,011,884	0	(11,884)	0	(11,884)	0	1,000,000	0	0	0	22,902	07/15/2026.	1FE
007036 CC 8	ADJUSTABLE RATE MORTGAGE TRUST 2.397%	..	09/25/2017.	Paydown		92,754	92,754	85,333	87,132	0	5,620	0	5,620	0	92,754	0	0	0	1,294	02/25/2035.	1FM
00836# AA 4	AFFILIATED LOAN PROGRAM FOR ST ALPS 2010	..	09/26/2017.	Redemption 100.0000		33,725	33,725	33,725	33,725	0	0	0	0	0	33,725	0	0	0	306	08/27/2035.	1
00836* AA 8	AFFILIATED LOAN PROGRAM FOR ST ALPS 2010	..	09/26/2017.	Redemption 100.0000		248,142	248,142	248,142	248,142	0	0	0	0	0	248,142	0	0	0	1,912	08/27/2035.	1
013093 AC 3	ALBERTSONS COMPANIES LLC 5.750% 03/15/	..	08/01/2017.	Tax Free Exchange		3,535,734	3,574,000	3,532,750	3,533,274	0	2,460	0	2,460	0	3,535,734	0	0	0	200,938	03/15/2025.	4FE
013093 AD 1	ALBERTSONS COMPANIES LLC 5.750% 03/15/	..	09/29/2017.	GOLDMAN SACHS & COMPANY		1,767,500	2,000,000	1,977,576	0	0	471	0	471	0	1,978,047	0	(210,547)	(210,547)	63,250	03/15/2025.	4FE
021468 AD 5	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%	..	09/01/2017.	Paydown		127,940	165,699	99,180	100,191	0	27,749	0	27,749	0	127,940	0	0	0	6,749	06/01/2036.	1FM
02147P AY 0	CWALT_06-29T1 6.000% 10/01/36	..	09/01/2017.	Paydown		149,709	243,791	183,013	183,809	0	(34,101)	0	(34,101)	0	149,709	0	0	0	9,826	10/01/2036.	1FM
02147X AD 9	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%	..	09/01/2017.	Paydown		242,957	278,319	208,970	209,604	0	33,355	0	33,355	0	242,957	0	0	0	10,529	11/01/2036.	1FM
02149H AV 2	COUNTRYWIDE ALTERNATIVE LOAN T 5.750%	..	09/01/2017.	Paydown		187,350	204,352	160,196	160,546	0	26,806	0	26,806	0	187,350	0	0	0	8,004	03/01/2037.	1FM
02150E AD 5	COUNTRY WIDE ALTERNATIVE LOAN 6.000% 0	..	09/01/2017.	Paydown		691,310	835,896	690,678	693,322	0	(2,013)	0	(2,013)	0	691,310	0	0	0	33,362	04/01/2037.	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					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)
02151D AC 8	COUNTRYWIDE ALTERNATIVE LOAN T 1.527%		09/25/2017.	Paydown		765,373	765,373	663,196	674,483	0	90,891	0	90,891	0	765,373	0	0	0	6,835	09/25/2047.	1FM
02151E AA 0	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%		09/01/2017.	Paydown		252,553	278,855	220,208	221,388	0	31,164	0	31,164	0	252,553	0	0	0	11,159	09/01/2037.	1FM
02376T AC 2	AMERICAN AIRLINES 2013-2 CLASS 5.600%		07/15/2017.	Redemption 100.0000		93,790	93,790	93,790	93,790	0	0	0	0	0	93,790	0	0	0	5,252	07/15/2020.	3FE
02581F YE 3	AMERICAN EXPRESS CENTURION BAN 6% 9/13/2		09/13/2017.	Maturity		8,000,000	8,000,000	9,345,120	8,178,636	0	(178,636)	0	(178,636)	0	8,000,000	0	0	0	480,000	09/13/2017.	1FE
02660T FJ 7	AHM_05-2 5.408% 09/01/35		09/01/2017.	Paydown		556,197	556,197	413,001	415,096	0	141,102	0	141,102	0	556,197	0	0	0	15,706	09/01/2035.	1FM
03066D AC 0	AMERICREDIT AUTOMOBILE RECEIVA 1.932%		09/08/2017.	Various		2,778,489	2,778,489	2,778,489	2,778,489	0	0	0	0	0	2,778,489	0	0	0	30,266	10/08/2019.	1FE
03072S E3 5	AMSI_05-R5 1.927% 07/25/35		09/25/2017.	Paydown		382,390	382,390	368,051	378,207	0	4,183	0	4,183	0	382,390	0	0	0	4,169	07/25/2035.	1FM
03072S P4 1	AMERIQUEST MORTGAGE SECURITES 1.587% 1		09/25/2017.	Paydown		210,995	210,995	205,983	209,825	0	1,169	0	1,169	0	210,995	0	0	0	1,809	11/25/2035.	1FM
03072S WD 3	QUEST TRUST QUEST_04-X3 3.484% 09/25/3		09/25/2017.	Paydown		299,562	299,562	295,630	299,248	0	316	0	316	0	299,562	0	0	0	6,944	09/25/2034.	1FM
03072S XD 2	AMSI_04-R12 2.092% 01/25/35		09/25/2017.	Paydown		287,354	287,354	257,899	275,885	0	11,468	0	11,468	0	287,354	0	0	0	3,378	01/25/2035.	1FM
03690A AA 4	ANTERO MIDSTREAM PARTNERS LP 5.375% 09		07/27/2017.	Tax Free Exchange		71,000	71,000	71,000	71,000	0	0	0	0	0	71,000	0	0	0	3,329	09/15/2024.	4FE
03765V AH 3	PRIME SECURITY SERVICES BORROW.		09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	38,743	05/02/2022.	3FE
03938D AF 9	ARCH COAL INC. TL L+400 02/27/2		09/29/2017.	Redemption 100.0000		5,500	5,500	5,491	2,985	0	8	0	8	0	5,500	0	0	0	76	02/27/2024.	4FE
040104 FW 6	ARSI_04-W3 2.057% 02/25/34		09/08/2017.	Various		162,238	170,609	170,609	170,609	0	0	0	0	0	170,609	0	(8,370)	(8,370)	2,217	02/25/2034.	1FM
04318@ AA 5	ARTISAN PARTNERS LPUSA 4.980% 08/16/17		08/16/2017.	Maturity		7,000,000	7,000,000	7,063,340	7,007,927	0	(7,927)	0	(7,927)	0	7,000,000	0	0	0	348,600	08/16/2017.	2FE
04541G NA 6	ASSET BACKED SECURITIES CORP H 2.212%		09/25/2017.	Paydown		19,386	19,386	18,998	0	0	388	0	388	0	19,386	0	0	0	43	12/25/2034.	1FM
04542B DT 6	CREDIT-BASED ASSET SERVICING A 2.272%		09/07/2017.	Various		1,097,792	1,098,457	1,098,457	1,098,457	0	0	0	0	0	1,098,457	0	(665)	(665)	15,958	03/25/2033.	1FM
04544Q AC 1	ASSET BACKED SECURITIES CORP H 1.347%		09/25/2017.	Paydown		44,789	44,789	32,752	33,450	0	11,341	0	11,341	0	44,789	0	0	0	333	11/25/2036.	1FM
04544Q AD 9	ASSET BACKED SECURITIES CORP H 1.377%		09/25/2017.	Paydown		63,427	63,427	46,382	47,374	0	16,053	0	16,053	0	63,427	0	0	0	485	11/25/2036.	1FM
04544T AA 9	ASSET BACKED SECURITIES CORP H 1.437%		09/25/2017.	Paydown		213,908	213,908	139,441	141,344	0	72,564	0	72,564	0	213,908	0	0	0	1,831	05/25/2037.	1FM
04560* AG 9	ASSOCIATED ELECTRIC COOPERATIV Associate		09/20/2017.	Redemption 100.0000		70,947	70,947	70,947	70,947	0	0	0	0	0	70,947	0	0	0	2,267	03/20/2039.	1
05330K AA 3	AUTOPISTAS METROPOLITANAS DE P 6.75% 6/3	C	09/30/2017.	Redemption 100.0000		41,650	41,650	41,650	41,650	0	0	0	0	0	41,650	0	0	0	1,406	06/30/2035.	3FE
05367D BX 4	AVIATION FINANCE GROUP LLC		09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	299	06/11/2025.	5*
05367D BX 4	AVIATION FINANCE GROUP LLC 2.135% 06/1		09/11/2017.	Various		86,613	86,613	86,613	86,613	0	0	0	0	0	86,613	0	0	0	1,988	06/11/2025.	5*
05367D BY 2	AFG_03-13		09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	34	06/11/2025.	5*
05367D BY 2	AFG_03-13 1.335% 06/11/25		09/11/2017.	Various		16,336	16,336	16,336	16,336	0	0	0	0	0	16,336	0	0	0	387	06/11/2025.	5*

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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)
05367D BZ 9	AFG_03-15		09/30/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	16	06/11/2025	5*
05367D BZ 9	AFG_03-15 3.735% 06/11/25		09/11/2017	Various		5,077	5,077	5,077	5,077	0	0	0	0	0	5,077	0	0	0	121	06/11/2025	5*
05400K AB 6	AVOLON TLB BORROWER 1 LUXEMBOU TL-B L+27		09/29/2017	Redemption 100.0000		9,529	9,529	9,517	9,518	0	11	0	11	0	9,529	0	0	0	110	01/20/2022	3FE
05490J AA 2	BARCLAYS COMMERCIAL MORTGAGE S 2.344%		08/15/2017	Paydown		464,370	464,370	463,474	465,162	0	(792)	0	(792)	0	464,370	0	0	0	6,214	02/15/2028	1FM
05490J AG 9	BARCLAYS COMMERCIAL MORTGAGE S 2.834%		09/05/2017	JP MORGAN SECURITIES LTD LDN		7,076,105	7,075,000	7,070,125	7,071,394	0	2,720	0	2,720	0	7,074,114	0	1,991	1,991	134,149	02/15/2028	1FM
05490J AJ 3	BARCLAYS COMMERCIAL MORTGAGE S 3.234%		09/05/2017	JP MORGAN SECURITIES LTD LDN		9,002,813	9,000,000	8,971,556	8,972,752	0	16,972	0	16,972	0	8,989,725	0	13,088	13,088	197,248	02/15/2028	1FM
05490M AA 5	BANC OF AMERICA FUNDING CORPOR 1.823%		09/25/2017	Paydown		2,078,288	2,078,288	2,028,280	2,060,160	0	18,129	0	18,129	0	2,078,288	0	0	0	15,573	08/26/2036	2AM
05531U AA 8	BCAP LLC TRUST BCAP_09-RR5 8.500% 11/0		09/01/2017	Paydown		326,699	326,699	345,460	338,264	0	(11,567)	0	(11,567)	0	326,699	0	0	0	18,802	11/01/2037	1FM
05532E AE 5	BCAP LLC TRUST BCAP_09-RR10 6.500% 07/		09/01/2017	Paydown		268,290	268,290	283,931	279,685	0	(11,395)	0	(11,395)	0	268,290	0	0	0	11,896	07/01/2037	1FM
05532E AX 3	BCAP LLC TRUST BCAP_09-RR10 6.500% 07/		09/01/2017	Paydown		361,241	361,241	390,282	385,135	0	(23,894)	0	(23,894)	0	361,241	0	0	0	15,557	07/01/2037	1FM
05532E CB 9	BCAP LLC TRUST BCAP_09-RR10 3.484% 03/		09/01/2017	Paydown		507,086	507,086	510,256	508,583	0	(1,496)	0	(1,496)	0	507,086	0	0	0	13,379	03/01/2036	1FM
05532V AW 7	BCAP LLC TRUST BCAP_10-RR2 1.624% 08/2		07/25/2017	Paydown		293,936	293,936	292,907	292,987	0	949	0	949	0	293,936	0	0	0	2,625	08/25/2037	1FM
05533F EX 5	BCAP LLC TRUST BCAP_11-RR11 1.737% 11/		09/25/2017	Paydown		92,063	92,063	89,818	91,283	0	780	0	780	0	92,063	0	0	0	870	11/26/2035	1FM
05533F JU 6	BCAP LLC TRUST BCAP_11-R11 3.233% 06/0		08/23/2017	Various		1,506,342	1,492,400	1,517,118	1,387,289	0	123,698	0	123,698	0	1,510,987	0	(4,645)	(4,645)	41,954	06/01/2035	1FM
05535D CF 9	BCF_97-R3 5.114% 11/01/28		09/01/2017	Paydown		54,623	54,623	26,162	28,193	0	26,433	0	26,433	0	54,623	0	0	0	1,966	11/01/2028	1FM
05538B AH 8	BE Aerospace Inc.		09/30/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	4,504	12/16/2021	3FE
05542B AV 1	BCAP LLC TRUST BCAP_12-RR12 3.420% 04/		09/01/2017	Paydown		500,713	500,713	502,590	502,256	0	(1,543)	0	(1,543)	0	500,713	0	0	0	11,338	04/01/2036	1FM
05544J BW 9	BCAP LLC TRUST BCAP_15-RR2 1.427% 05/2		09/25/2017	Paydown		507,490	507,490	498,133	504,513	0	2,977	0	2,977	0	507,490	0	0	0	4,114	05/25/2035	1FE
05545J AN 9	BCAP LLC TRUST BCAP_15-RR3 1.434% 02/2		09/25/2017	Paydown		90,268	90,268	86,205	88,161	0	2,107	0	2,107	0	90,268	0	0	0	738	02/25/2046	1FE
05550Y AA 6	BLCP HOTEL TRUST BLCP_14-CLRN 2.184% 0		07/15/2017	Paydown		4,171,224	4,171,224	4,152,382	4,171,224	0	0	0	0	0	4,171,224	0	0	0	45,440	08/15/2029	1FM
05550Y AG 3	BLCP HOTEL TRUST BLCP_14-CLRN 2.584% 0		07/15/2017	Paydown		1,000,000	1,000,000	994,375	967,299	0	32,701	0	32,701	0	1,000,000	0	0	0	13,247	08/15/2029	1FM
05567L 7E 1	BNP PARIBAS SA 2.375% 09/14/17	D	09/14/2017	Maturity		5,000,000	5,000,000	4,993,450	4,999,038	0	962	0	962	0	5,000,000	0	0	0	118,750	09/14/2017	1FE
05570W AD 0	BNPP MORTGAGE SECURITIES LLC B 6.000%		09/01/2017	Paydown		1,435,676	1,435,676	1,476,503	1,462,292	0	(26,617)	0	(26,617)	0	1,435,676	0	0	0	58,463	08/01/2037	1FM
05606Y AG 7	BXHTL MORTGAGE TRUST BXHTL_15- 2.934%		09/05/2017	GOLDMAN SACHS & COMPANY		7,017,500	7,000,000	6,989,983	6,990,737	0	(2,500)	0	(2,500)	0	6,988,238	0	29,262	29,262	137,899	05/15/2029	1FM
05606Y AJ 1	BXHTL MORTGAGE TRUST BXHTL_15- 3.384%		09/05/2017	WELLS FARGO & CO.		8,015,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	15,000	15,000	184,200	05/15/2029	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)
05617W AA 1	BABSON CLO LTD BABSN_13-IA 2.407% 04/2	D	07/20/2017.	Paydown		261,570	261,570	256,338	258,718	0	2,851	0	2,851	0	261,570	0	0	0	4,209	04/21/2025.	1FE
05874P AA 4	BALLYROCK LTD BALLY_13-1A BALLY 2013-1A	D	08/22/2017.	Various		3,408,974	3,400,000	3,400,000	3,400,000	0	0	0	0	0	3,400,000	0	8,973	8,973	58,272	05/20/2025.	1FE
05946X M7 5	BANC OF AMERICA FUNDING CORPOR 5.750%	..	09/01/2017.	Paydown		113,520	166,618	160,545	164,624	0	(51,104)	0	(51,104)	0	113,520	0	0	0	6,301	10/01/2035.	3FM
05947U RW 0	BACM_04-2 4.896% 11/01/38	..	09/01/2017.	Paydown		158,815	158,815	29	29	0	158,787	0	158,787	0	158,815	0	0	0	5,209	11/01/2038.	1FM
05948K 2J 7	BANK OF AMERICA ALTERNATIVE LO 6.000%	..	09/01/2017.	Paydown		196,309	224,190	193,373	193,165	0	3,144	0	3,144	0	196,309	0	0	0	8,744	02/01/2036.	1FM
05949C NQ 5	BOAMS_05-11 BOAMS 2005-11 1A12 5.750%	..	09/01/2017.	Paydown		48,230	82,599	79,723	81,903	0	(33,673)	0	(33,673)	0	48,230	0	0	0	2,853	12/01/2035.	3FM
05952C AE 0	BANC OF AMERICA COMMERCIAL MOR 5.492%	..	08/01/2017.	Paydown		1,589,110	1,589,110	1,793,708	1,618,512	0	(29,402)	0	(29,402)	0	1,589,110	0	0	0	53,241	02/01/2051.	1FM
05956N AB 8	BANCO DE CREDITO E INVERSIONES 3.000%	D	09/13/2017.	Maturity		4,000,000	4,000,000	3,977,040	3,996,591	0	3,409	0	3,409	0	4,000,000	0	0	0	120,000	09/13/2017.	1FE
05968K AA 2	BANC OF AMERICA BAFC_14-R2 4.000% 12/0	..	09/01/2017.	Paydown		223,724	223,724	229,077	228,428	0	(4,703)	0	(4,703)	0	223,724	0	0	0	6,287	12/06/2049.	1FM
05968K AE 4	BANC OF AMERICA BAFC_14-R2 1.447% 05/2	..	09/25/2017.	Paydown		1,238,289	1,238,289	1,147,906	1,171,300	0	66,989	0	66,989	0	1,238,289	0	0	0	10,287	05/26/2037.	1FM
05969M AA 7	BANC OF AMERICA FUNDING CORPOR 1.477%	..	09/25/2017.	Paydown		710,935	710,935	682,498	696,912	0	14,025	0	14,025	0	710,935	0	0	0	5,778	06/25/2036.	1FE
05990R AD 3	BANC OF AMERICA FUNDING CORPOR 1.442%	..	09/27/2017.	Various		6,942,177	7,106,765	6,342,788	6,476,016	0	79,100	0	79,100	0	6,555,116	0	387,061	387,061	60,318	02/24/2037.	1FM
05990T AJ 6	BANC OF AMERICA FUNDING CORPOR 1.402%	..	09/25/2017.	Paydown		1,720,291	1,720,291	1,619,460	1,653,580	0	66,712	0	66,712	0	1,720,291	0	0	0	12,638	09/29/2036.	1FM
05991B AD 7	BANK OF AMERICA FUNDING CORP 1.820% 06	..	09/01/2017.	Paydown		203,210	203,210	196,097	198,502	0	4,707	0	4,707	0	203,210	0	0	0	2,067	06/02/2046.	1FE
07012E AG 5	Basketball Prop 6.650% 03/01/25	..	09/01/2017.	Redemption 100.0000		123,367	123,367	121,640	122,741	0	627	0	627	0	123,367	0	0	0	1,370	03/01/2025.	1FE
07324F AC 4	BAYVIEW FINANCIAL ACQUISITION 6.831% 0	..	09/01/2017.	Paydown		369,916	369,916	300,152	313,008	0	56,908	0	56,908	0	369,916	0	0	0	8,866	08/01/2047.	1FM
07325H AJ 4	BAYVIEW FINANCIAL ACQUISITION 1.564% 1	..	09/28/2017.	Paydown		210,215	210,215	193,004	199,753	0	10,462	0	10,462	0	210,215	0	0	0	1,805	12/28/2036.	1FM
07383F S3 3	BSCMS_04-PWR5 4.693% 07/01/42	..	07/01/2017.	Paydown		0	(3,761)	0	0	0	0	0	0	0	0	0	0	0	139	07/01/2042.	1FM
07384D AB 8	BELK INC 11/20/22	..	08/01/2017.	Redemption 100.0000		6,760	6,760	6,016	6,151	0	609	0	609	0	6,760	0	0	0	52	11/20/2022.	4FE
073870 AG 2	BEAR STEARNS ALT-A TRUST BALTA 3.247%	..	09/01/2017.	Paydown		42,239	43,559	35,548	36,128	0	6,111	0	6,111	0	42,239	0	0	0	867	04/01/2037.	1FM
073870 AG 2	BEAR STEARNS ALT-A TRUST BALTA 3.247%	..	09/01/2017.	Paydown		42,239	43,559	36,240	36,191	0	6,048	0	6,048	0	42,239	0	0	0	867	04/01/2037.	1FM
073879 2U 1	BEAR STEARNS ASSET BACKED SECU 1.957%	..	09/25/2017.	Paydown		330,503	330,503	326,579	328,481	0	2,022	0	2,022	0	330,503	0	0	0	3,938	09/25/2035.	1FM
073879 JA 7	BSABS_04-2 2.737% 08/25/34	..	09/25/2017.	Paydown		130,913	130,913	130,177	130,699	0	214	0	214	0	130,913	0	0	0	2,059	08/25/2034.	1FM
073879 U9 7	BEAR STEARNS ASSET BACKED SECU 1.737%	..	09/25/2017.	Paydown		219,513	219,513	199,655	162,371	0	57,141	0	57,141	0	219,513	0	0	0	1,831	09/25/2034.	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)
07387U CX 7	BEAR STEARNS ASSET BACKED SECU 6.000%		09/01/2017.	Paydown		243,910	290,292	253,578	254,280	0	(10,369)	0	(10,369)	0	243,910	0	0	0	12,014	12/01/2035.	1FM
07387U HR 5	BEAR STEARNS ASSET BACKED SECU 1.517%		08/25/2017.	Various		4,630,673	4,634,996	4,488,703	4,590,922	0	28,527	0	28,527	0	4,619,449	0	11,224	11,224	38,567	04/25/2036.	1FM
07388F AD 5	BEAR STEARNS ASSET BACKED SEC 1.657%		09/25/2017.	Paydown		64,802	64,802	63,263	63,985	0	817	0	817	0	64,802	0	0	0	604	07/25/2036.	1FM
07388J AB 1	BEAR STEARNS ASSET BACKED SECU 1.407%		09/25/2017.	Paydown		121,818	121,818	107,504	109,258	0	12,561	0	12,561	0	121,818	0	0	0	955	08/25/2036.	1FM
07389U AS 8	BEAR STEARNS ASSET BACKED SECU 1.377%		08/25/2017.	Paydown		121,095	121,095	107,925	108,711	0	12,383	0	12,383	0	121,095	0	0	0	818	01/25/2037.	1FM
07401A AA 5	BEAR STEARNS MORTGAGE FUNDING 1.437% 0		09/25/2017.	Paydown		284,099	284,099	213,785	215,939	0	68,162	0	68,162	0	284,099	0	0	0	2,122	09/25/2046.	1FM
07401D BC 4	BEAR STEARNS COMMERCIAL MORTGA 5.700%		09/01/2017.	Paydown		2,164,476	2,164,476	2,487,117	2,197,032	0	(32,557)	0	(32,557)	0	2,164,476	0	0	0	85,131	06/01/2050.	1FM
07401L AQ 6	BEAR STEARNS MORTGAGE FUNDING 1.457% 0		09/25/2017.	Paydown		805,617	805,617	641,347	661,665	0	143,954	0	143,954	0	805,617	0	0	0	6,368	08/25/2036.	1FM
07401M AG 6	BEAR STEARNS MORTGAGE FUNDING 1.437% 0		09/25/2017.	Paydown		369,575	319,457	256,478	260,733	0	108,840	0	108,840	0	369,575	0	0	0	3,496	02/25/2037.	1FM
07401N AA 7	BEAR STEARNS FUNDING TRUST BSM 1.397%		09/25/2017.	Paydown		318,365	318,365	257,081	260,028	0	58,340	0	58,340	0	318,365	0	0	0	2,282	12/25/2036.	1FM
07401N AP 4	BEAR STEARNS FUNDING TRUST BSM 1.427%		09/25/2017.	Paydown		165,150	165,150	139,140	140,038	0	25,113	0	25,113	0	165,150	0	0	0	1,301	01/25/2037.	1FM
077454 AF 3	BELDEN INC 5.500% 09/01/22		08/07/2017.	DIRECT		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	231,000	09/01/2022.	3FE
08579J AP 7	BERRY GLOBAL INC.		09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	930	10/01/2022.	3FE
08579J AP 7	BERRY GLOBAL INC 10/01/22		07/10/2017.	Various		25,066	25,066	25,145	25,157	0	(91)	0	(91)	0	25,066	0	0	0	45	10/01/2022.	3FE
08579J AP 7	BERRY GLOBAL INC 10/01/22		08/10/2017.	Various		825,673	824,539	826,882	827,542	0	(752)	0	(752)	0	826,790	0	(1,117)	(1,117)	4,651	10/01/2022.	3FE
08860H AA 2	BHARTI AIRTEL LIMITED 4.375% 06/10/25	D	08/02/2017.	J.P. MORGAN SEC INC.		2,221,058	2,200,000	2,184,688	2,186,657	0	784	0	784	0	2,187,441	0	33,617	33,617	62,781	06/10/2025.	2FE
08861J AB 5	BHARTI AIRTEL INTERNATIONAL NE 5.350%	D	08/03/2017.	J.P. MORGAN SEC INC.		4,275,270	4,000,000	4,242,760	0	0	(10,209)	0	(10,209)	0	4,232,551	0	42,719	42,719	153,085	05/20/2024.	2FE
08872# AA 2	WALGREEN CO LEASE PASS THROUGH 6.570%		09/15/2017.	Redemption 100.0000		18,228	18,228	20,382	19,947	0	(1,719)	0	(1,719)	0	18,228	0	0	0	200	08/15/2032.	2
08884# AA 8	WALGREEN CO LEASE PASS THROUGH 5.080%		09/15/2017.	Redemption 100.0000		89,282	89,282	89,282	89,282	0	0	0	0	0	89,282	0	0	0	757	10/15/2036.	2
08887* AA 9	WALGREEN CO LEASE PASS THROUGH 5.14% 10/		09/15/2017.	Redemption 100.0000		3,363	3,363	3,363	3,363	0	0	0	0	0	3,363	0	0	0	29	10/15/2036.	2
09531Y AB 0	BLUE BUFFALO PET PRODUCTS INC TL L+200		09/29/2017.	Redemption 100.0000		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	75	05/22/2024.	3FE
09951@ AA 6	BORALEX FINANCE LP 3.510% 09/30/26		09/30/2017.	Redemption 100.0000		148,897	148,897	148,897	148,897	0	0	0	0	0	148,897	0	0	0	2,613	09/30/2026.	2
10320# AB 4	BOXLEY DEVELOPMENT CO LLC WALG 7.470%		09/15/2017.	Redemption 100.0000		43,300	43,300	50,307	47,184	0	(3,885)	0	(3,885)	0	43,300	0	0	0	541	06/15/2026.	2
10330J AU 2	BOYD GAMING CORP TLB L+250 09/1		09/13/2017.	Redemption 100.0000		73,266	73,266	73,266	73,266	0	0	0	0	0	73,266	0	0	0	468	09/15/2023.	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)
114521 AB 3	BSMC_13-1A 2.454% 04/17/25	D	08/22/2017.	Various		3,508,939	3,500,000	3,450,235	3,513,223	0	(1,846)	0	(1,846)	0	3,511,377	0	(2,437)	(2,437)	66,563	04/17/2025.	1FE
12518X AA 5	CENT CLO LP CECLO_13-19A 2.641% 10/29/	C	08/22/2017.	RBC DOMINION SECURITIES INC		5,012,000	5,000,000	4,961,100	5,036,949	0	(31,836)	0	(31,836)	0	5,005,113	0	6,888	6,888	98,728	10/29/2025.	1FE
12543D AV 2	CHS/COMMUNITY HEALTH SYSTEMS I 6.875%		09/21/2017.	Various		801,900	990,000	912,876	922,139	0	7,707	0	7,707	0	929,846	0	(127,946)	(127,946)	76,935	02/01/2022.	5FE
12543K AN 4	CHS/COMMUNITY HEALTH SYSTEMS I		09/29/2017.	Redemption 100.0000		293,737	293,737	290,432	290,554	0	3,183	0	3,183	0	293,737	0	0	0	1,667	01/27/2021.	3FE
12543X AG 1	CITIUS FUNDING LTD CTIUS_06-1A 6.000%		09/01/2017.	Paydown		848,547	919,514	719,996	722,610	0	125,935	0	125,935	0	848,547	0	0	0	36,543	01/01/2037.	1FM
12544T AL 8	COUNTRYWIDE HOME LOANS CWHL_07 5.500%		09/01/2017.	Paydown		65,520	65,814	57,954	57,813	0	7,707	0	7,707	0	65,520	0	0	0	2,312	06/01/2037.	1FM
12544V BE 8	COUNTRYWIDE HOME LOAN CWHL_07- 5.500%		09/12/2017.	Various		1,829,775	2,033,991	1,703,277	1,707,798	0	(12,581)	0	(12,581)	0	1,695,217	0	134,558	134,558	86,858	05/01/2037.	1FM
12548M BD 6	CIFC FUNDING LTD CIFC_15-1A 3.263% 01/		09/06/2017.	JP MORGAN SECURITIES LTD LDN		20,106,200	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	106,200	106,200	459,157	01/22/2027.	1FE
12566W AA 8	CITIMORTGAGE ALTERNATIVE LOAN 6.000% 0		07/01/2017.	Paydown		10,318	15,338	14,096	13,962	0	(3,644)	0	(3,644)	0	10,318	0	0	0	535	05/01/2037.	3FM
12566W AA 8	CITIMORTGAGE ALTERNATIVE LOAN 6.000% 0		09/01/2017.	Paydown		29,449	34,247	31,473	31,173	0	(1,724)	0	(1,724)	0	29,449	0	0	0	1,452	05/01/2037.	4FM
125925 DH 7	CMC SECURITIES CORPORATION IV 7.250% 1		09/01/2017.	Paydown		2,307	2,307	2,341	2,307	0	0	0	0	0	2,307	0	0	0	106	10/01/2027.	1FM
125925 DJ 3	CMC2_97-3 7.250% 10/01/27		09/01/2017.	Paydown		1,075	1,075	1,072	1,075	0	0	0	0	0	1,075	0	0	0	49	10/01/2027.	3FM
125925 EN 3	CMC SECURITIES CORPORATION IV 7.250% 1		09/01/2017.	Paydown		1,852	1,852	1,852	1,852	0	0	0	0	0	1,852	0	0	0	89	11/01/2027.	1FM
12593D BA 6	CREDIT SUISSE MORTGAGE CAPITAL 1.385%		09/29/2017.	Paydown		1,195,684	1,195,684	1,100,403	1,113,853	0	81,831	0	81,831	0	1,195,684	0	0	0	9,207	01/27/2037.	1FM
126117 AP 5	CNA FINANCIAL CORP 7.35% 11/15/2019 7.		09/11/2017.	DIRECT		12,290,394	11,000,000	11,570,545	11,408,467	0	(95,286)	0	(95,286)	0	11,313,181	0	977,212	977,212	664,767	11/15/2019.	2FE
126378 AB 4	CSMC_07-1 1.317% 02/25/37		09/25/2017.	Paydown		61,811	61,811	25,595	26,001	0	35,811	0	35,811	0	61,811	0	0	0	240	02/25/2037.	1FM
126378 AG 3	CSMC_07-1 3.294% 02/01/37		09/01/2017.	Paydown		60,467	60,467	30,974	31,362	0	29,106	0	29,106	0	60,467	0	0	0	1,358	02/01/2037.	1FM
12637H AP 3	CREDIT SUISSE MORTGAGE CAPITAL 6.500%		09/01/2017.	Paydown		602,006	602,636	312,264	312,455	0	289,554	0	289,554	0	602,006	0	0	0	27,170	05/01/2036.	1FM
12638P BE 8	CREDIT SUISSE MORTGAGE TRUST C 6.000%		09/01/2017.	Paydown		137,506	156,182	124,473	124,911	0	12,593	0	12,593	0	137,506	0	0	0	6,213	04/01/2037.	1FM
12643N NM 5	CREDIT SUISSE MORTGAGE TRUST C 3.671%		09/01/2017.	Paydown		299,195	299,195	303,682	299,195	0	0	0	0	0	299,195	0	0	0	7,783	02/01/2047.	1FM
12644W AL 0	CREDIT SUISSE COMMERCIAL MORTG 3.495%		09/01/2017.	Paydown		2,565,627	2,565,627	2,534,730	2,544,321	0	21,307	0	21,307	0	2,565,627	0	0	0	69,032	06/01/2050.	1FM
12645E FS 9	CREDIT SUISSE MORTGAGE CAPITAL 3.419%		09/01/2017.	Paydown		0	323	230	229	0	(229)	0	(229)	0	0	0	0	0	6	01/01/2036.	1FM
12645E FS 9	CREDIT SUISSE MORTGAGE CAPITAL 3.419%		07/01/2017.	Paydown		0	67,458	48,184	48,032	0	(48,031)	0	(48,031)	0	0	0	0	0	1,290	01/01/2036.	1FM
12647H AL 0	CSMC_13-8R 1.617% 05/27/36		09/25/2017.	Paydown		0	61,969	54,611	54,695	0	(54,695)	0	(54,695)	0	0	0	0	0	592	05/27/2036.	2FM

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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)
12648# AA 7	WALGREEN CO LEASE PASS THROUGH 6.530%	..	09/15/2017.	Redemption 100.0000		37,704	37,704	37,704	37,704	0	0	0	0	0	37,704	0	0	0	412	12/15/2033.	2
12648E AA 0	CSMC_14-2R 4.500% 11/01/35	..	09/01/2017.	Paydown		1,610,687	1,610,687	1,654,981	1,641,279	0	(30,591)	0	(30,591)	0	1,610,687	0	0	0	52,580	11/01/2035.	1FM
12648E BA 9	CSMC_14-2R 2.875% 02/01/37	..	09/01/2017.	Paydown		225,134	225,134	220,631	221,380	0	3,753	0	3,753	0	225,134	0	0	0	4,793	02/01/2037.	1FM
12648E BE 1	CSMC_14-2R 2.875% 02/01/37	..	09/01/2017.	Paydown		0	159,633	78,977	78,723	0	(78,723)	0	(78,723)	0	0	0	0	0	2,847	02/01/2037.	1FM
12648E BJ 0	CSMC_14-2R 3.750% 06/01/36	..	09/01/2017.	Paydown		228,351	228,351	224,926	225,222	0	3,129	0	3,129	0	228,351	0	0	0	5,625	06/01/2036.	1FM
12648E HY 1	CSMC_14-2R 1.737% 02/25/46	..	09/25/2017.	Paydown		331,645	331,645	308,429	318,674	0	12,971	0	12,971	0	331,645	0	0	0	2,786	02/25/2046.	1FM
12648J GE 5	CREDIT SUISSE CAPITAL CSMC_14- 2.750%	..	09/01/2017.	Paydown		273,879	273,879	262,607	263,645	0	10,235	0	10,235	0	273,879	0	0	0	4,814	07/01/2036.	1FM
12648M CJ 1	CREDIT SUISSE CAPITAL CSMC_14- 1.337%	..	09/25/2017.	Paydown		1,086,608	1,086,608	1,050,693	1,067,997	0	18,612	0	18,612	0	1,086,608	0	0	0	7,860	10/25/2034.	1FM
12648M CU 6	CREDIT SUISSE CAPITAL CSMC_14- 1.517%	..	09/25/2017.	Paydown		742,156	742,156	706,415	718,693	0	23,463	0	23,463	0	742,156	0	0	0	6,176	08/25/2035.	1FM
12648V AJ 3	CREDIT SUISSE MORTGAGE TRUST C 3.960%	..	09/01/2017.	Paydown		460,721	460,721	455,180	456,207	0	4,514	0	4,514	0	460,721	0	0	0	12,157	02/01/2036.	1FM
12648W AA 0	CREDIT SUISSE CAPITAL CSMC_14- 3.000%	..	09/01/2017.	Paydown		370,478	370,478	335,282	338,932	0	31,546	0	31,546	0	370,478	0	0	0	7,076	10/06/2036.	1FM
12648W AE 2	CREDIT SUISSE CAPITAL CSMC_14- 3.000%	..	09/01/2017.	Paydown		0	47,051	17,427	17,360	0	(17,360)	0	(17,360)	0	0	0	0	0	1,059	10/06/2036.	1FM
12648W DS 8	CREDIT SUISSE CAPITAL CSMC_14- 1.334%	..	09/25/2017.	Paydown		818,601	818,601	786,228	802,561	0	16,040	0	16,040	0	818,601	0	0	0	5,922	10/27/2034.	1FM
12650B AA 1	CREDIT SUISSE MORTGAGE TRUST C 1.384%	..	09/26/2017.	Paydown		1,262,751	1,262,751	1,220,132	1,239,703	0	23,048	0	23,048	0	1,262,751	0	0	0	9,238	11/25/2036.	1FE
12650D AA 7	CREDIT SUISSE MORTGAGE TRUST C 2.554%	..	07/15/2017.	Paydown		5,130,748	5,130,748	5,123,331	5,116,832	0	13,917	0	13,917	0	5,130,748	0	0	0	67,072	04/15/2029.	1FM
12650E AJ 6	CREDIT SUISSE MORTGAGE TRUST C 1.437%	..	09/25/2017.	Paydown		911,893	911,893	827,821	843,246	0	68,647	0	68,647	0	911,893	0	0	0	6,850	11/23/2046.	1FM
12650V BJ 7	CREDIT SUISSE MORTGAGE TRUST C 1.784%	..	09/01/2017.	Paydown		373,068	373,068	361,410	364,843	0	8,224	0	8,224	0	373,068	0	0	0	3,683	10/01/2046.	1FE
12657@ AA 7	CALITTUM HTCE I CV 4.130% 04/01/27.	D	07/01/2017.	Redemption 100.0000		73,842	73,842	73,842	73,842	0	0	0	0	0	73,842	0	0	0	762	04/01/2027.	2
126650 AW 0	CVS PASSTHROUGH TRUST 5.298% 01/11/27	..	09/10/2017.	Redemption 100.0000		179,629	179,629	180,790	180,259	0	(630)	0	(630)	0	179,629	0	0	0	6,347	01/10/2027.	3AM
126650 BP 4	CVS PASSTHROUGH TRUST 6.036% 12/10/28	..	09/10/2017.	Redemption 100.0000		213,065	213,065	231,793	231,247	0	(18,181)	0	(18,181)	0	213,065	0	0	0	8,577	12/10/2028.	2FE
126650 BV 1	CVS PASSTHROUGH TRUST CVS PASS-THROUGH T	..	09/11/2017.	Redemption 100.0000		49,296	49,296	49,296	49,296	0	0	0	0	0	49,296	0	0	0	1,898	01/10/2033.	2FE
126650 CU 2	CVS HEALTH CORP 2.875% 06/01/26	..	09/28/2017.	MITSUBISHI UFJ SECURITIES USA		2,331,001	2,410,000	2,389,250	2,390,340	0	1,376	0	1,376	0	2,391,716	0	(60,716)	(60,716)	57,932	06/01/2026.	2FE
12666# AA 4	CVS HEALTH CORP 7.500% 01/15/23	..	09/15/2017.	Various		303,056	303,056	315,205	307,832	0	(4,775)	0	(4,775)	0	303,056	0	0	0	3,846	01/15/2023.	2
126670 HD 3	COUNTRYWIDE ASSET-BACKED CERTI 1.467%	..	08/25/2017.	Various		10,259,941	10,276,266	10,191,164	0	0	23,805	0	23,805	0	10,214,972	0	44,970	44,970	74,812	04/25/2036.	2AM
126671 PV 2	COUNTRYWIDE ASSET-BACKED CERTI 6.460%	..	07/01/2017.	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	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)
126671 RX 6	COUNTRYWIDE ASSET-BACKED CERTI 4.800%		08/01/2017.	Paydown		4,146	4,146	4,241	4,146	0	0	0	0	0	4,146	0	0	0	190	05/01/2032.	1FM
126673 D2 5	COUNTRYWIDE ASSET-BACKED CERT 5.595% 0		09/01/2017.	Paydown		370,191	370,191	370,182	369,545	0	647	0	647	0	370,191	0	0	0	11,755	08/01/2035.	1FM
126673 J2 9	ENCORE CREDIT RECEIVABLES TRUS 1.927%		09/25/2017.	Paydown		627,387	627,387	617,132	623,586	0	3,801	0	3,801	0	627,387	0	0	0	7,172	11/25/2035.	1FM
126673 SN 3	COUNTRYWIDE ASSET-BACKED CERTI 5.103%		09/01/2017.	Paydown		632,033	632,033	630,885	630,418	0	1,616	0	1,616	0	632,033	0	0	0	20,578	05/01/2035.	1FM
126673 TV 4	COUNTRYWIDE ASSET-BACKED CERTI 4.921%		09/01/2017.	Paydown		486,790	486,790	486,788	485,806	0	984	0	984	0	486,790	0	0	0	16,862	05/01/2035.	1FM
12667G 4W 0	COUNTRYWIDE ALTERNATIVE LOAN T 1.917%		09/25/2017.	Paydown		211,249	267,593	188,708	189,460	0	21,791	0	21,791	0	211,249	0	0	0	2,949	10/25/2035.	1FM
12667G QK 2	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%		09/01/2017.	Paydown		847,569	847,569	729,871	732,161	0	115,410	0	115,410	0	847,569	0	0	0	30,837	07/01/2035.	1FM
12667G U2 7	COUNTRYWIDE ALTERNATIVE LOAN T 1.637%		09/12/2017.	Various		4,187,266	4,332,588	4,332,588	4,332,588	0	0	0	0	0	4,332,588	0	(145,321)	(145,321)	44,032	07/25/2035.	1FM
12667G XN 8	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%		09/01/2017.	Paydown		246,429	279,696	249,186	249,945	0	(3,516)	0	(3,516)	0	246,429	0	0	0	9,925	08/01/2035.	1FM
12667N AA 6	COUNTRYWIDE ASSET-BACKED CERTI 1.377%		09/25/2017.	Paydown		271,878	271,878	248,768	245,970	0	25,908	0	25,908	0	271,878	0	0	0	1,869	11/25/2036.	1FM
12668A L3 7	CREDIT SUISSE MORTGAGE TRUST C 6.000%		09/01/2017.	Various		84	85	73	73	0	11	0	11	0	84	0	0	0	4	01/01/2036.	1FM
12668A L3 7	CREDIT SUISSE MORTGAGE TRUST C 6.000%		09/12/2017.	Various		15,508,205	17,591,226	15,057,644	15,112,956	0	(193,119)	0	(193,119)	0	14,919,839	0	588,365	588,365	825,226	01/01/2036.	1FM
12668A UU 7	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%		09/01/2017.	Paydown		78,155	78,208	51,290	52,423	0	25,732	0	25,732	0	78,155	0	0	0	2,651	12/01/2035.	1FM
12668B EJ 8	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%		09/01/2017.	Paydown		291,217	322,355	279,539	280,153	0	11,065	0	11,065	0	291,217	0	0	0	11,627	02/01/2036.	1FM
12668B FG 3	CWALT_05-86CB 5.500% 02/01/36		09/01/2017.	Paydown		34,656	40,313	33,331	33,455	0	1,201	0	1,201	0	34,656	0	0	0	1,473	02/01/2036.	1FM
126694 3B 2	CWHL_06-8 CWHL 2006-8 1A1 6.000% 05/01		09/12/2017.	Various		5,164,024	5,424,932	4,948,110	4,952,469	0	(11,941)	0	(11,941)	0	4,940,529	0	223,495	223,495	253,410	05/01/2036.	1FM
126694 D2 1	COUNTRYWIDE HOME LOANS CWHL_0 3.226%		09/12/2017.	Various		9,532,360	10,561,894	10,031,574	9,996,749	0	(112,652)	0	(112,652)	0	9,884,096	0	(351,736)	(351,736)	263,186	04/01/2036.	3FM
126694 FQ 6	COUNTRYWIDE HOME LOANS CWHL_05 5.750%		09/01/2017.	Paydown		172,353	172,170	165,345	165,316	0	7,038	0	7,038	0	172,353	0	0	0	6,423	10/01/2035.	2FM
126694 M6 2	COUNTRYWIDE HOME LOANS CWHL_06 1.437%		09/25/2017.	Paydown		172,766	172,766	138,483	141,320	0	31,446	0	31,446	0	172,766	0	0	0	1,523	04/25/2046.	1FM
126694 TU 2	COUNTRYWIDE HOME LOANS CWHL_05 5.500%		09/01/2017.	Paydown		34,980	34,980	33,187	33,178	0	1,802	0	1,802	0	34,980	0	0	0	1,311	01/01/2036.	1FM
126694 WE 4	COUNTRYWIDE HOME LOANS CWHL_06 3.249%		09/01/2017.	Paydown		753,970	820,966	712,958	727,520	0	26,449	0	26,449	0	753,970	0	0	0	17,350	03/01/2036.	1FM
12672# AA 6	CVS PASSTHROUGH TRUST 4.704% 09/10/34		09/10/2017.	Redemption 100.0000		148,027	148,027	147,971	147,974	0	54	0	54	0	148,027	0	0	0	1,161	09/10/2034.	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)
12674@ AA 6	CVS PASSTHROUGH TRUST 4.016% 08/10/35	..	09/10/2017.	Redemption 100.0000		102,772	102,772	102,772	102,772	0	0	0	0	0	102,772	0	0	0	690	08/10/2035.	2
12680@ AJ 9	CABELAS 4.110% 12/03/25	..	09/25/2017.	ISSUING COMPANY		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	51,147	12/03/2025.	2
12690# AA 4	REDTOP ACQUISITIONS LTD 12/09/2	D	07/31/2017.	Redemption 100.0000		6,362	6,362	6,362	6,362	0	0	0	0	0	6,362	0	0	0	37	12/09/2020.	4FE
12695* AA 3	CVS HEALTH CORP 3.416% 10/10/38	..	09/10/2017.	Redemption 100.0000		36,050	36,050	36,050	36,050	0	0	0	0	0	36,050	0	0	0	205	10/10/2038.	2
12806* AH 4	CAITHNESS ENERGY LLC 5.710% 01/15/32	..	07/15/2017.	Redemption 100.0000		309,282	309,282	309,282	309,282	0	0	0	0	0	309,282	0	0	0	8,830	01/15/2032.	2AM
13057Y AE 0	CALIFORNIA REPUBLIC AUTO RECEI 2.520%	..	08/21/2017.	CREDIT SUISSE SECURITIES USA L		6,505,586	6,500,000	6,499,040	6,499,146	0	136	0	136	0	6,499,282	0	6,304	6,304	113,295	05/16/2022.	1FE
13134M BE 2	CALPINE CORP 01/19/24	..	09/29/2017.	Redemption 100.0000		5,102	5,102	5,096	0	0	6	0	6	0	5,102	0	0	0	5	01/19/2024.	3FE
13134M BG 7	CALPINE CORP 01/15/23	..	09/29/2017.	Redemption 100.0000		14,632	14,632	14,581	12,057	0	46	0	46	0	14,632	0	0	0	151	01/15/2023.	3FE
139738 AG 3	CAPITAL AUTO RECEIVABLES ASSET 2.670%	..	08/21/2017.	RBC DOMINION SECURITIES INC		5,050,000	5,000,000	4,999,606	4,999,606	0	0	0	0	0	4,999,606	0	50,394	50,394	90,483	11/01/2020.	1FE
13975N AH 6	CAPITAL AUTO RECEIVABLES ASSET 1.936%	..	09/20/2017.	Paydown		2,555,128	2,555,128	2,555,128	2,555,128	0	0	0	0	0	2,555,128	0	0	0	27,580	09/01/2021.	1FE
14041N DX 6	CAPITAL ONE MULTI-ASSET EXECUT 5.750%	..	09/15/2017.	Paydown		10,000,000	10,000,000	11,348,828	10,137,283	0	(137,283)	0	(137,283)	0	10,000,000	0	0	0	383,333	07/15/2020.	1FE
14066A AA 7	CAPMARK MILITARY HOUSING TRUST 6.147%	..	07/10/2017.	Redemption 100.0000		139,046	139,046	137,629	137,826	0	1,219	0	1,219	0	139,046	0	0	0	8,547	07/10/2051.	1
14310D AC 1	CARLYLE GLOBAL MARKET STRATEGI 2.454%	D	07/18/2017.	Paydown		599,184	599,184	590,758	601,590	0	(2,407)	0	(2,407)	0	599,184	0	0	0	9,864	04/18/2025.	1FE
14312E AA 1	CARLYLE GLOBAL MARKET STRATEGI 2.754%	..	08/24/2017.	DEUTSCHE BANK SECURITIES INC		15,180,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	180,000	180,000	333,612	10/14/2028.	1FE
14314M AH 6	CARMAX AUTO OWNER TRUST CARMX_ 1.704%	..	09/15/2017.	Paydown		606,685	606,685	606,685	606,685	0	0	0	0	0	606,685	0	0	0	5,791	06/17/2019.	1FE
144531 DM 9	CARRINGTON MORTGAGE LOAN TRUST 1.657%	..	09/25/2017.	Paydown		1,020,976	1,020,976	1,005,821	1,017,646	0	3,330	0	3,330	0	1,020,976	0	0	0	9,792	10/25/2035.	1FM
14453F AC 3	CARRINGTON MORTGAGE LOAN TRUST 1.387%	..	09/25/2017.	Paydown		296,318	296,318	245,944	256,741	0	39,578	0	39,578	0	296,318	0	0	0	2,164	04/25/2036.	1FM
14713L A* 3	CASA SYSTEMS TL L+400 12/12/23	..	09/29/2017.	Redemption 100.0000		5,000	5,000	4,950	4,952	0	48	0	48	0	5,000	0	0	0	76	12/12/2023.	4FE
14912L 3K 5	CATERPILLAR FINANCIAL SERVICES 5.85% 9/1	..	09/01/2017.	Maturity		1,500,000	1,500,000	1,566,900	1,505,894	0	(5,894)	0	(5,894)	0	1,500,000	0	0	0	87,750	09/01/2017.	1FE
14964Y AB 6	CAVIUM INC	..	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	5,248	08/10/2022.	3FE
150326 AA 4	CEDAR FUNDING LTD CEDF_14-3A 2.846% 05	C	08/21/2017.	Paydown		5,000,000	5,000,000	4,997,938	5,039,053	0	(39,053)	0	(39,053)	0	5,000,000	0	0	0	97,619	05/20/2026.	1FE
15132H AG 6	CENCOSUD SA 6.625% 02/12/45	D	09/05/2017.	STANDARD CHARTERED BANK		2,006,175	1,830,000	1,884,050	1,024,908	0	(369)	0	(369)	0	1,883,589	0	122,586	122,586	102,162	02/12/2045.	2FE
15132H AH 4	CENCOSUD SA 4.375% 07/17/27	D	09/06/2017.	Various		3,009,000	3,000,000	2,989,410	0	0	111	0	111	0	2,989,521	0	19,479	19,479	16,746	07/17/2027.	2FE
15135D AJ 6	CENT CDO LTD CECDO_07-14A CECDO 2007-14A	..	07/17/2017.	Paydown		62,542	62,542	57,695	61,598	0	945	0	945	0	62,542	0	0	0	593	04/15/2021.	1FE
15136P AA 7	CENT CLO LP CECLO_13-17A 2.611% 01/30/	C	09/06/2017.	Various		14,676,500	14,654,655	14,546,118	14,542,793	0	22,200	0	22,200	0	14,564,993	0	111,507	111,507	293,107	01/30/2025.	1FE
15200D AD 9	CENTERPOINT ENERGY TRANSITION 5.170% 0	..	08/01/2017.	Paydown		1,056,992	1,056,992	1,008,862	1,055,467	0	1,524	0	1,524	0	1,056,992	0	0	0	54,646	08/01/2019.	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)
152314 FM 7	CXHE_02-C 4.980% 06/01/31		09/01/2017.	Paydown		7,792	7,792	7,822	7,769	0	24	0	24	0	7,792	0	0	0	270	06/01/2031.	1FM
156700 AX 4	CENTURYLINK INC 6.750% 12/01/23		09/05/2017.	GOLDMAN SACHS & COMPANY		1,025,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	25,000	25,000	51,750	12/01/2023.	3FE
15722# AA 9	CGA LEASE BACKED PASS THROUGH 4.468% 0		09/10/2017.	Redemption 100.0000		1,575	1,575	1,575	1,575	0	0	0	0	0	1,575	0	0	0	12	01/10/2041.	2
15722* AA 3	CGA LEASE BACKED PASS THROUGH 4.835% 0		09/10/2017.	Redemption 100.0000		20,437	20,437	20,437	20,437	0	0	0	0	0	20,437	0	0	0	165	01/10/2041.	2
161546 GC 4	CHASE FUNDING MORTGAGE LOAN AS 2.137%		07/25/2017.	Paydown		25,985	25,985	20,430	22,402	0	3,582	0	3,582	0	25,985	0	0	0	277	03/25/2033.	1FM
161546 JP 2	CFAB_04-2 2.062% 02/25/35		09/25/2017.	Paydown		76,615	76,615	70,190	71,006	0	5,609	0	5,609	0	76,615	0	0	0	949	02/25/2035.	1FM
161629 AA 8	CHASE MORTGAGE FINANCE CORPORA 6.000%		09/01/2017.	Paydown		239,715	333,353	253,955	255,709	0	(15,994)	0	(15,994)	0	239,715	0	0	0	13,915	06/01/2037.	1FM
161631 AX 4	CHASE MORTGAGE FINANCE CORPORA 6.000%		09/01/2017.	Paydown		187,793	191,151	139,699	139,694	0	48,099	0	48,099	0	187,793	0	0	0	8,044	07/01/2037.	1FM
16165V AF 5	CHASEFLEX TRUST CFLX_07-1 1.587% 02/25		09/25/2017.	Various		4,686,339	7,248,935	4,597,663	4,605,898	0	59,647	0	59,647	0	4,665,546	0	20,793	20,793	69,147	02/25/2037.	1FM
162765 AC 5	CHEC LOAN TRUST CHEC_04-1 2.237% 07/25		09/25/2017.	Paydown		116,893	116,893	112,071	112,394	0	4,499	0	4,499	0	116,893	0	0	0	1,536	07/25/2034.	1FM
16678R CT 2	Chevy Chase Fund 1.387% 01/25/36		09/25/2017.	Paydown		442,728	442,728	407,610	408,398	0	34,330	0	34,330	0	442,728	0	0	0	3,848	01/25/2036.	1FM
16678R CU 9	CHEVY CHASE MORTGAGE FUNDING C 1.437%		09/25/2017.	Paydown		28,110	28,110	24,773	28,110	0	0	0	0	0	28,110	0	0	0	324	01/25/2036.	1FM
16725* AA 8	CHICAGO BRIDGE & IRON CO (DELA 4.650%		07/28/2017.	ISSUING COMPANY		5,695,278	5,674,000	5,728,976	5,691,093	0	5,136	0	5,136	0	5,696,229	0	(951)	(951)	144,396	12/27/2017.	2
16725* AB 6	CHICAGO BRIDGE&IRON COMPANY NV Chicago B	C	07/28/2017.	ISSUING COMPANY		5,263,140	5,224,479	5,224,479	5,224,479	0	38,956	0	38,956	0	5,263,435	0	(295)	(295)	145,817	12/27/2019.	2FE
17121@ AA 4	FCA US LLC		09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	3,536	05/24/2017.	2FE
171779 A@ 0	CIENA CORP 01/30/22		07/31/2017.	Redemption 100.0000		8,628	8,628	8,564	8,595	0	33	0	33	0	8,628	0	0	0	30	01/30/2022.	3FE
172973 3M 9	CMSI_05-7 5.500% 10/01/35		09/01/2017.	Paydown		116,989	116,989	107,667	114,741	0	2,249	0	2,249	0	116,989	0	0	0	4,659	10/01/2035.	1FM
172987 BA 6	CITIGROUP MORTGAGE LOAN TRUST 3.354% 1		09/01/2017.	Paydown		114,873	106,712	97,995	75,244	0	39,629	0	39,629	0	114,873	0	0	0	2,497	11/01/2036.	1FM
17305E DY 8	CITIBANK CREDIT CARD ISSUANCE CCCIT 2007		09/20/2017.	Paydown		42,015,000	42,015,000	44,221,575	42,416,235	0	(401,235)	0	(401,235)	0	42,015,000	0	0	0	2,373,848	09/20/2019.	1FE
17307G JK 5	CMLTI_04-OPT1 2.182% 10/25/34		09/07/2017.	CITIGROUP GLOBAL MARKETS INC/		18,321,566	18,431,000	18,431,000	18,431,000	0	0	0	0	0	18,431,000	0	(109,434)	(109,434)	253,182	10/25/2034.	1FM
17307G LP 1	CREDIT-BASED ASSET SERVICING A 2.242%		09/25/2017.	Paydown		64,242	64,242	59,504	61,115	0	3,127	0	3,127	0	64,242	0	0	0	798	10/25/2034.	1FM
17311F AF 1	CITIGROUP MORTGAGE LOAN TRUST 3.927% 0		09/01/2017.	Paydown		200,649	200,649	126,758	127,399	0	73,248	0	73,248	0	200,649	0	0	0	5,165	01/01/2037.	1FM
17311L AB 7	CITIGROUP MORTGAGE LOAN TRUST 3.351% 0		09/01/2017.	Various		58,970	77,707	66,470	66,416	0	(7,448)	0	(7,448)	0	58,970	0	0	0	1,652	04/01/2037.	1FM
17311Y AA 1	CREDIT BASED ASSET SERVICING A 3.881%		09/01/2017.	Paydown		302,495	302,495	171,671	172,313	0	130,184	0	130,184	0	302,495	0	0	0	3,983	03/01/2037.	1FM
17313B AA 9	CITIGROUP MORTGAGE LOAN TRUST 1.412% 0		09/25/2017.	Paydown		1,647,165	1,647,165	1,457,661	1,431,817	0	215,348	0	215,348	0	1,647,165	0	0	0	11,838	05/25/2037.	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)
17313J AB 0	CITIGROUP MORTGAGE LOAN TRUST 2.237% 0	..	09/25/2017.	Paydown		301,137	301,137	272,904	279,950	0	21,188	0	21,188	0	301,137	0	0	0	4,205	07/25/2037.	1FM
17313J AD 6	CITIGROUP MORTGAGE LOAN TRUST 2.287% 0	..	09/25/2017.	Paydown		340,701	340,701	292,894	299,827	0	40,875	0	40,875	0	340,701	0	0	0	4,187	07/25/2037.	1FM
17315G AN 8	CMLTI_09-5 1.587% 07/25/36	..	08/25/2017.	Paydown		334,083	334,083	326,358	330,582	0	3,501	0	3,501	0	334,083	0	0	0	2,798	07/25/2036.	1FM
17315N AD 5	CITIMORTGAGE ALTERNATIVE LOAN 6.100% 0	..	09/01/2017.	Paydown		173,797	173,797	186,044	178,951	0	(5,154)	0	(5,154)	0	173,797	0	0	0	10,385	04/01/2037.	1FM
17323N AN 3	CITIGROUP MORTGAGE LOAN TRUST 1.537% 0	..	08/25/2017.	Various		8,622,903	8,622,903	8,391,163	8,502,401	0	28,289	0	28,289	0	8,530,690	0	92,213	92,213	72,638	07/25/2037.	1FE
17324L AC 0	CMLTI_15-11 1.377% 09/25/36	..	09/25/2017.	Paydown		450,336	450,336	437,952	441,835	0	8,503	0	8,503	0	450,336	0	0	0	3,272	09/25/2036.	1FM
18143E AB 5	CLARK EQUIPMENT COMPANY 05/19/2	..	09/29/2017.	Redemption 100.0000		5,000	5,000	4,988	4,987	0	13	0	13	0	5,000	0	0	0	58	05/19/2024.	4FE
184496 AJ 6	CLEAN HARBORS INC. 5.250% 08/01/20	..	08/01/2017.	Call 101.3130		521,762	515,000	515,000	515,000	0	6,762	0	6,762	0	521,762	0	0	0	27,038	08/01/2020.	3FE
18449E AE 0	06/	..	09/29/2017.	Redemption 100.0000		5,000	5,000	4,988	0	0	12	0	12	0	5,000	0	0	0	30	06/28/2024.	2FE
18883# AA 8	TCW 02/06/20	..	09/29/2017.	Redemption 100.0000		11,218	11,218	11,212	11,248	0	(31)	0	(31)	0	11,218	0	0	0	83	02/06/2020.	2FE
18974B AH 2	CITIMORTGAGE ALTERNATIVE LOAN 6.000% 1	..	09/01/2017.	Paydown		131,777	181,145	155,490	155,954	0	(24,177)	0	(24,177)	0	131,777	0	0	0	7,275	10/01/2036.	1FM
191219 BB 9	COCA-COLA REFRESHMENTS USA INC 7.125%	..	08/01/2017.	Maturity		12,500,000	12,500,000	12,409,800	12,495,134	0	4,866	0	4,866	0	12,500,000	0	0	0	890,625	08/01/2017.	1FE
192108 BA 5	COEUR MINING INC 5.875% 06/01/24	..	09/12/2017.	Tax Free Exchange		3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	0	0	49,938	06/01/2024.	4FE
196541 A* 7	COLORADO NATURAL GAS INC 5.500% 09/30/	..	09/30/2017.	Redemption 100.0000		275,000	275,000	275,000	275,000	0	0	0	0	0	275,000	0	0	0	7,563	09/30/2032.	3
19676# CY 3	CO LOTTERY LINHAM LOTTERY REC 7.399% 0	..	09/24/2017.	Redemption 100.0000		244,937	244,937	244,937	244,937	0	0	0	0	0	244,937	0	0	0	18,121	09/24/2017.	1
19676# DF 3	CO LOTTERY LAMBERT LOTTERY REC 7.739%	..	07/03/2017.	Redemption 100.0000		103,415	103,415	103,415	103,415	0	0	0	0	0	103,415	0	0	0	8,003	07/03/2021.	1
199333 A@ 4	COLUMBUS MCKINNON CORP TL L+300	..	09/30/2017.	Various		949,306	946,938	942,204	942,519	0	612	0	612	0	943,131	0	6,174	6,174	19,188	01/20/2024.	4FE
200336 8Y 4	COMDISCO HOLDING CO INC 6.850% 08/09/4	..	08/22/2017.	JP MORGAN CHASE BANK		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/09/2049.	6*
20267U AB 5	COMMONBOND STUDENT LOAN TRUST 2.687% 1	..	09/25/2017.	Paydown		389,886	389,886	389,886	389,886	0	0	0	0	0	389,886	0	0	0	7,696	10/25/2040.	1FE
20337E AN 1	COMMSCOPE INC COMMSCOPE INC 12/	..	09/29/2017.	Redemption 100.0000		40,101	40,101	40,213	40,213	0	(112)	0	(112)	0	40,101	0	0	0	382	12/29/2022.	3FE
20825C AR 5	CONOCO PHILLIPS GTD-by-Conoco Phillips C	..	08/01/2017.	DIRECT		769,420	727,000	722,100	725,733	0	339	0	339	0	726,073	0	43,348	43,348	41,803	02/01/2019.	2FE
20903E AX 3	CONSOLIDATED COMMUNICATIONS IN CONSOLIDA	..	09/29/2017.	Various		1,000,052	1,006,302	1,003,044	743,645	0	881	0	881	0	1,004,481	0	(4,429)	(4,429)	7,509	10/05/2023.	3FE
21038K AE 7	CONSTELLIS HOLDINGS LLC TLB L+500	..	09/29/2017.	Redemption 100.0000		2,500	2,500	2,475	2,475	0	25	0	25	0	2,500	0	0	0	46	04/13/2024.	4FE
21864* AA 9	CORDOVA FUNDING CORP 8.640% 12/15/19	..	07/27/2017.	Various		4,077,494	4,088,677	4,068,385	4,084,030	0	(399)	0	(399)	0	4,083,631	0	(6,136)	(6,136)	217,845	12/15/2019.	3
21864* AB 7	CORDOVA FUNDING CORP 8.790% 12/15/19	..	07/27/2017.	Various		1,366,915	1,368,905	1,368,905	1,368,905	0	0	0	0	0	1,368,905	0	(1,990)	(1,990)	14,038	12/15/2019.	3
21864* AC 5	CORDOVA FUNDING CORP 9.070% 12/15/19	..	07/27/2017.	Various		1,281,061	1,281,061	1,304,799	1,286,363	0	(505)	0	(505)	0	1,285,858	0	(4,797)	(4,797)	0	12/15/2019.	3

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21864* AD 3	CORDOVA FUNDING CORP 8.820% 12/15/19		07/27/2017.	Various		2,617,817	2,541,166	2,576,752	2,549,224	0	(847)	0	(847)	0	2,548,377	0	69,441	69,441	138,214	12/15/2019.	3
22357@ AA 9	COX COMMUNICATIONS INC 5.409% 01/02/40		09/01/2017.	Redemption 100.0000		55,844	55,844	55,844	55,844	0	0	0	0	0	55,844	0	0	0	253	01/02/2040.	2
223611 A@ 3	COWBOYS STADIUM LP 3.460% 03/31/34		09/30/2017.	Redemption 100.0000		201,600	201,600	201,600	201,600	0	0	0	0	0	201,600	0	0	0	3,488	03/31/2034.	2FE
224044 BS 5	COX COMMUNICATIONS INC COX COMMUNICATION		09/30/2017.	Various		6,297,599	6,300,000	6,275,115	6,295,464	0	2,135	0	2,135	0	6,297,599	0	0	0	300,800	06/01/2018.	2FE
22541N AG 4	HOME EQUITY ASSET TRUST HEAT_0 2.557%		09/25/2017.	Paydown		127,216	127,216	117,675	121,326	0	5,890	0	5,890	0	127,216	0	0	0	1,910	11/25/2032.	1FM
22546Q AW 7	CREDIT SUISSE NEW YORK BRANCH 1.997% 0		08/21/2017.	LLOYDS SECURITIES		5,018,350	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	18,350	18,350	72,624	04/27/2018.	1FE
225470 T7 8	TBW MORTGAGE BACKED PASS THROU 6.000%		09/01/2017.	Paydown		453,105	453,105	360,479	363,572	0	89,534	0	89,534	0	453,105	0	0	0	18,887	04/01/2036.	1FM
22819K AA 8	CROWN AMERICAS LLC 4.250% 09/30/26		08/14/2017.	Tax Free Exchange		353,000	353,000	353,000	353,000	0	0	0	0	0	353,000	0	0	0	13,752	09/30/2026.	4FE
233046 AD 3	DB MASTER FINANCE LLC DNKN_15- 3.980%		08/20/2017.	Paydown		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,791	02/20/2045.	2AM
23332U DB 7	DSLA MORTGAGE LOAN TRUST DSLA_ 1.477%		09/19/2017.	Paydown		647,810	647,810	504,119	508,958	0	138,851	0	138,851	0	647,810	0	0	0	5,034	03/19/2045.	1FM
23332U EL 4	DSLA MORTGAGE LOAN TRUST DSLA_ 1.497%		09/19/2017.	Paydown		638,239	638,239	494,959	496,132	0	142,106	0	142,106	0	638,239	0	0	0	5,056	08/19/2045.	1FM
23358E AB 5	DTI HOLDCO INC TL L+525 09/23/2		09/29/2017.	Various		12,500	12,500	12,331	9,899	0	158	0	158	0	12,500	0	0	0	85	09/23/2023.	4FE
23752R AF 9	DASEKE INC TL L+550 02/03/24		09/29/2017.	Various		234,502	234,502	232,232	7,514	0	76	0	76	0	232,310	0	2,192	2,192	100	02/03/2024.	4FE
23752R AG 7	DASEKE INC 02/03/24		06/30/2017.	Tax Free Exchange		223,522	225,714	223,458	0	0	64	0	64	0	223,522	0	0	0	2,526	02/03/2024.	4FE
23918K D@ 4	DAVITA HEALTHCARE PARTNERS INC.		09/29/2017.	Redemption 100.0000		12,500	12,500	12,438	12,515	0	(15)	0	(15)	0	12,500	0	0	0	145	06/19/2021.	2FE
24736C AY 0	DELTA AIR LINES 10/18/18		09/29/2017.	Redemption 100.0000		19,143	19,143	19,136	19,182	0	(39)	0	(39)	0	19,143	0	0	0	207	10/18/2018.	2FE
251510 DF 7	DEUTSCHE ALT-A SECURITIES INC 1.737% 0		09/25/2017.	Various		1,255,824	1,277,248	1,277,847	1,277,248	0	0	0	0	0	1,277,248	0	(21,424)	(21,424)	13,529	02/25/2035.	1FM
25151X AA 9	DEUTSCHE ALT-A SECURITIES INC 1.427% 0		09/25/2017.	Paydown		268,756	268,756	216,553	219,243	0	49,512	0	49,512	0	268,756	0	0	0	1,955	08/25/2047.	1FM
25151X AB 7	DEUTSCHE ALT-A SECURITIES INC 1.367% 0		09/25/2017.	Paydown		575,821	575,821	464,303	470,036	0	105,784	0	105,784	0	575,821	0	0	0	4,383	08/25/2047.	1FM
25157T AA 2	DEUTSCHE MORTGAGE SECURITIES I 3.178%		09/01/2017.	Paydown		766,235	766,235	766,235	766,235	0	0	0	0	0	766,235	0	0	0	18,850	06/01/2037.	1FM
25240* AA 5	DH CANAL LLC WALGREEN 5.350% 08/15/30		09/15/2017.	Redemption 100.0000		34,789	34,789	33,723	34,125	0	666	0	666	0	34,789	0	0	0	310	08/15/2030.	2
25271C AK 8	DIAMOND OFFSHORE DRILLING INC. 5.875%		08/17/2017.	DIRECT		10,309,548	9,646,000	9,300,651	9,388,373	0	64,603	0	64,603	0	9,452,976	0	856,572	856,572	450,214	05/01/2019.	3FE
255030 AA 6	DIVCORE CLO LTD DIVCR_13-1A 3.084% 11/		09/15/2017.	Paydown		8,932,085	8,932,085	8,913,072	8,913,140	0	18,945	0	18,945	0	8,932,085	0	0	0	169,518	11/15/2032.	1FE
25755T AC 4	DOMINOS PIZZA MASTER ISSUER LL 5.216%		07/25/2017.	Paydown		4,623,500	4,623,500	4,623,500	4,623,500	0	0	0	0	0	4,623,500	0	0	0	182,211	01/25/2042.	2AM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
26249Q AC 2	DRYDEN SENIOR LOAN FUND DRSLF_ 2.734%		08/24/2017.	BANK OF AMERICA N.A.		20,191,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	191,000	191,000	436,743	07/15/2027.	1FE
26249Q AG 3	DRYDEN SENIOR LOAN FUND DRSLF_ 3.304%		09/06/2017.	JEFFERIES & COMPANY INC		15,181,500	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	181,500	181,500	416,372	07/15/2027.	1FE
26817R A* 9	DYNEGY INC 06/27/23		08/22/2017.	Various		449,640	449,640	436,544	445,602	0	4,038	0	4,038	0	449,640	0	0	0	3,724	06/27/2023.	3FE
26817R AM 0	DYNEGY FINANCE I INC 6.750% 11/01/19		09/06/2017.	Call 103.3750		504,470	488,000	488,000	488,000	0	16,470	0	16,470	0	504,470	0	0	0	27,908	11/01/2019.	4FE
26817R AP 3	DYNEGY FINANCE I INC 7.625% 11/01/24		08/09/2017.	SEA PORT GROUP LLC		2,002,500	2,000,000	1,976,000	1,976,667	0	1,348	0	1,348	0	1,978,016	0	24,484	24,484	119,882	11/01/2024.	4FE
268270 AA 3	E.CL S.A. 5.625% 01/15/2021 5.625% 01/	D	07/13/2017.	CITIGROUP GLOBAL MARKETS INC/		2,725,000	2,500,000	2,762,500	2,725,512	0	(28,817)	0	(28,817)	0	2,696,695	0	28,305	28,305	141,797	01/15/2021.	2FE
268668 AY 6	EMC_02-A-A2 2.737% 05/25/39		09/25/2017.	Paydown		1,480	1,480	1,480	1,480	0	0	0	0	0	1,480	0	0	0	25	05/25/2039.	1FM
26876H AA 6	ENA SUR TRUST 5.750% 05/25/25	D	08/25/2017.	Redemption 100.0000		80,935	80,935	80,935	80,935	0	0	0	0	0	80,935	0	0	0	3,490	05/25/2025.	2AM
27003B AA 3	EAGLE II ACQUISITION COMPANY L 6.000%		06/13/2017.	Tax Free Exchange		1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	0	0	12,333	04/01/2025.	4FE
278062 AB 0	EATON CORPORATION 1.500% 11/02/17		08/21/2017.	MARKETAXESS CORPORATION		3,249,513	3,250,000	3,251,040	3,250,270	0	(208)	0	(208)	0	3,250,062	0	(549)	(549)	39,542	11/02/2017.	2FE
28501K AK 6	Elec Comp Intl 05/28/21		09/29/2017.	Redemption 100.0000		7,586	7,586	7,549	7,549	0	37	0	37	0	7,586	0	0	0	133	05/28/2021.	4FE
28521V AF 9	ELECTRO RENT CORP TL L+500 01/2		09/29/2017.	Redemption 100.0000		5,000	5,000	4,926	4,928	0	72	0	72	0	5,000	0	0	0	90	01/23/2024.	4FE
29248D AA 0	ENA NORTE TRUST 4.950% 04/25/28	C	07/25/2017.	Redemption 100.0000		75,836	75,836	78,112	77,959	0	(2,122)	0	(2,122)	0	75,836	0	0	0	2,815	04/25/2023.	3AM
29273X AU 0	ENERGY TRANSFER EQUITY LP 02/01		07/14/2017.	Various		2,481,250	2,500,000	2,458,138	2,461,274	0	1,764	0	1,764	0	2,463,038	0	18,212	18,212	5,100	02/01/2024.	3FE
29273X AU 0	ENERGY TRANSFER EQUITY LP 02/01		07/28/2017.	Various		992,500	1,000,000	956,966	986,054	0	(29,060)	0	(29,060)	0	956,995	0	35,505	35,505	2,019	02/01/2024.	3FE
29379V AA 1	ENTERPRISE PRODUCTS OPERATING 6.300% 0		09/15/2017.	Maturity		17,000,000	17,000,000	18,401,216	17,356,135	0	(356,135)	0	(356,135)	0	17,000,000	0	0	0	1,071,000	09/15/2017.	2FE
29414U AB 8	ENVISION HEALTHCARE CORP/CO TL L+300		09/29/2017.	Redemption 100.0000		18,259	18,259	18,114	14,371	0	129	0	129	0	18,259	0	0	0	219	11/17/2023.	3FE
29444U AL 0	EQUINIX INC 4.875% 4/1/2020 4.875% 04/		09/28/2017.	Call 102.4380		2,048,760	2,000,000	2,000,000	2,000,000	0	48,760	0	48,760	0	2,048,760	0	0	0	96,688	04/01/2020.	4FE
29587# AF 3	ERNST & YOUNG LLP 7.660% 07/25/17.		07/25/2017.	Redemption 100.0000		1,103,485	1,103,485	1,264,174	1,110,827	0	(7,343)	0	(7,343)	0	1,103,485	0	0	0	42,263	07/25/2017.	1FE
29587# AF 3	ERNST & YOUNG LLP 7.660% 07/25/17.		07/25/2017.	Redemption 100.0000		2,042,851	2,042,851	2,130,177	2,044,223	0	(1,372)	0	(1,372)	0	2,042,851	0	0	0	198,746	07/25/2017.	1FE
29587# AN 6	ERNST & YOUNG LLP 7.810% 07/25/22.		07/25/2017.	Redemption 100.0000		1,091,200	1,091,200	1,169,588	1,112,002	0	(20,802)	0	(20,802)	0	1,091,200	0	0	0	42,611	07/25/2022.	1FE
29605Y AA 1	ESAL GMBH ELEKTROSCHALTANLAGEN 6.250%	D	09/18/2017.	Various		1,274,500	1,340,000	1,232,800	1,260,264	0	7,641	0	7,641	0	1,267,903	0	6,597	6,597	93,947	02/05/2023.	4FE
30246Q AG 8	FBR SECURITIZATION TRUST FBRSI 1.957%		08/25/2017.	Various		3,506,255	3,501,517	3,471,972	3,505,298	0	(1,419)	0	(1,419)	0	3,503,878	0	2,377	2,377	39,684	09/25/2035.	1FM
313305 AA 2	FEDERAL EXPRESS CORP 2012 PASS 2.625%		07/15/2017.	Redemption 100.0000		9,763	9,763	9,763	9,763	0	0	0	0	0	9,763	0	0	0	256	01/15/2018.	2FE
315409 AK 8	FERRO CORP TL L+250 02/08/24		09/29/2017.	Redemption 100.0000		1,000	1,000	998	998	0	2	0	2	0	1,000	0	0	0	11	02/08/2024.	3FE
31846L BW 5	FAMLT_98-2F 7.020% 09/01/29		09/01/2017.	Paydown		1,606	1,606	1,564	1,603	0	3	0	3	0	1,606	0	0	0	75	09/01/2029.	1FM

Statement as of September 30, 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 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)
32007U BV 0	FIRST DATA CORP 04/21/24		09/08/2017.	Redemption 100.0000		117,637	117,637	117,344	117,345	0	292	0	292	0	117,637	0	0	0	919	04/21/2024.	3FE
32027N VV 0	FFML_05-F9 1.957% 10/25/35		09/25/2017.	Paydown		227,311	227,311	231,638	236,724	0	(9,413)	0	(9,413)	0	227,311	0	0	0	2,699	10/25/2035.	1FM
32051G C9 4	FHASI_05-7 5.500% 12/01/35		09/01/2017.	Paydown		92,710	92,710	81,816	81,763	0	10,946	0	10,946	0	92,710	0	0	0	3,009	12/01/2035.	1FM
32051G F3 4	FHAMS_05-FA10 5.500% 01/01/36		09/12/2017.	Various		7,528,393	8,635,025	7,158,248	7,198,775	0	(104,339)	0	(104,339)	0	7,094,436	0	433,956	433,956	369,273	01/01/2036.	1FM
32051G TD 7	FIRST HORIZON ALTERNATIVE MORT 5.500%		09/01/2017.	Paydown		90,435	90,277	78,770	79,186	0	11,249	0	11,249	0	90,435	0	0	0	3,263	09/01/2035.	1FM
32051G YH 2	FIRST HORIZON ALTERNATIVE MORT 5.500%		09/01/2017.	Paydown		96,604	101,490	80,427	80,801	0	15,803	0	15,803	0	96,604	0	0	0	3,647	11/01/2035.	1FM
32052F AR 7	FIRST HORIZON ALTERNATIVE MORT 6.000%		09/01/2017.	Paydown		266,990	393,827	256,468	257,526	0	9,464	0	9,464	0	266,990	0	0	0	15,817	11/01/2036.	1FM
32052U AQ 6	FIRST HORIZON MORTGAGE PASS-TH 6.000%		09/12/2017.	Various		1,349,953	1,547,508	1,286,696	1,301,723	0	(41,628)	0	(41,628)	0	1,260,097	0	89,856	89,856	72,617	02/01/2037.	1FM
32056Q AB 4	FIRST HORIZON MORTGAGE PASS-TH 6.250%		09/01/2017.	Paydown		35,161	50,130	34,035	34,663	0	497	0	497	0	35,161	0	0	0	2,255	02/01/2038.	1FM
32113J AA 3	FIRST NLC TRUST FNLC_05-1 1.697% 05/25		09/25/2017.	Paydown		338,204	338,204	276,988	277,372	0	60,831	0	60,831	0	338,204	0	0	0	2,755	05/25/2035.	1FM
33632* UQ 8	CVS HEALTH CORP 7.280% 01/10/24		09/10/2017.	Redemption 100.0000		79,626	79,626	83,631	81,304	0	(1,678)	0	(1,678)	0	79,626	0	0	0	968	01/10/2024.	2
34282* MP 0	FL ST LOTTERY COMM ROOSEVELT 5.573% 08		08/15/2017.	Redemption 100.0000		1,122,442	1,122,442	1,106,375	1,121,690	0	752	0	752	0	1,122,442	0	0	0	62,556	08/15/2017.	1
34528Q CB 8	FORD CREDIT FLOORPLAN MASTER O 2.140%		09/15/2017.	Paydown		5,000,000	5,000,000	4,998,962	4,999,854	0	146	0	146	0	5,000,000	0	0	0	80,250	09/15/2019.	1FE
34528Q CC 6	FORD CREDIT FLOORPLAN MASTER O 2.730%		09/15/2017.	Paydown		4,000,000	4,000,000	3,998,449	3,999,778	0	222	0	222	0	4,000,000	0	0	0	81,900	09/15/2019.	2AM
34531A AC 8	FORD CREDIT AUTO LEASE TRUST F 1.774%		09/15/2017.	Paydown		1,632,591	1,632,591	1,632,591	1,632,591	0	0	0	0	0	1,632,591	0	0	0	16,392	11/15/2018.	1FE
345397 VP 5	FORD MOTOR CREDIT COMPANY LLC 6.625% 0		08/15/2017.	Maturity		6,000,000	6,000,000	5,909,100	5,990,098	0	9,902	0	9,902	0	6,000,000	0	0	0	397,500	08/15/2017.	2FE
345397 WQ 2	FORD MOTOR CREDIT COMPANY LLC 2.140% 0		08/21/2017.	GOLDMAN SACHS & COMPANY		5,020,750	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	20,750	20,750	68,043	03/12/2019.	2FE
346845 AA 8	FORT BENNING FAMILY COMMUNITIE 5.280%		07/15/2017.	Redemption 100.0000		655,935	655,935	655,935	655,935	0	0	0	0	0	655,935	0	0	0	17,317	01/15/2021.	1FE
347075 AC 7	FORT CARSON FAMILY HSG L L C C 7.650%		09/15/2017.	Redemption 100.0000		915,000	915,000	1,117,200	963,342	0	(48,342)	0	(48,342)	0	915,000	0	0	0	11,666	11/15/2021.	1FE
347454 AA 8	FORT HOOD FAMILY HOUSING TRUST 5.633%		09/15/2017.	Redemption 100.0000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	564	10/15/2036.	1FE
347454 AB 6	FORT HOOD FAMILY HOUSING TRUST 5.795%		09/15/2017.	Redemption 100.0000		180,000	180,000	176,424	177,393	0	2,607	0	2,607	0	180,000	0	0	0	1,740	10/15/2036.	1FE
349553 AL 1	FORTIS INC 3.055% 10/04/26		06/28/2017.	Tax Free Exchange		4,647,820	5,000,000	4,631,351	4,632,396	0	15,424	0	15,424	0	4,647,820	0	0	0	112,017	10/04/2026.	2FE
35671D BZ 7	FREEPORT-MCMORAN COPPER & GOLD 6.625%		09/18/2017.	Call 102.4580		2,127,029	2,076,000	2,093,499	0	0	33,529	0	33,529	0	2,127,029	0	0	0	52,340	05/01/2021.	3FE
35906A AW 8	FRONTIER COMMUNICATIONS CORP 10.500% 09		09/05/2017.	JP MORGAN SECURITIES LTD LDN		895,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(105,000)	(105,000)	102,667	09/15/2022.	4FE
35906A AZ 1	FRONTIER COMMUNICATIONS CORP 11.000% 09		09/26/2017.	GOLDMAN SACHS & COMPANY		414,375	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(85,625)	(85,625)	56,986	09/15/2025.	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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)
35952S AA 0	FTG Fraser Transportation Grp 3.577% 1	..	09/30/2017.	Redemption 100.0000		562,258	562,258	541,830	541,830	0	0	0	0	0	562,258	20,427	0	20,427	10,056	12/30/2033.	1FE
35968U AB 5	FULLBEAUTY BRANDS HOLDINGS COR	..	09/29/2017.	Redemption 100.0000		2,543	2,543	2,392	2,407	0	136	0	136	0	2,543	0	0	0	44	10/15/2022.	5FE
36155J AF 2	GCI INC GCI INC	..	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	7,097	02/02/2022.	3FE
36155J AF 2	GCI INC GCI INC 02/02/22	..	08/14/2017.	Various		3,946,539	3,936,698	3,915,695	3,919,665	0	2,380	0	2,380	0	3,922,045	0	24,494	24,494	27,000	02/02/2022.	3FE
36165T AD 3	GCP APPLIED TECHNOLOGIES INC	..	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	9,310	03/24/2022.	3FE
36165T AD 3	GCP APPLIED TECHNOLOGIES INC 03	..	07/31/2017.	Various		987,500	987,500	991,203	991,577	0	(4,077)	0	(4,077)	0	987,500	0	0	0	5,495	03/24/2022.	3FE
36185P AB 1	GMAC COMMERCIAL MORTGAGE ASSET 6.319%	..	09/10/2017.	Redemption 100.0000		93,166	93,166	93,079	93,084	0	80	0	80	0	93,166	0	0	0	3,924	08/10/2048.	2AM
36186Y AF 2	GMAC COMMERCIAL MORTGAGE ASSET 6.107%	..	09/10/2017.	Redemption 100.0000		9,665	9,665	9,608	9,611	0	54	0	54	0	9,665	0	0	0	393	08/10/2052.	2
362256 AC 3	GSAA HOME EQUITY TRUST GSAA_06 1.477%	..	09/25/2017.	Paydown		852,919	852,919	484,111	489,805	0	363,113	0	363,113	0	852,919	0	0	0	6,830	10/25/2036.	1FM
36228F 6P 6	GSAMP_04-AR1 2.212% 06/25/34	..	09/25/2017.	Paydown		300,070	300,070	270,063	283,415	0	16,655	0	16,655	0	300,070	0	0	0	3,892	06/25/2034.	1FM
36228F AA 4	GSMPS MORTGAGE LOAN TRUST 8.000% 09/01	..	09/01/2017.	Paydown		623	856	897	875	0	(251)	0	(251)	0	623	0	0	0	32	09/01/2027.	3FM
3622EQ AE 5	GSAA HOME EQUITY TRUST GSAA_07 1.467%	..	09/25/2017.	Paydown		486,085	486,085	288,509	290,985	0	195,101	0	195,101	0	486,085	0	0	0	3,900	02/25/2037.	1FM
3622MP BE 7	GSR MORTGAGE LOAN TRUST GSR_07 6.000%	..	09/01/2017.	Paydown		260,359	273,201	261,336	261,441	0	(1,081)	0	(1,081)	0	260,359	0	0	0	10,812	01/01/2037.	3FM
362334 BQ 6	GSAA HOME EQUITY TRUST GSAA_06 1.317%	..	09/25/2017.	Paydown		140,213	140,213	75,936	76,554	0	63,658	0	63,658	0	140,213	0	0	0	946	03/25/2036.	1FM
362334 ME 1	GSAA HOME EQUITY TRUST GSAA_06 4.770%	..	09/01/2017.	Paydown		76,772	76,772	39,590	39,931	0	36,843	0	36,843	0	76,772	0	0	0	1,470	03/01/2036.	1FM
362341 DP 1	GSR_05-6F 5.250% 07/01/35	..	09/01/2017.	Paydown		635,593	635,593	586,856	609,601	0	25,991	0	25,991	0	635,593	0	0	0	21,887	07/01/2035.	1FM
362341 VS 5	GSR MORTGAGE LOAN TRUST GSR_05 5.500%	..	09/01/2017.	Paydown		2,355	2,560	2,538	2,550	0	(195)	0	(195)	0	2,355	0	0	0	94	11/01/2035.	3FM
362341 YF 0	FIRST FRANKLIN MTG LOAN ASSET 1.882% 1	..	09/25/2017.	Paydown		208,054	208,054	183,347	191,384	0	16,670	0	16,670	0	208,054	0	0	0	1,995	11/25/2035.	1FM
362381 AC 9	GSAA HOME EQUITY TRUST GSAA_06 1.487%	..	09/25/2017.	Paydown		830,234	830,234	519,426	525,556	0	304,680	0	304,680	0	830,234	0	0	0	6,526	08/25/2036.	1FM
36242D 3W 1	GSAA HOME EQUITY TRUST GSAA_05 1.607%	..	09/25/2017.	Paydown		1,379,428	1,379,428	1,332,872	1,361,675	0	17,753	0	17,753	0	1,379,428	0	0	0	12,166	06/25/2035.	1FM
36242D NU 3	GSAMP TRUST GSAMP_04-OPT 2.107% 11/25/	..	09/07/2017.	Various		6,620,575	6,677,854	6,677,854	6,677,854	0	0	0	0	0	6,677,854	0	(57,278)	(57,278)	88,252	11/25/2034.	1FM
36242D VA 8	GSR MORTGAGE LOAN TRUST GSR_05 5.500%	..	09/01/2017.	Paydown		69,627	69,627	69,898	69,627	0	0	0	0	0	69,627	0	0	0	2,574	02/01/2035.	1FM
36244S AC 2	GSAA HOME EQUITY TRUST GSAA_06 6.040%	..	09/01/2017.	Paydown		185,085	185,085	105,829	106,685	0	78,401	0	78,401	0	185,085	0	0	0	3,585	07/01/2036.	1FM
36248T AA 0	GS MORTGAGE SECURITIES CORPORA 1.377%	..	09/25/2017.	Paydown		1,683,472	1,683,472	1,601,402	1,640,758	0	42,714	0	42,714	0	1,683,472	0	0	0	12,817	04/25/2037.	1FE
36248V AA 5	GSMSC 2015-6R A 1.369% 02/01/37	..	09/01/2017.	Paydown		1,514,518	1,514,518	1,427,433	1,453,349	0	61,169	0	61,169	0	1,514,518	0	0	0	10,604	02/01/2037.	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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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) 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)
36249X AD 4	GS MORTGAGE SECURITIES CORP GS 1.417%		09/25/2017.	Paydown		207,025	207,025	200,296	204,288	0	2,738	0	2,738	0	207,025	0	0	0	1,553	09/25/2036.	1FM
36250Q AF 0	GM FINANCIAL AUTOMOBILE LEASIN 2.320%		08/21/2017.	RBC DOMINION SECURITIES INC		3,011,836	3,000,000	2,999,935	2,999,935	0	0	0	0	0	2,999,935	0	11,901	11,901	47,173	11/20/2019.	1FE
36250T AA 5	GS MORTGAGE SECURITIES CORPORA 1.407%		09/25/2017.	Paydown		168,861	168,861	154,085	160,719	0	8,142	0	8,142	0	168,861	0	0	0	1,208	04/26/2037.	1FM
36251Q AA 0	GS MORTGAGE SECURITIES CORPORA 1.374%		09/25/2017.	Paydown		1,683,472	1,683,472	1,630,863	1,641,535	0	41,938	0	41,938	0	1,683,472	0	0	0	12,816	04/26/2037.	1FM
36298G AA 7	GSPA MONETIZATION TRUST GS 6.422% 10/0		09/09/2017.	Redemption 100.0000		318,466	318,466	327,355	323,527	0	(5,061)	0	(5,061)	0	318,466	0	0	0	3,414	10/09/2029.	2FE
36298Y AA 8	GSAA HOME EQUITY TRUST GSAA_06 1.287%		09/25/2017.	Paydown		245,130	245,130	123,060	124,374	0	120,756	0	120,756	0	245,130	0	0	0	1,683	09/25/2036.	1FM
36962G W7 5	GENERAL ELECTRIC CAPITAL CORP GENERAL EL		08/22/2017.	RBC DOMINION SECURITIES INC		14,613,465	15,000,000	14,612,500	14,714,076	0	18,014	0	18,014	0	14,732,090	0	(118,625)	(118,625)	173,090	05/05/2026.	1FE
37185L AE 2	GENESIS ENERGY LP/ GENESIS ENE 5.750%		09/05/2017.	WELLS FARGO & CO.		1,005,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	5,000	5,000	61,014	02/15/2021.	4FE
37252K AN 2	GEO GROUP INC THE TL L+225 03/0		09/29/2017.	Redemption 100.0000		3,750	3,750	3,731	3,732	0	18	0	18	0	3,750	0	0	0	37	03/09/2024.	3FE
37954F AB 0	GLOBAL PARTNERS INC 6.250% 07/15/22		08/07/2017.	BANK OF AMERICA N.A.		1,015,000	1,000,000	992,626	994,166	0	547	0	547	0	994,713	0	20,287	20,287	66,840	07/15/2022.	4FE
38012M AA 5	GMAC COMMERCIAL MORTGAGE ASSET 5.456%		09/10/2017.	Redemption 100.0000		14,562	14,562	14,620	14,616	0	(54)	0	(54)	0	14,562	0	0	0	529	03/10/2051.	1
38012N AA 3	GMAC COMMERCIAL MORTGAGE ASSET 5.644%		09/10/2017.	Redemption 100.0000		22,746	22,746	22,297	22,329	0	417	0	417	0	22,746	0	0	0	855	04/10/2051.	2
380797 AA 8	GOLDEN BEAR GLDN_16-R 5.650% 09/20/47		08/23/2017.	Various		2,805,509	2,762,347	2,762,347	2,762,347	0	0	0	0	0	2,762,347	0	43,162	43,162	116,187	09/20/2047.	2AM
38081E AA 9	GOLDEN BEAR GLDN_16-1A 3.750% 09/20/47		08/25/2017.	Various		2,701,155	2,644,950	2,644,950	2,644,950	0	0	0	0	0	2,644,950	0	56,205	56,205	93,675	09/20/2047.	1FE
38148L AB 2	GOLDMAN SACHS GROUP INCTHE 2.473% 04/2		08/22/2017.	GOLDMAN SACHS & COMPANY		30,482,100	30,000,000	30,332,400	30,220,985	0	(43,022)	0	(43,022)	0	30,177,963	0	304,137	304,137	563,109	04/23/2020.	1FE
38217K AA 2	GOODGREEN TRUST GGHOLD_16-A 3.230% 10/		08/17/2017.	Various		16,462,112	16,454,252	16,446,057	16,444,481	0	9,771	0	9,771	0	16,454,252	0	7,859	7,859	387,810	10/15/2052.	1FE
391164 AB 6	GREAT PLAINS ENERGY INCORPORAT GREAT PLA		09/15/2017.	Maturity		3,000,000	3,000,000	2,984,520	2,998,529	0	1,471	0	1,471	0	3,000,000	0	0	0	206,250	09/15/2017.	2FE
39278* AA 1	GREEN COUNTRY ENERGY LLC 7.210% 02/10/		08/10/2017.	Redemption 100.0000		433,778	433,778	430,792	432,631	0	1,147	0	1,147	0	433,778	0	0	0	7,818	02/10/2024.	2AM
39538V AA 8	GREENPOINT MORTGAGE LOAN TRUST 1.812%		09/25/2017.	Paydown		193,003	193,003	166,084	170,495	0	22,508	0	22,508	0	193,003	0	0	0	2,078	10/25/2034.	1FM
39538W GA 0	GREENPOINT MORTGAGE FUNDING TR 1.467%		09/25/2017.	Paydown		228,072	228,072	192,721	192,990	0	35,083	0	35,083	0	228,072	0	0	0	1,827	03/25/2036.	1FM
39538W HA 9	GREENPOINT MORTGAGE PASS-THROU 1.447%		09/25/2017.	Paydown		696,087	739,653	570,457	579,653	0	116,434	0	116,434	0	696,087	0	0	0	5,789	04/25/2036.	1FM
39539F AK 0	REENPOINT MORTGAGE PASS-THROUG 1.417%		09/25/2017.	Paydown		1,341,250	1,341,250	1,079,708	1,090,828	0	250,422	0	250,422	0	1,341,250	0	0	0	9,974	09/25/2046.	1FM

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39539M AA 7	GREENPOINT MORTGAGE FUNDING TR 1.457%		09/25/2017	Paydown		1,519,187	1,519,187	1,279,689	1,325,702	0	193,483	0	193,483	0	1,519,187	0	0	0	11,924	06/25/2037	1FM
40051@ AA 0	GOLDMAN SACHS CAPITAL PARTNERS		09/30/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	1,738	06/30/2017	1Z
40066N AA 4	GUANAY FINANCE LIMITED 6.000% 12/15/20	D	09/15/2017	Redemption 100.0000		114,884	114,884	117,296	116,297	0	(1,413)	0	(1,413)	0	114,884	0	0	0	5,170	12/15/2020	4AM
40227U AB 2	GULF FINANCE LLC 08/17/23		09/29/2017	Redemption 100.0000		4,818	4,818	4,824	4,824	0	(5)	0	(5)	0	4,818	0	0	0	92	08/17/2023	4FE
40414L AD 1	HCP 5.375% 2/1/2021 5.375% 02/01/21		07/27/2017	DIRECT		2,706,911	2,532,000	2,518,808	2,525,775	0	789	0	789	0	2,526,564	0	180,347	180,347	134,583	02/01/2021	2FE
40422A AA 1	HILTON USA TRUST HILT_14-ORL 2.134% 07		09/05/2017	GOLDMAN SACHS & COMPANY		10,006,250	10,000,000	9,998,438	10,000,000	0	0	0	0	0	10,000,000	0	6,250	6,250	137,889	07/15/2029	1FM
40428H PK 2	HSBC BANK USA INC Float 9/24/2018 2.20		08/21/2017	CANTOR FITZGERALD & CO		5,038,950	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	38,950	38,950	67,080	09/24/2018	1FE
40431M AJ 5	HOUSEHOLD HOME EQUITY LOAN TRU 1.536%		07/20/2017	Paydown		937,727	937,727	926,005	936,609	0	1,119	0	1,119	0	937,727	0	0	0	6,777	07/20/2036	1FM
40449@ BK 8	HABITAT FOR HUMANITY INTL 5.000% 07/10		07/10/2017	Various		52,745	52,745	52,745	52,745	0	0	0	0	0	52,745	0	0	0	659	07/10/2021	5*
40449@ BP 7	HABITAT FOR HUMANITY INTL 3.500% 01/10		07/10/2017	Redemption 100.0000		28,717	28,717	28,717	28,717	0	0	0	0	0	28,717	0	0	0	0	01/10/2021	5*
40449@ BQ 5	HABITAT FOR HUMANITY INTL 4.250% 07/10		07/10/2017	Various		33,077	33,077	33,077	33,077	0	0	0	0	0	33,077	0	0	0	351	07/10/2024	5*
404497 A* 0	HABITAT FOR HUMANITY INTL 5.000% 01/10		07/10/2017	Redemption 100.0000		2,745	2,745	2,745	2,745	0	0	0	0	0	2,745	0	0	0	34	01/10/2022	5*
41151P AL 9	HARBOR FREIGHT TOOLS USA INC 08		07/31/2017	Redemption 100.0000		70,000	70,000	69,875	70,005	0	(5)	0	(5)	0	70,000	0	0	0	387	08/12/2023	3FE
41161M AC 4	HARBORVIEW MORTGAGE LOAN TRUST 1.417%		09/19/2017	Paydown		1,676,102	1,676,102	1,005,930	1,010,244	0	665,857	0	665,857	0	1,676,102	0	0	0	12,785	07/19/2046	1FM
41161P LC 5	HARBORVIEW MORTGAGE LOAN TRUST 1.877%		09/19/2017	Paydown		839,442	951,512	662,972	663,070	0	176,370	0	176,370	0	839,442	0	0	0	9,763	03/19/2035	1FM
41161P MF 7	HARBORVIEW MORTGAGE LOAN TRUST 1.497%		09/19/2017	Paydown		932,952	1,040,794	678,813	681,111	0	251,843	0	251,843	0	932,952	0	0	0	8,917	06/19/2035	1FM
41161P MG 5	HARBORVIEW MORTGAGE LOAN TRUST 1.477%		09/19/2017	Paydown		518,613	518,613	442,522	454,593	0	64,019	0	64,019	0	518,613	0	0	0	4,247	06/19/2035	1FM
41162D AF 6	HARBORVIEW MORTGAGE LOAN TRUST 1.427%		09/19/2017	Paydown		33,608	33,608	27,265	27,606	0	6,002	0	6,002	0	33,608	0	0	0	261	01/19/2038	1FM
41164Y AB 7	HARBORVIEW MORTGAGE LOAN TRUST 1.457%		09/19/2017	Paydown		907,651	907,651	790,570	816,201	0	91,449	0	91,449	0	907,651	0	0	0	7,395	07/19/2047	1FM
42206J AP 7	HD Supply		09/30/2017	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	18,952	08/13/2021	3FE
42206J AP 7	HD Supply 08/13/21		08/31/2017	Various		2,958,729	2,955,957	2,948,820	2,947,116	0	2,850	0	2,850	0	2,949,966	0	8,763	8,763	25,079	08/13/2021	3FE
42217K AT 3	WELLTOWER INC 4.700% 09/15/17		09/15/2017	Maturity		5,000,000	5,000,000	4,985,500	4,998,324	0	1,676	0	1,676	0	5,000,000	0	0	0	235,000	09/15/2017	2FE
42330E AB 8	HELIX GENERATION LLC 03/08/24		09/29/2017	Redemption 100.0000		18,060	18,060	17,969	17,969	0	90	0	90	0	18,060	0	0	0	247	03/08/2024	3FE
432833 AA 9	HILTON ESROW ISSUER LLC/HILTON 4.250%		08/07/2017	Tax Free Exchange		122,000	122,000	122,000	122,000	0	0	0	0	0	122,000	0	0	0	5,027	09/01/2024	3FE
43289D AE 3	HILTON WORLDWIDE FINANCE LLC HILTON WORL		09/29/2017	Redemption 100.0000		476	476	472	472	0	4	0	4	0	476	0	0	0	4	10/26/2023	3FE

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43457# AA 2	WALGREEN CO LEASE PASS THROUGH 5.400%		09/15/2017.	Redemption 100.0000		9,356	9,356	9,580	9,528	0	(171)	0	(171)	0	9,356	0	0	0	84	03/15/2030.	2
437084 JT 4	HOME EQUITY ASSET TRUST HEAT_0 2.287%		08/25/2017.	Various		3,005,254	2,993,837	2,969,512	3,000,150	0	(1,826)	0	(1,826)	0	2,998,324	0	6,930	6,930	33,370	07/25/2035.	1FM
437084 PQ 3	HOME EQUITY ASSET TRUST HEAT_0 1.617%		08/25/2017.	Various		318,531	318,475	315,738	318,991	0	(485)	0	(485)	0	318,507	0	24	24	2,726	01/25/2036.	1FM
437084 SV 9	HEAT_06-2 1.857% 05/25/36		09/25/2017.	Paydown		499,806	499,806	417,337	461,497	0	38,309	0	38,309	0	499,806	0	0	0	4,030	05/25/2036.	1FM
43710L AC 8	HOME EQUITY ASSET TRUST HEAT_0 1.347%		09/25/2017.	Paydown		610,321	610,321	579,042	593,364	0	16,957	0	16,957	0	610,321	0	0	0	4,173	05/25/2037.	1FM
437303 AA 8	HOME PARTNERS OF AMERICA TRUST 2.384%		09/15/2017.	Paydown		333,679	333,679	331,115	331,431	0	2,247	0	2,247	0	333,679	0	0	0	4,553	10/17/2033.	1FE
44416* AB 2	HUDSON TRANSMISSION PARTNERS L HUDSON TR		08/31/2017.	Redemption 100.0000		42,428	42,428	42,428	42,428	0	0	0	0	0	42,428	0	0	0	469	05/31/2033.	2FE
44701P BA 1	HUNTSMAN INTERNATIONAL LLC HUNTSMAN INTE		08/09/2017.	Redemption 100.0000		545,481	545,481	542,793	543,586	0	1,895	0	1,895	0	545,481	0	0	0	2,812	04/01/2023.	3FE
448055 AC 7	HUSKY ENERGY INC 6.2% 9/15/2017 6.200%		09/15/2017.	Maturity		9,000,000	9,000,000	9,185,880	9,019,728	0	(19,728)	0	(19,728)	0	9,000,000	0	0	0	558,000	09/15/2017.	2FE
44919* AC 2	I-595 EXPRESS LLC 3.310% 12/31/31		09/30/2017.	Redemption 100.0000		4,002,403	4,002,403	4,002,403	4,002,403	0	0	0	0	0	4,002,403	0	0	0	66,240	12/31/2031.	1FE
44919* AC 2	I-595 EXPRESS LLC 3.310% 12/31/31		09/30/2017.	Redemption 100.0000		10,673,073	10,673,073	10,673,073	10,673,073	0	0	0	0	0	10,673,073	0	0	0	298,078	12/31/2031.	1FE
449670 EP 9	IMCH_98-3 7.220% 08/01/29		09/01/2017.	Paydown		4,811	4,811	5,043	4,794	0	19	0	19	0	4,811	0	0	0	196	08/01/2029.	1FM
44969C AT 7	QUINTILES IMS INC		09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	676	03/17/2021.	3FE
44986W AA 3	INGIM_13-2A 2.464% 04/25/25	D	08/24/2017.	Various		7,528,233	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	28,233	28,233	140,147	04/25/2025.	1FE
44986W AC 9	INGIM_13-2A 3.014% 04/25/25	D	09/06/2017.	BANK OF AMERICA N.A.		4,510,575	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	10,575	10,575	109,937	04/25/2025.	1FE
45255R AX 5	IMPAC SECURED ASSETS CORP IMSA 1.437%		09/25/2017.	Paydown		526,539	589,626	497,003	495,598	0	30,940	0	30,940	0	526,539	0	0	0	4,674	11/25/2036.	1FM
45660L 3X 5	RESIDENTIAL ASSET SECURITIZATI 6.000%		09/01/2017.	Paydown		229,467	247,313	172,457	173,545	0	55,924	0	55,924	0	229,467	0	0	0	10,419	02/01/2036.	1FM
45660L D9 7	RESIDENTIAL ASSET SECURITIZATI 5.500%		09/01/2017.	Paydown		92,476	86,081	62,312	61,585	0	30,890	0	30,890	0	92,476	0	0	0	3,925	10/01/2035.	1FM
45661@ AE 3	INEOS US FINANCE LLC		09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	24,905	05/04/2018.	3FE
45670L AA 5	IMSC_07-HOA1 1.417% 07/25/47		09/25/2017.	Paydown		244,763	244,763	191,346	191,567	0	53,197	0	53,197	0	244,763	0	0	0	1,815	07/25/2047.	1FM
45672J AH 3	0		09/29/2017.	Redemption 100.0000		4,000	4,000	4,000	4,000	0	0	0	0	0	4,000	0	0	0	46	03/31/2024.	3FE
45780Y AQ 9	INSTALLED BUILDING PRODUCTS IN TL L+300		09/29/2017.	Redemption 100.0000		2,500	2,500	2,488	2,488	0	12	0	12	0	2,500	0	0	0	31	03/31/2024.	4FE
459200 GJ 4	INTERNATIONAL BUSINESS MACHINE 5.7% 9/14		09/14/2017.	Maturity		39,775,000	39,775,000	45,977,116	40,956,992	0	(1,181,992)	0	(1,181,992)	0	39,775,000	0	0	0	2,267,175	09/14/2017.	1FE
46124M AB 1	INVENTIV HEALTH INC TL L+375		09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	8,781	09/28/2023.	4FE
46124M AB 1	INVENTIV HEALTH INC TL L+375 09		08/01/2017.	Various		3,980,000	3,980,000	3,973,781	3,976,050	0	3,950	0	3,950	0	3,980,000	0	0	0	25,201	09/28/2023.	4FE
463588 AA 1	IRSA PROPIEDADES COMERCIALES S 8.750%	D	09/08/2017.	SANTANDER INVESTMENT SECURITIE		2,252,000	2,000,000	2,230,000	0	0	(16,979)	0	(16,979)	0	2,213,021	0	38,979	38,979	82,153	03/23/2023.	4FE
46611D AA 3	JBS INVESTMENTS GMBH 7.750% 10/28/20	D	07/14/2017.	Various		786,000	800,000	775,000	778,910	0	2,615	0	2,615	0	781,526	0	4,474	4,474	44,950	10/28/2020.	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)
466247 P6 4	JP MORGAN MORTGAGE TRUST JPMMT 5.500%	..	09/01/2017.	Paydown		230,543	230,543	217,394	227,607	0	2,935	0	2,935	0	230,543	0	0	0	7,820	04/01/2036.	1FM
466247 VH 3	JP MORGAN MORTGAGE TRUST JPMMT 6.000%	..	09/01/2017.	Paydown		412,529	412,529	367,075	367,771	0	44,755	0	44,755	0	412,529	0	0	0	16,384	09/01/2035.	1FM
46625M KN 8	JP MORGAN CHASE COMMERCIAL MOR 6.450%	..	09/01/2017.	Paydown		168,576	168,576	169,334	168,576	0	0	0	0	0	168,576	0	0	0	8,781	05/01/2034.	1FM
46626A AA 2	JP MORGAN H&Q 7.100% 09/15/17	..	09/15/2017.	Redemption 100.0000		1,732,662	1,732,662	1,722,692	1,732,352	0	310	0	310	0	1,732,662	0	0	0	22,417	09/15/2017.	1
46626A AA 2	JP MORGAN H&Q 7.100% 09/15/17	..	09/15/2017.	Redemption 100.0000		2,648,061	2,648,061	2,616,461	2,647,075	0	986	0	986	0	2,648,061	0	0	0	202,519	09/15/2017.	1
46628Y AX 8	JPMMT_06-S2 6.500% 07/01/36	..	09/01/2017.	Paydown		127,951	151,115	118,478	118,880	0	9,071	0	9,071	0	127,951	0	0	0	6,999	07/01/2036.	1FM
46629B AC 3	JP MORGAN MORTGAGE ACQUISITION 5.777%	..	09/01/2017.	Paydown		142,648	142,648	96,588	96,522	0	46,126	0	46,126	0	142,648	0	0	0	3,127	08/01/2036.	1FM
46629H AA 4	JP MORGAN MORTGAGE ACQUISITION 1.367%	..	09/25/2017.	Paydown		337,861	337,861	328,780	331,248	0	6,613	0	6,613	0	337,861	0	0	0	2,609	07/25/2036.	1FM
46629Q AC 0	JP MORGAN MORTGAGE ACQUISITION 5.048%	..	09/01/2017.	Paydown		33,644	33,644	25,767	25,908	0	7,738	0	7,738	0	33,644	0	0	0	922	01/01/2025.	1FM
46629S AE 2	JP MORGANMORTGAGE TRUST JPMMT_ 6.000%	..	09/01/2017.	Paydown		148,057	173,489	118,474	118,906	0	29,152	0	29,152	0	148,057	0	0	0	7,479	01/01/2037.	1FM
46630M AF 9	JP MORGAN MORTGAGE ACQUISITION 4.842%	..	09/01/2017.	Paydown		270,314	270,314	179,871	180,948	0	89,366	0	89,366	0	270,314	0	0	0	7,171	01/01/2037.	1FM
46630W AJ 9	JP MORGAN MORTGAGE TRUST JPMMT 6.000%	..	09/01/2017.	Paydown		91,952	97,252	72,378	73,065	0	18,887	0	18,887	0	91,952	0	0	0	4,000	06/01/2037.	1FM
46637J AC 6	JP MORGAN REREMIC JPMRR_12-2 3.296% 03	..	08/23/2017.	Various		883,718	882,434	890,111	889,633	0	(3,629)	0	(3,629)	0	886,004	0	(2,286)	(2,286)	20,092	03/01/2037.	1FM
46641T AA 2	JP MORGAN REREMIC JPMRR_14-1 4.750% 03	..	09/01/2017.	Paydown		68,855	68,855	70,764	70,551	0	(1,697)	0	(1,697)	0	68,855	0	0	0	2,187	03/01/2036.	1FM
46641T AF 1	JP MORGAN REREMIC JPMRR_14-1 4.750% 03	..	09/01/2017.	Paydown		60,882	60,882	62,939	62,557	0	(1,673)	0	(1,673)	0	60,882	0	0	0	1,933	03/01/2036.	1FM
46641T AR 5	JP MORGAN REREMIC JPMRR_14-1 3.000% 04	..	09/01/2017.	Paydown		470,380	470,380	455,093	457,616	0	12,764	0	12,764	0	470,380	0	0	0	9,562	04/01/2035.	1FM
46641T BG 8	JP MORGAN REREMIC JPMRR_14-1 3.000% 06	..	09/01/2017.	Paydown		500,933	500,933	492,111	492,831	0	8,103	0	8,103	0	500,933	0	0	0	10,071	06/01/2035.	1FM
46641T BM 5	JP MORGAN REREMIC JPMRR_14-1 3.500% 08	..	09/01/2017.	Paydown		272,732	272,732	274,096	273,906	0	(1,174)	0	(1,174)	0	272,732	0	0	0	6,743	08/01/2036.	1FM
46642V AJ 7	JP MORGAN REREMIC JPMRR_14-5 3.000% 09	..	09/01/2017.	Paydown		168,396	168,396	160,817	161,634	0	6,762	0	6,762	0	168,396	0	0	0	3,248	09/01/2036.	1FM
46642V AN 8	JP MORGAN REMERIC JPMRR_14-5 1.788% 01	..	08/26/2017.	Various		1,313,312	1,313,800	1,285,060	1,315,253	0	(690)	0	(690)	0	1,314,562	0	(1,251)	(1,251)	13,218	01/26/2036.	1FM
46644B AD 2	JPMORGAN REREMIC JPMRR_15-1 1.487% 07/	..	09/08/2017.	Various		7,363,208	7,163,133	7,154,180	7,163,133	0	0	0	0	0	7,163,133	0	200,075	200,075	120,773	07/25/2036.	1FE
46644B AM 2	JPMORGAN REREMIC JPMRR_15-1 1.987% 07/	..	09/25/2017.	Paydown		211,119	211,119	206,501	209,812	0	1,306	0	1,306	0	211,119	0	0	0	2,488	07/25/2036.	1FE
47047M AC 1	JAMESTOWN CLO LTD JTWN_13-2A JTWN 2013-2	..	08/22/2017.	BANK OF AMERICA N.A.		5,269,950	5,250,000	5,250,000	5,250,000	0	0	0	0	0	5,250,000	0	19,950	19,950	129,235	01/22/2025.	1FE
48239@ AB 6	WALGREEN CO LEASE PASS THROUGH 5.910%	..	09/15/2017.	Redemption 100.0000		14,358	14,358	15,258	15,066	0	(708)	0	(708)	0	14,358	0	0	0	141	10/15/2031.	2

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48256L AH 6	06/3	..	08/31/2017.	Redemption 100.0000		21,818	21,818	21,709	0	0	109	0	109	0	21,818	0	0	0	99	06/30/2024.	4FE
48274@ AA 4	KWIK TRIP INC 3.900% 02/24/35	..	08/24/2017.	Redemption 100.0000		45,343	45,343	45,343	45,343	0	0	0	0	0	45,343	0	0	0	442	02/24/2035.	2
48836D AB 6	KEMET CORP TL L+600 04/28/24	..	09/29/2017.	Redemption 100.0000		25,000	25,000	24,250	24,256	0	744	0	744	0	25,000	0	0	0	526	04/28/2024.	4FE
49446X AA 4	KIMCO REALTY CORP 4.300% 02/01/18	..	08/10/2017.	DIRECT		18,995,050	19,000,000	18,933,880	18,988,862	0	6,188	0	6,188	0	18,995,050	0	0	0	837,425	02/01/2018.	2FE
496676 AC 1	KINGSTON SOLAR LP 3.571% 07/31/35.	..	07/31/2017.	Redemption 100.0000		181,940	181,940	171,925	171,925	0	0	0	0	0	181,940	10,015	0	10,015	3,222	07/31/2035.	2FE
49917# AB 1	KNOLLWOOD COTTAGE HILL DEVELOP 7.470%	..	09/15/2017.	Redemption 100.0000		45,453	45,453	52,777	49,498	0	(4,044)	0	(4,044)	0	45,453	0	0	0	568	06/15/2026.	2
500630 BW 7	KOREA DEVELOPMENT BANK 3.500% 08/22/17	D	08/22/2017.	Various		6,500,000	6,500,000	6,787,430	6,538,004	0	(38,004)	0	(38,004)	0	6,500,000	0	0	0	227,500	08/22/2017.	1FE
50075N AS 3	MONDELEZ INTERNATIONAL INC 6.500% 08/1	..	08/11/2017.	Maturity		9,000,000	9,000,000	8,947,260	8,995,709	0	4,291	0	4,291	0	9,000,000	0	0	0	585,000	08/11/2017.	2FE
50078* AA 0	KRATON POLYMERS LLC	..	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	7,513	01/06/2022.	3FE
50078* AA 0	KRATON POLYMERS LLC 01/06/22.	..	08/16/2017.	Various		3,366,924	3,350,833	3,339,632	3,340,886	0	5,683	0	5,683	0	3,346,569	0	20,355	20,355	29,448	01/06/2022.	3FE
501044 CG 4	KROGER CO THE 6.400% 08/15/17	..	08/15/2017.	Maturity		1,315,000	1,315,000	1,460,018	1,328,788	0	(13,788)	0	(13,788)	0	1,315,000	0	0	0	84,160	08/15/2017.	2FE
50152# AC 1	KT REAL ESTATE HOLDINGS LLC 3.580% 05/	..	08/24/2017.	Redemption 100.0000		116,475	116,475	116,475	116,475	0	0	0	0	0	116,475	0	0	0	1,042	05/24/2035.	3
50152# AF 4	KWIK TRIP INC 3.320% 11/24/36	..	08/24/2017.	Redemption 100.0000		52,687	52,687	52,687	52,687	0	0	0	0	0	52,687	0	0	0	437	11/24/2036.	3
501773 CZ 6	LB COMMERCIAL CONDUIT MORTGAGE 6.410%	..	09/01/2017.	Paydown		156,141	156,141	107,005	154,702	0	1,439	0	1,439	0	156,141	0	0	0	6,675	06/01/2031.	1FM
50219J AA 8	LSTAR Securities Inv Trust 3.237% 10/0.	..	08/11/2017.	Various		(1)	(1)	0	0	0	0	0	0	0	(1)	0	0	0	123,361	10/01/2020.	1FE
50820T AE 9	LAKE COUNTRY MORTGAGE LOAN TRU 1.887%	..	09/25/2017.	Paydown		1,461,232	1,461,232	1,433,375	1,459,041	0	2,191	0	2,191	0	1,461,232	0	0	0	16,045	07/25/2034.	1FM
51783Q AN 8	LAS VEGAS SANDS LAS VEGAS SANDS	..	09/29/2017.	Redemption 100.0000		14,526	14,526	14,502	14,510	0	15	0	15	0	14,526	0	0	0	136	03/24/2024.	2FE
521615 AA 2	LEA POWER PARTNERS LLC Lea Power Partner	..	09/15/2017.	Redemption 100.0000		76,995	76,995	76,995	76,995	0	0	0	0	0	76,995	0	0	0	1,269	06/15/2033.	3FE
521865 AU 9	LEAR CORP LEAR CORP 4.75% 1/15/2023 4.	..	09/18/2017.	DIRECT		6,919,092	7,000,000	6,870,625	6,909,827	0	9,264	0	9,264	0	6,919,092	0	0	0	390,688	01/15/2023.	2FE
52467@ AU 9	TRINITY NEPONSET LLC 6.380% 03/01/29	..	09/01/2017.	Redemption 100.0000		37,950	37,950	38,249	38,128	0	(178)	0	(178)	0	37,950	0	0	0	405	03/01/2029.	3
525170 BD 7	LEHMAN MANUFACTURED HOUSING AS 6.545%	..	09/15/2017.	Paydown		75,982	76,813	77,020	76,975	0	(991)	0	(991)	0	75,982	0	0	0	3,351	07/15/2028.	5AM
525170 BE 5	LEHMAN MANUFACTURED HOUSING AS 7.033%	..	09/15/2017.	Paydown		0	11,215	10,723	10,719	0	(10,720)	0	(10,720)	0	0	0	0	0	531	07/15/2028.	5AM
52518R CC 8	LSSC_05-1 1.578% 09/26/45	..	09/26/2017.	Paydown		357,130	357,130	323,773	326,407	0	30,723	0	30,723	0	357,130	0	0	0	3,161	09/26/2045.	1FM
525221 HD 2	LEHMAN XS TRUST LXS_06-2N 1.954% 02/01	..	09/01/2017.	Paydown		500,762	715,488	523,649	551,157	0	(50,394)	0	(50,394)	0	500,762	0	0	0	8,123	02/01/2036.	1FM
525226 AN 6	LEHMAN XS TRUST LXS_06-12N 1.412% 08/2	..	09/25/2017.	Paydown		684,906	726,298	573,689	587,252	0	97,654	0	97,654	0	684,906	0	0	0	5,396	08/25/2046.	1FM
525227 AE 4	LEHMAN XS TRUST LXS_06-GP2 1.447% 06/2	..	09/25/2017.	Paydown		759,769	759,111	591,632	614,606	0	145,164	0	145,164	0	759,769	0	0	0	5,813	06/25/2046.	1FM
52522D AQ 4	LEHMAN XS TRUST 1.437% 11/25/46	..	09/25/2017.	Paydown		928,793	952,016	758,042	774,918	0	153,874	0	153,874	0	928,793	0	0	0	7,131	11/25/2046.	1FM
52523K BH 6	LEHMAN XS TRUST LXS_06-17 1.407% 08/25	..	09/25/2017.	Paydown		658,865	789,733	581,497	605,578	0	53,288	0	53,288	0	658,865	0	0	0	5,832	08/25/2046.	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)
52523L AD 4	LEHMAN XS TRUST LXS_06-13 1.427% 09/25	..	09/25/2017.	Paydown		306,360	340,715	249,211	260,461	0	45,899	0	45,899	0	306,360	0	0	0	2,731	09/25/2036.	1FM
525248 AE 0	LXS_07-5H 4.596% 05/01/37	..	09/01/2017.	Paydown		396,703	452,083	276,134	277,169	0	119,532	0	119,532	0	396,703	0	0	0	14,149	05/01/2037.	1FM
52524G AA 0	LEHMAN XS TRUST LXS_07-7N 1.457% 06/25	..	09/25/2017.	Paydown		472,409	543,950	429,977	427,435	0	44,976	0	44,976	0	472,409	0	0	0	4,349	06/25/2047.	1FM
52524V AD 1	LEHMAN XS TRUST LXS_07-15N 1.537% 08/2	..	09/25/2017.	Paydown		1,065,691	1,065,691	888,521	888,521	0	177,171	0	177,171	0	1,065,691	0	0	0	9,492	08/25/2037.	1FM
52524V AQ 2	LEHMAN XS TRUST LXS_07-15N 2.137% 08/2	..	09/25/2017.	Paydown		2,032,732	3,097,766	2,202,280	2,192,072	0	(159,341)	0	(159,341)	0	2,032,732	0	0	0	39,392	08/26/2047.	1FM
52525B AD 4	LEHMAN XS TRUST LXS_07-16N 2.087% 09/2	..	09/25/2017.	Paydown		1,755,868	1,755,868	1,518,826	1,578,323	0	177,546	0	177,546	0	1,755,868	0	0	0	20,806	09/25/2047.	1FM
527298 BD 4	LEVEL 3 FINANCING INC 5.375% 08/15/22	..	08/10/2017.	GOLDMAN SACHS & COMPANY..		3,090,000	3,000,000	3,000,000	3,000,271	0	(5)	0	(5)	0	3,000,266	0	89,734	89,734	120,938	08/15/2022.	3FE
53271H AB 9	LIMETREE BAY TERMINALS LLC TL L+500	..	09/30/2017.	Various		2,009,962	1,995,000	1,975,050	1,976,196	0	608	0	608	0	1,976,802	0	33,160	33,160	20,944	02/10/2024.	3FE
535919 A* 5	LIONS GATE ENTERTAINMENT CORP TL-B L+300	..	09/29/2017.	Redemption 100.0000		1,000,000	1,000,000	995,000	995,998	0	4,002	0	4,002	0	1,000,000	0	0	0	12,275	10/12/2023.	3FE
54230N AC 2	LOAN STAR PORTFOLIO TRUST LSPT 3.034%	..	08/15/2017.	Paydown		40,038	40,038	40,477	40,457	0	(418)	0	(418)	0	40,038	0	0	0	741	09/15/2028.	1FM
542514 HT 4	LONG BEACH MORTGAGE LOAN TRUST 2.137%	..	09/25/2017.	Paydown		714,266	714,266	658,772	670,408	0	43,858	0	43,858	0	714,266	0	0	0	8,757	10/25/2034.	1FM
54251P AA 5	LONG BEACH MORTGAGE LOAN TRUST 1.377%	..	09/25/2017.	Paydown		1,303,887	1,303,887	981,711	993,730	0	310,160	0	310,160	0	1,303,887	0	0	0	9,541	06/25/2036.	1FM
55274Q AN 5	MASTR ASSET SECURITIZATION TRU 6.000%	..	09/01/2017.	Paydown		33,231	33,245	30,374	30,441	0	2,789	0	2,789	0	33,231	0	0	0	1,349	06/01/2036.	1FM
55279Y AB 9	MCA FUND HOLDING MCA14-1 4.565% 08/15/	..	08/15/2017.	Paydown		158,410	158,410	158,410	158,410	0	0	0	0	0	158,410	0	0	0	5,155	08/15/2024.	2AM
55296@ AB 1	MGE POWER ELM ROAD LLC 4.740% 02/25/41	..	09/25/2017.	Redemption 100.0000		208,332	208,332	229,392	228,594	0	(20,259)	0	(20,259)	0	208,332	0	0	0	2,469	02/25/2041.	1
55953J AA 7	MAGNETITE CLO LTD 2.694% 07/18/28.	C	08/24/2017.	WELLS FARGO & CO		20,234,600	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	234,600	234,600	428,482	07/18/2028.	1FE
564759 K# 4	MANUFACTURERS AND TRADERS TRUS 7.150%	..	09/15/2017.	Redemption 100.0000		467,167	467,167	511,966	477,805	0	(10,637)	0	(10,637)	0	467,167	0	0	0	5,577	01/15/2020.	2
568416 BB 6	MRNPK_12-1A 3.117% 10/12/23	C	08/18/2017.	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	107,902	10/12/2023.	1FE
57643L CJ 3	MAST_04-OPT1 2.887% 02/25/34	..	09/25/2017.	Paydown		16,899	16,899	13,495	14,470	0	2,431	0	2,431	0	16,899	0	0	0	293	02/25/2034.	1FM
57643L EW 2	MAST_04-OPT2 2.137% 09/25/34	..	09/25/2017.	Paydown		83,664	83,664	83,664	83,664	0	0	0	0	0	83,664	0	0	0	1,016	09/25/2034.	1FM
57643L EZ 5	MAST_04-OPT2 2.737% 09/25/34	..	08/25/2017.	Paydown		12,370	12,370	6,882	6,962	0	5,408	0	5,408	0	12,370	0	0	0	192	09/25/2034.	1FM
57643L LA 2	MASTR ASSET BACKED SECURITIES	..	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	2,465	11/01/2035.	1FM
57776J A* 1	MAXLINEAR INC TLB L+250 04/12/2	..	09/06/2017.	Redemption 100.0000		94,117	94,117	93,648	93,648	0	469	0	469	0	94,117	0	0	0	273	04/12/2024.	3FE
58515U AP 4	MEG ENERGY CORP TL L+350 12/31/	A	09/29/2017.	Redemption 100.0000		10,000	10,000	10,015	10,015	0	(15)	0	(15)	0	10,000	0	0	0	139	12/31/2023.	3FE
59001A AZ 5	MERITAGE HOMES CORP 5.125% 06/06/27	..	09/22/2017.	Tax Free Exchange		3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	0	0	45,270	06/06/2027.	3FE

SCHEDULE D - PART 4

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

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
59020U AB 1	MERRILL LYNCH MORTGAGE INVESTO 3.341%		09/01/2017.	Paydown		84,296	84,296	85,139	85,139	0	(843)	0	(843)	0	84,296	0	0	0	1,692	02/01/2034.	1FM
59073@ AA 4	MESQUITE POWER LLC 4.640% 12/31/39		09/30/2017.	Redemption 100.0000		42,952	42,952	42,952	42,952	0	0	0	0	0	42,952	0	0	0	996	12/31/2039.	2FE
594088 AM 8	MICHAELS STORES INC MICHAELS STORES INC		09/30/2017.	Various		983,791	986,256	983,791	983,799	0	308	0	308	0	984,108	0	(317)	(317)	9,315	01/28/2023.	3FE
59524E AB 8	MID-ATLANTIC FAMILY MILITARY C 5.240%		08/01/2017.	Redemption 100.0000		69,554	69,554	69,554	69,554	0	0	0	0	0	69,554	0	0	0	1,822	08/01/2050.	1FE
60688B AD 0	MERRILL LYNCH COUNTRYWIDE COMM 5.837%		07/01/2017.	Paydown		825,363	825,363	870,420	831,148	0	(5,785)	0	(5,785)	0	825,363	0	0	0	30,443	08/01/2049.	1FM
608330 AP 1	MOHEGAN TRIBAL GAMING AUTHORIT TL-A L+42		08/31/2017.	Redemption 100.0000		93,750	93,750	93,281	93,248	0	502	0	502	0	93,750	0	0	0	979	09/30/2021.	4FE
608330 AQ 9	MOHEGAN TRIBAL GAMING AUTHORIT TL-B L+45		08/31/2017.	Redemption 100.0000		5,000	5,000	4,972	4,964	0	36	0	36	0	5,000	0	0	0	55	09/23/2023.	4FE
60945L AS 4	MONITRON INTL MONITRON INTL 09/		09/29/2017.	Redemption 100.0000		7,157	7,157	7,050	7,063	0	94	0	94	0	7,157	0	0	0	141	09/30/2022.	4FE
61744C RD 0	MORGAN STANLEY ABS CAPITAL I M 2.182%		09/25/2017.	Paydown		92,866	92,866	92,372	92,905	0	(38)	0	(38)	0	92,866	0	0	0	1,181	04/25/2035.	1FM
61745M P4 9	MORGAN STANLEY CAPITAL I MSC_0 5.889%		09/01/2017.	Paydown		967,705	967,705	972,724	967,705	0	0	0	0	0	967,705	0	0	0	67,207	06/01/2040.	1FM
61745M QB 2	MSC_03-IQ4 5.500% 05/01/40		09/01/2017.	Paydown		666,986	666,986	561,623	664,834	0	2,152	0	2,152	0	666,986	0	0	0	24,211	05/01/2040.	1FM
61745M QC 0	MSC_03-IQ4 5.500% 05/01/40		09/01/2017.	Paydown		81,126	81,126	64,588	80,304	0	821	0	821	0	81,126	0	0	0	3,347	05/01/2040.	1FM
61748J AA 5	MORGAN STANLEY MORTGAGE LOAN T 1.407%		09/25/2017.	Paydown		169,174	169,174	80,453	81,345	0	87,829	0	87,829	0	169,174	0	0	0	888	08/25/2036.	1FM
61756U AE 1	MORGAN STANELY CAPITAL I MSC_0 5.809%		08/01/2017.	Paydown		9,112,030	9,112,030	10,486,577	9,237,603	0	(125,570)	0	(125,570)	0	9,112,030	0	0	0	319,673	12/01/2049.	1FM
61762Q AA 0	MORGAN STANLEY REREMIC TRUST M 2.906%		09/26/2017.	Paydown		39,609	39,609	30,079	30,262	0	9,347	0	9,347	0	39,609	0	0	0	621	10/26/2034.	1FM
61764Q AG 5	MORGAN STANLEY REREMIC TRUST M 1.477%		09/25/2017.	Paydown		611,484	611,484	584,158	588,064	0	23,420	0	23,420	0	611,484	0	0	0	5,438	11/25/2046.	1FM
61765N AA 4	MSRR 201-R5 1A 1.437% 10/26/46		09/25/2017.	Paydown		1,864,079	1,864,079	1,766,545	1,796,759	0	67,322	0	67,322	0	1,864,079	0	0	0	13,977	10/26/2046.	1FM
61910L AC 8	BAYVIEW OPPORTUNITY MASTER FUN 3.105%		09/28/2017.	Paydown		391,726	391,726	391,726	0	0	0	0	0	0	391,726	0	0	0	980	08/28/2032.	1FE
61910M AC 6	MORTGAGE FUND IVC TRUST 3.475% 10/28/3		08/28/2017.	Paydown		12,212,692	12,212,692	12,212,692	12,212,692	0	0	0	0	0	12,212,692	0	0	0	279,547	10/28/2031.	1FM
61911M AC 5	BAYVIEW OPPORTUNITY MASTER FUN 3.000%		08/28/2017.	Paydown		26,510,471	26,510,471	26,259,444	26,303,560	0	206,908	0	206,908	0	26,510,471	0	0	0	522,947	09/28/2030.	1FM
626717 AJ 1	MURPHY OIL CORP 5.750% 08/15/25		08/29/2017.	CANTOR FITZGERALD & CO.		2,010,000	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	10,000	10,000	4,153	08/15/2025.	3FE
62913T AH 5	NGL ENERGY PARTNERS LP / NGL E 7.500%		08/08/2017.	Tax Free Exchange		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	59,167	11/01/2023.	4FE
62913T AL 6	NGL ENERGY PARTNERS LP 6.125% 03/01/25		08/10/2017.	Tax Free Exchange		3,483,155	3,500,000	3,482,500	0	0	655	0	655	0	3,483,155	0	0	0	100,042	03/01/2025.	4FE
63860H AD 1	NATIONSTAR HOME EQUITY LOAN TR 1.467%		09/25/2017.	Paydown		151,356	151,356	125,909	131,881	0	19,475	0	19,475	0	151,356	0	0	0	1,377	03/25/2037.	1FM

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63861H AL 2	NSMLT_13-A 5.666% 12/01/52		09/01/2017	Paydown		498,771	498,771	532,737	532,185	0	(33,414)	0	(33,414)	0	498,771	0	0	0	18,039	12/01/2052	1FM
64129X AG 4	NEUB_14-16A 3.304% 04/15/26	D	08/22/2017	BANK OF AMERICA N.A.		4,020,400	4,000,000	3,975,200	4,029,194	0	(2,071)	0	(2,071)	0	4,027,124	0	(6,724)	(6,724)	105,923	04/15/2026	1FE
643528 AC 6	NEW CENTURY ALTERNATIVE MORTGA 6.173%		09/01/2017	Paydown		190,307	190,307	118,815	120,210	0	70,097	0	70,097	0	190,307	0	0	0	3,993	07/01/2036	1FM
64352V ES 6	NEW CENTURY HOME EQUITY LOAN T 2.212%		09/25/2017	Paydown		171,988	171,988	160,552	161,635	0	10,353	0	10,353	0	171,988	0	0	0	2,215	10/25/2033	1FM
64352V NJ 6	NEW CENTURY HOME EQUITY LOAN T 1.637%		09/25/2017	Paydown		553,829	553,829	496,215	522,005	0	31,824	0	31,824	0	553,829	0	0	0	5,047	10/25/2035	1FM
65336R AR 9	NEXSTAR BROADCASTING INC 01/17/		09/01/2017	Various		318,064	317,906	318,802	0	0	(737)	0	(737)	0	318,064	0	0	0	815	01/17/2024	3FE
65537K AB 6	NOMURA HOME EQUITY LOAN INC NH 1.397%		09/25/2017	Paydown		218,478	236,944	166,231	169,293	0	49,184	0	49,184	0	218,478	0	0	0	1,712	02/25/2037	1FM
65540R AY 6	NMRR_14-7R 1.437% 12/25/35		09/25/2017	Paydown		485,939	485,939	451,923	472,820	0	13,118	0	13,118	0	485,939	0	0	0	3,839	12/25/2035	1FE
65540U BJ 1	NOMURA RESECURITIZATION TRUST 1.447% 0		09/25/2017	Paydown		391,876	391,876	384,160	381,810	0	10,066	0	10,066	0	391,876	0	0	0	3,428	08/25/2047	1FE
65540X AY 3	NOMURA RESECURITIZATION TRUST 1.377% 0		09/25/2017	Paydown		125,539	125,539	117,301	117,198	0	8,341	0	8,341	0	125,539	0	0	0	758	07/26/2037	1AM
665772 CD 9	NORTHERN STATES POWER COMPANY 5.250% 0		09/29/2017	DIRECT		4,999,175	5,000,000	4,984,800	4,997,772	0	1,403	0	1,403	0	4,999,175	0	0	0	282,917	03/01/2018	1FE
66987X GG 4	NFHE_05-1 2.002% 06/25/35		08/25/2017	Paydown		341,323	341,323	339,616	341,449	0	(127)	0	(127)	0	341,323	0	0	0	3,515	06/25/2035	1FM
66987X GH 2	NOVAHE_05-1-M2 NHEL_05-1 2.257% 06/25/		09/25/2017	Paydown		633,723	633,723	582,629	619,747	0	13,976	0	13,976	0	633,723	0	0	0	9,309	06/25/2035	1FM
66987X GW 9	NOVASTAR NHEL_05-3 1.977% 01/25/36		09/25/2017	Paydown		127,235	127,235	124,868	126,679	0	555	0	555	0	127,235	0	0	0	1,467	01/25/2036	1FM
66988V AA 6	NOVASTAR HOME EQUITY LOAN NHEL 1.377%		09/25/2017	Paydown		627,808	627,808	479,819	487,070	0	140,739	0	140,739	0	627,808	0	0	0	4,678	06/25/2036	1FM
67573A AC 7	OCTAGON INVESTMENT PARTNERS XX 3.266%	C	09/06/2017	BNP PARIBAS		18,028,260	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	28,260	28,260	438,157	05/21/2027	1FE
67590E AA 2	OCT15_13-1A 2.596% 01/19/25	D	07/19/2017	Paydown		3,735,842	3,735,842	3,729,600	3,773,493	0	(37,651)	0	(37,651)	0	3,735,842	0	0	0	65,436	01/19/2025	1FE
67590E AC 8	OCT15_13-1A 3.306% 01/19/25	D	07/19/2017	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	114,499	01/19/2025	1FE
67773# AD 2	OHIO VALLEY ELECTRIC CORP 5.800% 02/15		08/15/2017	Various		679,353	679,353	679,353	679,353	0	0	0	0	0	679,353	0	0	0	19,701	02/15/2026	3
68214F AF 2	OMNOVA SOLUTIONS INC. TL-B L+425		08/31/2017	Redemption 100.0000		10,000	10,000	9,900	9,907	0	93	0	93	0	10,000	0	0	0	115	08/17/2023	4FE
68268E AA 1	ONE MAIN FINANCIAL ISSUANCE TR 3.190%		08/23/2017	Various		37,422,031	37,000,000	36,988,241	36,988,241	0	1,349	0	1,349	0	36,989,590	0	432,441	432,441	811,146	03/18/2026	1FE
68268L AA 5	ONEMAIN FINANCIAL ISSUANCE TRU 3.630%		08/22/2017	CREDIT SUISSE SECURITIES USA L		10,318,750	10,000,000	9,998,269	9,998,269	0	204	0	204	0	9,998,473	0	320,277	320,277	249,058	11/20/2028	1FE
68389F FT 6	OPTION ONE MORTGAGE LOAN TRUST 2.017%		08/25/2017	Various		1,317,903	1,320,338	1,320,338	1,320,338	0	0	0	0	0	1,320,338	0	(2,435)	(2,435)	15,666	11/25/2034	1FM
684181 AA 8	Orange Cogen Co 8.175% 03/15/22		09/15/2017	Redemption 100.0000		212,000	212,000	216,234	213,078	0	(1,078)	0	(1,078)	0	212,000	0	0	0	4,333	03/15/2022	2FE
685049 AA 6	ORANGE LAKE TIMESHARE TRUST ON 3.450%		09/10/2017	Paydown		46,183	46,183	46,182	46,185	0	0	0	0	0	46,183	0	0	0	1,064	03/10/2027	1FE
687847 AC 7	OSCAR US FUNDING TRUST OSCAR_1 1.720%		09/15/2017	Paydown		434,580	434,580	434,474	434,580	0	0	0	0	0	434,580	0	0	0	4,994	04/15/2019	1FE

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68784L AD 4	OSCAR US FUNDING TRUST OSCAR_1 1.860%	..	09/15/2017.	Paydown		3,334,600	3,334,600	3,333,955	3,333,955	0	645	0	645	0	3,334,600	0	0	0	41,590	12/15/2019.	1FE
69322H AE 8	PAE HOLDING CORP TL L+550 10/07	..	09/29/2017.	Redemption 100.0000		68,956	68,956	67,577	67,685	0	1,271	0	1,271	0	68,956	0	0	0	1,186	10/07/2022.	4FE
69353F AT 1	PQ CORP PQ CORP	..	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	4,659	11/04/2022.	4FE
69353F AT 1	PQ CORP PQ CORP 11/04/22	..	08/07/2017.	Various		1,986,868	1,975,075	1,971,155	1,971,504	0	2,865	0	2,865	0	1,974,368	0	12,500	12,500	15,516	11/04/2022.	4FE
69354P AA 9	PNK ENTERTAINMENT INC 5.625% 05/01/24	..	08/11/2017.	Tax Free Exchange		2,381,563	2,375,000	2,382,500	2,382,295	0	(732)	0	(732)	0	2,381,563	0	0	0	103,906	05/01/2024.	4FE
70454B AS 8	PEABODY ENERGY CORP TL L+450	..	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	7,667	02/07/2022.	4FE
70454B AS 8	PEABODY ENERGY CORP TL L+450 02	..	09/18/2017.	Various		4,498,338	4,488,752	4,488,125	4,488,222	0	(9,953)	0	(9,953)	0	4,478,269	0	20,069	20,069	60,570	02/07/2022.	4FE
70583# AJ 3	PELICAN PRODUCTS INC 04/08/20	..	09/29/2017.	Redemption 100.0000		4,893	4,893	4,887	4,896	0	(3)	0	(3)	0	4,893	0	0	0	79	04/08/2020.	5
706448 BE 6	PEMEX FIN LTD. 10.610% 08/15/17	D	08/15/2017.	Redemption 100.0000		453,125	453,125	503,535	468,153	0	(15,028)	0	(15,028)	0	453,125	0	0	0	36,057	08/15/2017.	1FE
70757D AU 3	PENN NTL GAMING INC TL-B L+250	..	09/29/2017.	Redemption 100.0000		5,000	5,000	4,976	4,978	0	22	0	22	0	5,000	0	0	0	54	01/27/2024.	3FE
71337H AB 3	PEPPER RESIDENTIAL SECURITIES 2.735% 0	C	09/11/2017.	Paydown		351,333	351,333	351,333	351,333	0	0	0	0	0	351,333	0	0	0	5,715	03/10/2058.	1FE
71677H AG 0	PETSMART INC. PETSMART INC. 03/	..	07/31/2017.	Redemption 100.0000		15,228	15,228	15,228	15,228	0	0	0	0	0	15,228	0	0	0	80	03/10/2022.	4FE
718172 AS 8	PHILIP MORRIS INTERNATIONAL IN 1.125%	..	08/21/2017.	Maturity		2,750,000	2,750,000	2,741,723	2,748,295	0	1,705	0	1,705	0	2,750,000	0	0	0	30,938	08/21/2017.	1FE
71839# AA 2	PHILLIES FUNDING LP 6.210% 07/10/30	..	07/10/2017.	Redemption 100.0000		43,664	43,664	43,664	43,664	0	0	0	0	0	43,664	0	0	0	678	07/10/2030.	2AM
72908L AB 1	PLENARY PROPERTIES NDC GP 5.188% 02/07	..	09/07/2017.	Redemption 100.0000		133,468	133,468	141,970	144,534	0	10,758	0	10,758	0	133,468	(21,826)	0	(21,826)	1,144	02/07/2040.	1AM
73316P EM 8	POPULAR ABS MORTGAGE PASS-THRO 1.897%	..	08/25/2017.	Various		2,223,191	2,215,945	2,107,918	2,174,292	0	10,053	0	10,053	0	2,184,344	0	38,847	38,847	24,451	08/25/2035.	1FM
73316P JD 3	POPULAR ABS MORTGAGE PASS-THRO 3.999%	..	09/01/2017.	Paydown		450,820	450,820	375,185	413,603	0	37,217	0	37,217	0	450,820	0	0	0	11,919	01/01/2036.	1FM
73744G AJ 1	05/1	..	09/29/2017.	Redemption 100.0000		2,500	2,500	2,494	1,360	0	6	0	6	0	2,500	0	0	0	19	05/17/2024.	3FE
740189 AM 7	PRECISION CASTPARTS CORP 3.250% 06/15/	..	07/20/2017.	Various		1,026,040	1,000,000	1,053,231	1,049,362	0	(3,074)	0	(3,074)	0	1,046,288	0	(20,248)	(20,248)	19,861	06/15/2025.	1FE
740212 AH 8	PRECISION DRILLING CORPORATION 7.750%	A	07/24/2017.	Tax Free Exchange		550,000	550,000	550,000	550,000	0	0	0	0	0	550,000	0	0	0	30,785	12/15/2023.	4FE
74112C AT 0	PRESTIGE BRANDS INC TL-B L+275	..	09/30/2017.	Various		1,871,415	1,866,853	1,862,186	1,863,203	0	1,450	0	1,450	0	1,864,653	0	6,762	6,762	23,123	01/20/2024.	4FE
74172* AA 5	PRIME SECURITY SERVICES BORROW TL-B L+32	..	09/30/2017.	Various		7,965,386	7,962,544	7,925,804	7,927,924	0	(5,288)	0	(5,288)	0	7,922,636	0	42,751	42,751	28,492	05/02/2022.	3FE
74257H AK 3	PRINTPACK HOLDINGS INC	..	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	665	07/12/2023.	4FE
74909H AC 3	QUORUM HEALTH CORP	..	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	1,832	04/12/2022.	4FE
74919R AA 3	RAAC SERIES RAAC_06-RP3 1.507% 05/25/3	..	09/25/2017.	Paydown		94,250	94,250	84,295	86,559	0	7,691	0	7,691	0	94,250	0	0	0	755	05/25/2036.	1FM
74922A AA 5	RESIDENTIAL ACCREDIT LOANS INC 1.427%	..	09/25/2017.	Paydown		495,905	495,905	408,501	420,621	0	75,284	0	75,284	0	495,905	0	0	0	3,950	07/25/2037.	1FM
74922R AC 4	RESIDENTIAL ACCREDIT LOANS RAL 6.250%	..	09/01/2017.	Paydown		302,454	362,806	248,242	250,182	0	52,274	0	52,274	0	302,454	0	0	0	14,940	12/01/2036.	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)
74922R AH 3	RESIDENTIAL ACCREDIT LOANS RAL 1.687%		09/25/2017.	Paydown		155,508	217,210	124,551	125,142	0	30,365	0	30,365	0	155,508	0	0	0	2,076	12/25/2036.	1FM
74958D AH 1	RESIDENTIAL FUNDING MORTGAGE S 5.500%		09/01/2017.	Paydown		1,141	1,141	1,138	1,138	0	3	0	3	0	1,141	0	0	0	42	10/01/2021.	2FM
74958E AC 0	RESIDENTIAL ASSET SECURITIES C RFMSI 200		09/01/2017.	Paydown		50,568	52,119	51,959	51,956	0	(1,389)	0	(1,389)	0	50,568	0	0	0	2,213	12/01/2036.	3FM
74966U AP 5	RPI FINANCE TRUST TL L+200 03/1		09/29/2017.	Redemption 100.0000		32,121	32,121	32,041	32,043	0	79	0	79	0	32,121	0	0	0	307	03/13/2023.	2FE
74966U AP 5	RPI FINANCE TRUST TL L+200 03/1		09/29/2017.	Redemption 100.0000		103,993	103,993	103,285	103,650	0	343	0	343	0	103,993	0	0	0	994	03/13/2023.	2FE
74981H AC 4	RACE POINT CLO LTD RACEP_15-9A 3.554%	C	09/21/2017.	Paydown		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	219,188	04/15/2027.	1FE
75008Q AF 3	INCEPTION MERGER SUB INC		09/30/2017.	Various		0	0	0	0	0	4,994,772	0	4,994,772	0	0	0	0	0	77	11/03/2023.	3FE
751150 AA 1	RESIDENTIAL ACCREDIT LOANS INC 1.689%		09/01/2017.	Paydown		146,475	161,972	118,363	118,380	0	28,095	0	28,095	0	146,475	0	0	0	1,615	09/01/2046.	1FM
751150 AD 5	RESIDENTIAL ACCREDIT LOANS INC 1.739%		09/01/2017.	Paydown		507,479	590,401	428,004	426,915	0	80,564	0	80,564	0	507,479	0	0	0	5,708	09/01/2046.	1FM
75115H AB 2	RESIDENTIAL ACCREDIT LOANS INC 1.437%		09/25/2017.	Paydown		458,640	589,342	433,903	449,878	0	8,762	0	8,762	0	458,640	0	0	0	4,771	12/26/2036.	1FM
75406W AC 5	RASC_06-KS6 1.387% 08/25/36		09/25/2017.	Paydown		246,911	246,911	224,054	229,160	0	17,752	0	17,752	0	246,911	0	0	0	1,981	08/25/2036.	1FM
75620T AA 6	RCTTE 2015-1A 2.737% 10/20/27		08/22/2017.	MORGAN STANLEY & CO.		5,017,550	5,000,000	4,987,000	5,022,848	0	(1,844)	0	(1,844)	0	5,021,003	0	(3,453)	(3,453)	106,655	10/20/2027.	1FE
75620T AE 8	RCTTE 2015-1A 3.407% 10/20/27		08/22/2017.	MORGAN STANLEY & CO.		4,013,240	4,000,000	3,974,400	4,013,225	0	(102)	0	(102)	0	4,013,123	0	117	117	108,328	10/20/2027.	1FE
758750 A@ 2	REGAL-BELOIT CORPORATION 1.886% 08/23/		08/23/2017.	Maturity		4,500,000	4,500,000	4,427,040	4,497,558	0	2,442	0	2,442	0	4,500,000	0	0	0	21,694	08/23/2017.	2
760985 2Y 6	RESIDENTIAL ASSET MORTGAGE PRO 5.072%		09/01/2017.	Paydown		20,124	20,124	20,124	20,124	0	0	0	0	0	20,124	0	0	0	677	04/01/2034.	1FM
76110H 2Z 1	RESIDENTIAL ACCREDIT LOANS IN 5.700% 0		09/01/2017.	Paydown		17,050	17,050	16,990	16,990	0	60	0	60	0	17,050	0	0	0	715	04/01/2035.	4FM
76110W QA 7	RASC_02-KS8 5.737% 12/01/32		09/01/2017.	Paydown		13,416	17,249	16,476	16,449	0	(3,058)	0	(3,058)	0	13,416	0	0	0	726	12/01/2032.	1FM
76110W VV 5	RESIDENTIAL ASSET SECURITIES C 2.122%		09/07/2017.	Various		1,086,756	1,090,227	1,085,971	1,074,820	0	29,927	0	29,927	0	1,104,747	0	(17,991)	(17,991)	15,987	01/25/2034.	1FM
76110W WG 7	RESIDENTIAL ASSET SECURITIES C 4.300%		09/01/2017.	Paydown		16,676	16,676	16,673	16,671	0	4	0	4	0	16,676	0	0	0	485	03/01/2034.	1FM
76110W YM 2	RESIDENTIAL ASSET SECURITIES C 2.017%		09/25/2017.	Paydown		119,396	119,396	98,068	100,682	0	18,715	0	18,715	0	119,396	0	0	0	1,467	06/25/2034.	1FM
76110W ZX 7	RASC_04-KS6 2.062% 07/25/34		09/25/2017.	Paydown		159,342	159,342	138,028	142,076	0	17,267	0	17,267	0	159,342	0	0	0	1,974	07/25/2034.	1FM
76112B AM 2	RESIDENTIAL ASSET MORTGAGE PRO 2.137%		09/25/2017.	Paydown		109,204	109,204	109,204	109,204	0	0	0	0	0	109,204	0	0	0	1,448	08/25/2034.	1FM
76112B Z2 9	RESIDENTIAL ASSET MORTGAGE PRO 1.637%		09/25/2017.	Paydown		468,694	468,694	403,077	454,783	0	13,912	0	13,912	0	468,694	0	0	0	4,957	03/25/2036.	1FM
76114G AA 5	RESIDENTIAL ASSET SECURITIZATI 6.500%		09/01/2017.	Paydown		1,103,034	1,126,996	867,710	871,539	0	231,493	0	231,493	0	1,103,034	0	0	0	50,120	02/01/2037.	1FM
76116R AA 9	RESMAE MORTGAGE LOAN TRUST 1.637% 02/2		09/25/2017.	Paydown		364,368	364,368	172,900	175,240	0	189,128	0	189,128	0	364,368	0	0	0	3,182	02/25/2036.	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)
76117Y AA 3	RESIMAC MBS TRUST RESI_14-1A 2.010% 12	D	09/12/2017.	Paydown		415,409	415,409	415,409	415,409	0	0	0	0	0	415,409	0	0	0	5,701	12/12/2045.	1FE
761519 BF 3	REVLON CONSUMER PRODUCTS CORPO 6.250%	..	08/17/2017.	CITIGROUP GLOBAL MARKETS INC/		1,068,750	1,330,000	1,330,000	1,330,000	0	0	0	0	0	1,330,000	0	(261,250)	(261,250)	86,293	08/01/2024.	5FE
761520 AY 1	REVLON CONSUMER PRODUCTS CORPO	..	09/29/2017.	Various		1,821,431	1,987,500	1,977,563	1,980,678	0	2,656	0	2,656	0	1,983,334	0	(161,903)	(161,903)	16,695	07/14/2023.	4FE
76173F AU 1	REYNOLDS GROUP HOLDINGS INC 02/	..	09/29/2017.	Various		5,025	5,025	5,050	0	0	(26)	0	(26)	0	5,025	0	0	0	21	02/05/2023.	4FE
76173F AU 1	REYNOLDS GROUP HOLDINGS INC 02/	..	09/29/2017.	Various		2,189	2,189	2,164	2,186	0	5	0	5	0	2,189	0	0	0	27	02/05/2023.	4FE
78249L AB 6	RUSSELL INVESTMENTS COMPANY PL.	D	09/30/2017.	Various		7,989,300	7,920,000	7,444,800	7,494,975	0	24,327	0	24,327	0	7,519,303	0	469,997	469,997	159,269	05/10/2023.	3FE
78249L AB 6	RUSSELL INVESTMENTS COMPANY PL.	D	08/24/2017.	Various		9,986,625	9,900,000	9,306,000	9,368,719	0	30,409	0	30,409	0	9,399,128	0	587,497	587,497	639,981	05/10/2023.	3FE
78395# AA 3	FLEISCHMANNS VINEGAR CO INC MZ 8.000%	..	08/30/2017.	Various		0	0	0	(90)	0	0	0	0	0	(90)	0	90	90	67	10/03/2022.	4Z
78395# AA 3	FLEISCHMANNS VINEGAR CO INC MZ 8.000%	..	08/29/2017.	Various		3,970,000	3,970,000	3,930,300	3,934,248	0	(10,933)	0	(10,933)	0	3,923,314	0	46,686	46,686	215,099	10/03/2022.	4Z
78471D AA 5	SOFI CONSUMER LOAN PROGRAM TRU 3.260%	..	09/25/2017.	Paydown		977,949	977,949	977,843	977,850	0	100	0	100	0	977,949	0	0	0	21,350	08/25/2025.	1FE
78471F AA 0	SOFI CONSUMER LOAN PROGRAM TRU 3.050%	..	09/25/2017.	Paydown		510,036	510,036	510,025	510,034	0	3	0	3	0	510,036	0	0	0	10,284	12/26/2025.	1FE
78514R AD 7	CARRINGTON MORTGAGE LOAN TRUST 1.717%	..	09/25/2017.	Various		2,080,822	2,081,440	2,023,019	2,063,207	0	13,598	0	13,598	0	2,076,805	0	4,017	4,017	21,338	09/25/2035.	1FM
785592 AT 3	SABINE PASS LIQUEFACTION LLC 4.200% 03	..	07/17/2017.	Tax Free Exchange		14,965,077	15,000,000	14,964,050	0	0	1,027	0	1,027	0	14,965,077	0	0	0	229,250	03/15/2028.	2FE
78571Y AX 8	SABRE GLBL INC.	..	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	8,352	02/22/2024.	3FE
78571Y AX 8	SABRE GLBL INC 02/22/24	..	08/23/2017.	Various		4,949,250	4,939,548	4,923,002	4,939,548	0	(16,822)	0	(16,822)	0	4,922,726	0	26,523	26,523	36,774	02/22/2024.	3FE
78616# AB 4	SACRAMENTO KINGS 3.551% 07/01/25	..	07/03/2017.	Redemption 100.0000		1,206,928	1,206,928	1,206,928	1,206,928	0	0	0	0	0	1,206,928	0	0	0	10,373	07/01/2025.	2FE
79546V AJ 5	SALLY HOLDINGS LLC/SALLY CAPIT 5.75% 06/	..	07/06/2017.	Various		1,440,250	1,400,000	1,402,000	1,400,978	0	39,272	0	39,272	0	1,440,250	0	0	0	48,076	06/01/2022.	3FE
80280J DC 2	SANTANDER BANK NA 2.234% 01/12/18	..	08/21/2017.	MORGAN STANLEY & CO.		23,027,968	23,000,000	23,000,000	23,000,000	0	0	0	0	0	23,000,000	0	27,968	27,968	400,667	01/12/2018.	2FE
80283X AF 4	SANTANDER DRIVE TRUST SDART_14 2.130%	..	08/21/2017.	Various		2,735,177	2,731,886	2,731,361	2,731,784	0	65	0	65	0	2,731,848	0	3,329	3,329	39,361	08/17/2020.	1FE
805564 EL 1	SAST_99-3 9.450% 12/01/32	..	09/01/2017.	Paydown		31,339	31,339	31,262	31,339	0	0	0	0	0	31,339	0	0	0	1,646	12/01/2032.	1FM
805564 QK 0	SAST_04-2 2.107% 08/25/35	..	08/22/2017.	JEFFERIES & COMPANY INC.		1,985,302	2,014,895	2,014,895	2,014,895	0	0	0	0	0	2,014,895	0	(29,594)	(29,594)	21,161	08/25/2035.	1FM
80557B AD 6	SAXON ASSET SECURITIES TRUST 2 SAST 2007	..	09/07/2017.	MORGAN STANLEY & CO.		4,684,375	5,000,000	3,194,304	3,524,001	0	91,330	0	91,330	0	3,615,330	0	1,069,045	1,069,045	49,689	09/25/2047.	1FM
80557B AJ 3	SAXON ASSET SECURITIES TRUST 2 SAST 2007	..	09/25/2017.	Paydown		0	30,438	1,192	581	0	(581)	0	(581)	0	0	0	0	0	379	09/25/2047.	1FM
80874Y A# 7	SCIENTIFIC GAMES CORP.	..	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	29	05/22/2020.	4
80875A AL 5	Scintfic Gms Int	..	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	8,903	10/01/2021.	4FE
80875A AL 5	Scintfic Gms Int 10/01/21	..	08/14/2017.	Various		2,526,225	2,526,225	2,524,039	2,524,017	0	2,207	0	2,207	0	2,526,225	0	0	0	21,279	10/01/2021.	4FE
811427 AA 1	SEA TO SKY HIGHWAY INVESTMENT 2.629% 0	..	08/31/2017.	Redemption 100.0000		1,796,188	1,796,188	1,774,952	1,774,872	0	151	0	151	0	1,796,188	21,165	0	21,165	23,611	08/31/2030.	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)
81375W AB 2	SABR_04-O1 2.002% 02/25/34	..	09/25/2017.	Various		419,053	428,944	423,684	429,411	0	(467)	0	(467)	0	428,944	0	(9,891)	(9,891)	5,369	02/25/2034.	1FM
816196 B# 5	SELECT MEDICAL CORP TL B L+350	..	09/29/2017.	Redemption 100.0000		10,000	10,000	9,950	9,952	0	48	0	48	0	10,000	0	0	0	26	03/09/2024.	3FE
81675K AD 1	SEMINOLE TRIBE OF FLORIDA	..	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	27,074	04/20/2020.	3FE
81675K AD 1	SEMINOLE TRIBE OF FLORIDA 04/20	..	07/06/2017.	Various		3,635,892	3,635,892	3,638,796	3,649,607	0	(13,715)	0	(13,715)	0	3,635,892	0	0	0	6,909	04/20/2020.	3FE
81760H AE 2	SERVICEMASTER CO LLC TL-C L+250	..	09/29/2017.	Redemption 100.0000		12,500	12,500	12,469	12,485	0	15	0	15	0	12,500	0	0	0	135	11/02/2023.	3FE
817610 AA 6	SERVICEMASTER CO LLC 5.125% 11/15/24	..	08/04/2017.	WELLS FARGO & CO.		1,178,750	1,150,000	1,150,000	1,150,000	0	0	0	0	0	1,150,000	0	28,750	28,750	44,367	11/15/2024.	4FE
81810# AA 4	SEVENTY SEVEN ENERGY INCF52418	..	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	3,392	06/25/2020.	5FE
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 3.750%	..	09/01/2017.	Paydown		178,719	178,719	186,915	187,727	0	(9,009)	0	(9,009)	0	178,719	0	0	0	4,458	07/01/2043.	1FM
82846G AH 3	SILVERSTONE MASTER ISSUER SMI_ SMI 2012-	D	07/21/2017.	Paydown		1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	25,348	01/21/2055.	1FE
82967N AG 3	SIRIUS XM RADIO INC 5.250% 08/15/22	..	09/01/2017.	Call 102.6250		2,494,814	2,431,000	2,428,500	2,429,456	0	65,358	0	65,358	0	2,494,814	0	0	0	133,299	08/15/2022.	2FE
82967N AN 8	SIRIUS XM RADIO INC 5.750% 08/01/21	..	08/04/2017.	Call 102.8750		2,057,500	2,000,000	2,000,000	2,000,000	0	57,500	0	57,500	0	2,057,500	0	0	0	115,958	08/01/2021.	3FE
83402V AA 9	SOFI CONSUMER LOAN PROGRAM TRU 3.180%	..	09/25/2017.	Various		11,988,047	11,850,281	11,788,581	11,792,754	0	16,581	0	16,581	0	11,809,334	0	178,712	178,712	250,609	11/25/2025.	1FE
83404J AA 4	SOFI CONSUMER LOAN PROGRAM TRU 2.770%	..	09/25/2017.	Paydown		556,391	556,391	556,956	0	0	(694)	0	(694)	0	556,391	0	0	0	4,866	05/25/2026.	1FE
83405P AA 9	SOFI CONSUMER LOAN PROGRAM TRU 3.280%	..	09/25/2017.	Paydown		526,052	526,052	525,175	0	0	878	0	878	0	526,052	0	0	0	8,626	02/25/2026.	1FE
83611M NH 7	SOUNDVIEW HOME EQUITY LOAN TRU.	..	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	6,726	03/25/2036.	1FM
83611M NH 7	SOUNDVIEW HOME EQUITY LOAN TRU 1.567%	..	08/22/2017.	Various		4,976,563	5,000,000	4,662,500	4,796,013	0	55,409	0	55,409	0	4,851,422	0	125,140	125,140	36,760	03/25/2036.	1FM
845467 AL 3	SOUTHWESTERN ENERGY COMPANY 6.700% 01/	..	09/12/2017.	JP MORGAN SECURITIES LTD LDN		2,962,500	3,000,000	2,910,000	0	0	2,386	0	2,386	0	2,912,386	0	50,114	50,114	128,975	01/23/2025.	3FE
84751P GK 9	SPECIALTY UNDERWRITING & RESID 1.687%	..	09/25/2017.	Paydown		108,564	108,564	104,357	106,604	0	1,960	0	1,960	0	108,564	0	0	0	1,212	06/25/2036.	1FM
84860* AB 9	SPIRITS OF ST LOUIS BASKETBALL 3.850%	..	09/30/2017.	Redemption 100.0000		17,770	17,770	17,770	17,770	0	0	0	0	0	17,770	0	0	0	342	06/30/2036.	2FE
848609 AA 1	SPIRITS OF ST.LOUIS BASKETBALL 5.300%	..	09/30/2017.	Redemption 100.0000		46,700	46,700	46,700	46,700	0	0	0	0	0	46,700	0	0	0	1,237	09/30/2021.	2FE
85172L AA 4	SPRINGLEAF FUNDING TRUST SLFT_ 3.160%	..	08/22/2017.	BARCLAYS CAPITAL INC.		10,084,766	10,000,000	9,998,004	9,999,551	0	86	0	86	0	9,999,637	0	85,129	85,129	219,444	03/01/2023.	1FE
85172M AA 2	SPRINGLEAF FUNDING TRUST SLFT_ 3.480%	..	08/22/2017.	CITIGROUP GLOBAL MARKETS INC/		20,394,531	20,000,000	19,992,384	19,992,384	0	544	0	544	0	19,992,928	0	401,603	401,603	483,333	05/15/2028.	1FE
85208E AB 6	SPRINT COMMUNICATIONS INC TL L+250	..	09/29/2017.	Redemption 100.0000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	108	02/29/2024.	3FE
85234# AD 7	STADIUM FUNDING TRUST 06/19/18	..	06/16/2017.	Various		114,391	114,391	114,391	114,427	0	17	0	17	0	114,444	0	(53)	(53)	1,382	06/19/2018.	2FE
85769E AR 2	STATION CASINOS INC 05/25/23	..	08/04/2017.	Various		4,005,000	4,000,000	3,980,000	3,983,936	0	486	0	486	0	3,984,420	0	20,580	20,580	7,989	05/25/2023.	4FE
860444 AC 2	STEWART PARK CLO LTD STWRT_15- 3.304%	C	09/06/2017.	RBC DOMINION SECURITIES INC		22,060,500	22,000,000	22,000,000	22,000,000	0	0	0	0	0	22,000,000	0	60,500	60,500	610,839	04/15/2026.	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)
86213B AA 5	STR_14-1A 4.210% 04/20/44		09/20/2017.	Paydown		1,875	1,875	1,875	1,875	0	0	0	0	0	1,875	0	0	0	53	04/20/2044.	1FE
86213B AB 3	STR_14-1A 5.000% 04/20/44		09/20/2017.	Paydown		1,875	1,875	1,875	1,875	0	0	0	0	0	1,875	0	0	0	62	04/20/2044.	1FE
86333D AB 4	STRIKE LLC TL L+800 11/21/22		09/29/2017.	Redemption 100.0000		25,000	25,000	24,250	24,260	0	740	0	740	0	25,000	0	0	0	675	11/21/2022.	4
863579 ML 9	STRUCTURED ADJUSTABLE RATE MOR 1.957%		09/25/2017.	Paydown		479,911	479,911	416,324	453,421	0	26,492	0	26,492	0	479,911	0	0	0	5,615	03/25/2035.	1FM
86358E WX 0	STRUCTURED ASSET INVESTMENT LO 1.957%		09/25/2017.	Paydown		59,461	59,461	53,069	55,277	0	4,184	0	4,184	0	59,461	0	0	0	772	09/25/2035.	1FM
86359D FM 4	SASC_05-10 5.750% 06/01/35		09/01/2017.	Paydown		321,376	321,093	277,497	278,594	0	42,782	0	42,782	0	321,376	0	0	0	12,895	06/01/2035.	1FM
86359D QP 5	SASC_05-16 5.500% 09/01/35		09/01/2017.	Paydown		213,735	213,735	210,921	212,100	0	1,636	0	1,636	0	213,735	0	0	0	7,728	09/01/2035.	2FM
86359D UT 2	LEHMAN XS TRUST LXS_05-5N 1.597% 11/25		09/25/2017.	Various		19,907,974	23,066,319	17,755,121	18,274,592	0	459,769	0	459,769	0	18,734,363	0	1,173,610	1,173,610	224,298	11/25/2035.	1FM
86359L QM 4	STRUCTURED ASSET MORTGAGE INVE 3.094%		09/01/2017.	Paydown		32,624	34,920	28,837	29,437	0	3,187	0	3,187	0	32,624	0	0	0	606	03/01/2046.	1FM
86361H AA 2	STRUCTURED ASSET MORTGAGE INVE 1.447%		09/25/2017.	Paydown		889,589	889,589	695,945	697,491	0	192,098	0	192,098	0	889,589	0	0	0	6,683	08/25/2036.	1FM
86361W AA 9	STRUCTURED ASSET MORTGAGE INVE 1.437%		09/25/2017.	Paydown		33,703	33,703	26,331	26,691	0	7,012	0	7,012	0	33,703	0	0	0	228	10/25/2036.	1FM
86362P AD 7	STRUCTURED ASSET SECURITIES CO 1.367%		09/25/2017.	Paydown		360,873	360,873	316,024	326,275	0	34,598	0	34,598	0	360,873	0	0	0	2,614	02/25/2037.	1FM
86362X AP 3	STRUCTURED ASSET MORTGAGE INVE 1.417%		09/25/2017.	Various		21,405,309	22,678,005	18,732,231	19,610,219	0	332,031	0	332,031	0	19,942,250	0	1,463,059	1,463,059	191,150	01/25/2037.	1FM
86363D AA 9	STRUCTURED ASSET MORTGAGE INVE 1.387%		09/25/2017.	Paydown		129,096	129,096	101,986	106,160	0	22,935	0	22,935	0	129,096	0	0	0	943	02/25/2037.	1FM
86363N AY 5	STRUCTURED ASSET MORTGAGE INVE 1.427%		09/25/2017.	Paydown		585,087	585,087	469,276	475,865	0	109,224	0	109,224	0	585,087	0	0	0	4,441	09/25/2047.	1FM
86614H AJ 8	SUMMIT MIDSTREAM PARTNERS HOLD TL L+600		09/29/2017.	Redemption 100.0000		2,500	2,500	2,475	2,476	0	24	0	24	0	2,500	0	0	0	53	05/15/2022.	4FE
86960B AK 8	SVENSKA HANDELSBANKEN AB 2.229% 10/01/	C	08/23/2017.	RBS SECURITIES INC.		9,357,485	9,250,000	9,250,000	9,250,000	0	0	0	0	0	9,250,000	0	107,485	107,485	167,202	10/01/2020.	1FE
87020P AA 5	SWEDBANK AB 2.125% 09/29/17	D	09/29/2017.	Maturity		12,000,000	12,000,000	11,981,880	11,997,191	0	2,809	0	2,809	0	12,000,000	0	0	0	255,000	09/29/2017.	1FE
87166H AD 1	SYNCHRONOSS TECH TL L+275 01/13		09/29/2017.	Redemption 100.0000		10,000	10,000	9,964	9,964	0	36	0	36	0	10,000	0	0	0	76	01/13/2024.	3FE
871928 AT 4	TIERS TRUST - APACHE 7.375% 08/15/47		08/15/2017.	Tax Free Exchange		6,014,285	12,288,000	6,014,285	9,847,305	0	(3,833,020)	0	(3,833,020)	0	6,014,285	0	0	0	0	08/15/2047.	1AM
872227 AC 7	TBW MORTGAGE BACKED PASS THROU 1.417%		09/25/2017.	Paydown		175,097	175,097	88,362	89,387	0	85,710	0	85,710	0	175,097	0	0	0	554	07/25/2037.	1FM
87222E AH 1	TBW MORTGAGE BACKED PASS THROU 5.800%		09/01/2017.	Paydown		194,869	194,869	102,145	103,354	0	91,514	0	91,514	0	194,869	0	0	0	2,379	03/01/2037.	1FM
872267 AE 9	TCF AUTO RECEIVABLES OWNER TRU 2.330%		08/21/2017.	WELLS FARGO & CO.		3,471,623	3,460,000	3,459,309	3,459,727	0	125	0	125	0	3,459,851	0	11,772	11,772	55,761	05/15/2020.	1FE
872267 AF 6	TCF AUTO RECEIVABLES OWNER TRU 3.120%		08/21/2017.	WELLS FARGO & CO.		2,220,359	2,210,000	2,209,492	2,209,800	0	91	0	91	0	2,209,891	0	10,469	10,469	47,692	04/15/2021.	2AM
87277# AA 7	TPC UNIVERSITY LC FBI MANASSAS 5.860%		09/05/2017.	Redemption 100.0000		182,800	182,800	182,800	182,800	0	0	0	0	0	182,800	0	0	0	1,788	12/01/2022.	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)
87277* AA 1	TM1505 LLC TM 1505 5.350% 04/05/23	..	09/05/2017.	Redemption 100.0000		381,596	381,596	382,811	382,811	0	(1,215)	0	(1,215)	0	381,596	0	0	0	3,408	04/05/2023.	1
87305N AV 0	TTX COMPANY RR 5.453% 01/02/22	..	07/03/2017.	Various		3,829	3,829	3,934	3,861	0	(1)	0	(1)	0	3,860	0	(32)	(32)	104	01/02/2022.	1
87305N AW 8	TTX COMPANY RR 5.503% 01/02/22	..	07/03/2017.	Various		5,333	5,333	5,508	5,385	0	(1)	0	(1)	0	5,384	0	(51)	(51)	148	01/02/2022.	1
87422L AD 2	TALEN ENERGY SUPPLY LLC TL L+500	..	09/29/2017.	Redemption 100.0000		23,690	23,690	23,335	23,284	0	406	0	406	0	23,690	0	0	0	360	10/18/2023.	3FE
87612B BC 5	TARGA RESOURCES PARTNERS LP 5.375% 02/	..	09/22/2017.	Tax Free Exchange		3,057,636	3,135,000	3,052,500	3,053,196	0	4,439	0	4,439	0	3,057,636	0	0	0	161,953	02/01/2027.	3FE
878048 AE 7	TBW_06-2 6.000% 07/01/36	..	09/01/2017.	Paydown		0	(30)	(22)	(22)	0	22	0	22	0	0	0	0	0	0	07/01/2036.	1FM
878048 AE 7	TBW_06-2 6.000% 07/01/36	..	09/01/2017.	Paydown		90,279	90,311	60,768	62,423	0	27,856	0	27,856	0	90,279	0	0	0	3,174	07/01/2036.	1FM
87804A AB 8	TBW MORTGAGE BACKED PASS THROU 6.500%	..	09/01/2017.	Paydown		215,505	214,022	124,476	125,005	0	90,499	0	90,499	0	215,505	0	0	0	9,843	07/01/2036.	1FM
87952N A* 5	TELESAT CANADA TL-B L+375	A	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	12,750	11/08/2023.	3Z
87952N A@ 3	TELESAT CANADA 11/17/23	A	09/29/2017.	Redemption 100.0000		4,988	4,988	4,837	4,934	0	54	0	54	0	4,988	0	0	0	62	11/17/2023.	3FE
88031N AA 5	TENASKA ALABAMA Tenaska Alabama Partners	..	09/30/2017.	Redemption 100.0000		323,562	323,562	330,207	325,484	0	(1,924)	0	(1,924)	0	323,562	0	0	0	11,326	06/30/2021.	3FE
88033G BP 4	TENET HLTHCR CORP 6.250% 11/01/18	..	07/14/2017.	DIRECT		3,067,214	2,900,000	2,900,000	2,900,000	0	0	0	0	0	2,900,000	0	167,214	167,214	127,378	11/01/2018.	3FE
881561 PA 6	TERWIN MORTGAGE TRUST TMTS_04-2.512%	..	09/25/2017.	Paydown		264,432	264,432	246,377	259,353	0	5,080	0	5,080	0	264,432	0	0	0	3,533	12/25/2034.	1FM
881561 UJ 1	TERWIN MORTGAGE TRUST TMT_05-1.747%	..	09/25/2017.	Paydown		650,346	650,346	595,244	643,016	0	7,330	0	7,330	0	650,346	0	0	0	7,505	07/25/2035.	1FM
88156P AA 9	TERWIN MORTGAGE TRUST TMTS_06-1.397%	..	09/25/2017.	Paydown		372,832	372,832	362,579	0	0	10,253	0	10,253	0	372,832	0	0	0	2,589	07/25/2037.	1FE
88156T AB 9	TERWIN MORTGAGE TRUST TMTS_06-1.437%	..	09/25/2017.	Paydown		606,874	606,874	540,118	553,698	0	53,176	0	53,176	0	606,874	0	0	0	4,908	10/25/2037.	1FM
881575 AC 8	TESCO PLC 6.150% 11/15/37	D	07/06/2017.	Various		3,739,134	3,668,000	3,750,419	3,740,093	0	(960)	0	(960)	0	3,739,134	0	0	0	144,748	11/15/2037.	3FE
88165F AG 7	TEVA PHARMACEUTICAL FINANCE CO GTD-by-Te	C	08/16/2017.	GOLDMAN SACHS & COMPANY		4,793,450	5,000,000	5,084,600	5,079,187	0	(7,878)	0	(7,878)	0	5,071,310	0	(277,860)	(277,860)	99,563	12/18/2022.	2FE
88166U AB 4	TESSERA INC TL-B L+325 11/07/23	..	09/29/2017.	Redemption 100.0000		6,250	6,250	6,188	6,195	0	55	0	55	0	6,250	0	0	0	81	11/07/2023.	3FE
88167A AD 3	TEVA PHARMACEUTICAL FINANCE NE 2.800%	D	08/16/2017.	GOLDMAN SACHS & COMPANY		7,542,480	8,000,000	7,973,280	7,974,949	0	2,132	0	2,132	0	7,977,081	0	(434,601)	(434,601)	242,667	07/21/2023.	2FE
88233F AJ 9	TEXAS COMPETITIVE ELECTRIC HOL TEXAS COM	..	09/29/2017.	Redemption 100.0000		20,428	20,428	20,303	20,244	0	185	0	185	0	20,428	0	0	0	225	08/04/2023.	3FE
89054X AA 3	TOPAZ SOLAR FARMS LLC 5.75% 9/30/2039	..	09/30/2017.	Redemption 100.0000		1,323,205	1,323,205	1,323,205	1,323,205	0	0	0	0	0	1,323,205	0	0	0	38,043	09/30/2039.	2FE
89364M BE 3	TRANSDIGM INC TL L+300 06/09/23	..	09/29/2017.	Redemption 100.0000		5,032	5,032	5,041	5,041	0	(9)	0	(9)	0	5,032	0	0	0	60	06/09/2023.	3FE
89604B AT 5	TRIBUNE CO 12/27/20	..	08/21/2017.	Various		1,111	1,111	1,108	1,113	0	(1)	0	(1)	0	1,111	0	0	0	7	12/27/2020.	3FE
89604B AU 2	TRIBUNE CO 01/18/24	..	08/21/2017.	Redemption 100.0000		13,843	13,843	13,771	13,826	0	17	0	17	0	13,843	0	0	0	89	01/18/2024.	3FE
896818 AH 4	TRIUMPH GROUP INC 4.875% 04/01/21	..	08/11/2017.	Various		4,580,450	4,786,000	4,703,000	4,726,030	0	7,785	0	7,785	0	4,733,816	0	(153,366)	(153,366)	201,215	04/01/2021.	4FE
897050 AB 6	TRONOX FINANCE LLC 6.375% 08/15/20	..	09/25/2017.	Call 101.5940		1,523,910	1,500,000	1,496,250	0	0	27,660	0	27,660	0	1,523,910	0	0	0	58,438	08/15/2020.	5FE
900734 A# 1	TUSCARORA GAS TRANSMISSION CO 3.820% 0	..	08/21/2017.	Redemption 100.0000		4,105,947	4,105,947	4,105,947	4,105,947	0	0	0	0	0	4,105,947	0	0	0	104,565	08/21/2017.	2
90218# AA 3	2020 CALAMOS COURT LLC 6.000% 05/10/25	..	09/10/2017.	Redemption 100.0000		170,873	170,873	172,950	171,719	0	(847)	0	(847)	0	170,873	0	0	0	1,712	05/10/2025.	2

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)
90363@ AA 8	USTA NATIONAL TENNIS CENTER IN 3.110%		07/08/2017.	Redemption 100.0000		45,750	45,750	45,750	45,750	0	0	0	0	0	45,750	0	0	0	711	09/08/2024.	1
90363@ AB 6	USTA NATIONAL TENNIS CENTER IN 4.080%		07/08/2017.	Redemption 100.0000		131,820	131,820	131,820	131,820	0	0	0	0	0	131,820	0	0	0	2,690	09/08/2039.	1
90366* AA 7	USGBF NOTE NIAID LLC 4.458% 04/15/29		09/15/2017.	Redemption 100.0000		303,667	303,667	303,667	303,667	0	0	0	0	0	303,667	0	0	0	2,259	04/15/2029.	1
909287 AA 2	UAL PASS THROUGH TRUST SERIES UAL Corp C		07/02/2017.	Redemption 100.0000		112,431	112,431	97,814	102,993	0	9,437	0	9,437	0	112,431	0	0	0	7,461	01/02/2024.	3FE
911365 AX 2	UNITED RENTALS NORTH AMERICA I 6.125%		08/27/2017.	DIRECT		2,938,882	2,890,000	2,976,700	2,947,563	0	(8,681)	0	(8,681)	0	2,938,882	0	0	0	123,909	06/15/2023.	3FE
91336J AB 8	IESY HESSEN GMBH & CO KG/OLD 5.625% 04	B	07/07/2017.	Various		0	0	0	(19,967)	0	8,587	0	8,587	11,380	0	0	0	0	7,471	04/15/2023.	3FE
91372* AG 4	UNITED TELEPHONE COMPANY OF TE 8.770%		08/01/2017.	Maturity		1,310,000	1,310,000	1,310,000	1,310,000	0	0	0	0	0	1,310,000	0	0	0	57,444	08/01/2017.	2
91830X AC 6	VOYA CLO LTD VOYA_12-3AR 3.254% 10/15/		07/17/2017.	Paydown		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	90,090	10/15/2022.	1FE
92258N AB 1	VELOCITY COMMERCIAL CAPITAL LO 3.534%		09/01/2017.	Paydown		328,497	328,497	328,497	328,497	0	0	0	0	0	328,497	0	0	0	7,625	04/01/2046.	1FE
92258T AB 8	VELOCITY COMMERCIAL CAPITAL LO 2.997%		08/22/2017.	Various		6,723,190	6,667,778	6,667,778	6,667,778	0	0	0	0	0	6,667,778	0	55,412	55,412	145,606	10/01/2046.	1FE
92532Y AB 5	VERSUM MATERIALS INC 09/20/23		09/29/2017.	Redemption 100.0000		5,000	5,000	4,976	4,982	0	18	0	18	0	5,000	0	0	0	56	09/20/2023.	3FE
92890X AA 5	WFCG COMMERCIAL MORTGAGE TRUST 2.356%		08/15/2017.	Paydown		1,730,313	1,730,313	1,728,149	1,730,313	0	0	0	0	0	1,730,313	0	0	0	24,101	11/15/2029.	1FM
92890X AE 7	WFCG COMMERCIAL MORTGAGE TRUST 2.706%		09/05/2017.	CITIGROUP GLOBAL MARKETS INC/		2,412,353	2,410,281	2,407,269	2,410,281	0	0	0	0	0	2,410,281	0	2,071	2,071	43,417	11/15/2029.	1FM
92890X AG 2	WFCG COMMERCIAL MORTGAGE TRUST 3.006%		09/05/2017.	DEUTSCHE BANK SECURITIES INC		1,608,110	1,606,854	1,604,846	1,606,854	0	0	0	0	0	1,606,854	0	1,255	1,255	32,504	11/15/2029.	1FM
92914N AA 9	VOYA CLO LTD VOYA_15-1A 2.784% 04/18/2	C	08/24/2017.	BARCLAYS CAPITAL INC		21,056,910	21,000,000	20,956,261	21,157,283	0	(19,242)	0	(19,242)	0	21,138,040	0	(81,130)	(81,130)	466,444	04/18/2027.	1FE
929227 4D 5	WAMU MORTGAGE PASS-THROUGH CER 3.227%		08/01/2017.	Paydown		2,731	2,731	2,745	2,745	0	(15)	0	(15)	0	2,731	0	0	0	55	06/01/2033.	1FM
929227 4D 5	WAMU MORTGAGE PASS-THROUGH CER 3.227%		09/01/2017.	Paydown		22,914	22,914	23,037	23,033	0	(120)	0	(120)	0	22,914	0	0	0	458	06/01/2033.	1FM
92966# AA 3	WG PARTNERS TL-B L+400 10/25/23	C	07/19/2017.	Redemption 100.0000		11,383	11,383	11,270	11,279	0	104	0	104	0	11,383	0	0	0	55	10/25/2023.	3FE
92977B A* 2	Home Depot Inc 6.000% 01/15/25		09/15/2017.	Redemption 100.0000		116,353	116,353	116,152	116,260	0	93	0	93	0	116,353	0	0	0	1,166	01/15/2025.	1
92977X AA 1	WACHOVIA LOAN TRUST WACLT_05-S 1.597%		09/25/2017.	Paydown		341,274	341,274	334,021	339,350	0	1,924	0	1,924	0	341,274	0	0	0	3,008	05/25/2035.	1FM
92977Y BW 0	WACHOVIA MORTGAGE LOAN TRUST L 3.543%		09/01/2017.	Paydown		169,132	188,444	168,226	168,402	0	729	0	729	0	169,132	0	0	0	4,289	10/01/2035.	1FM
92978E AA 2	WACHOVIA MORTGAGE LOAN TRUST L 1.287%		09/25/2017.	Paydown		257,671	257,671	142,849	144,652	0	113,019	0	113,019	0	257,671	0	0	0	1,703	08/25/2036.	1FM

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
93041# AA 0	WALGREEN CO LEASE PASS THROUGH 5.32% 2/1	..	09/15/2017.	Redemption 100.0000		9,917	9,917	9,917	9,917	0	0	0	0	0	9,917	0	0	0	88	02/15/2034.	2
93363C AB 5	WAMU MORTGAGE PASS-THROUGH CER 1.924%	..	09/01/2017.	Paydown		969,092	1,101,063	908,074	910,132	0	58,960	0	58,960	0	969,092	0	0	0	12,463	07/01/2046.	1FM
93364E AE 4	WAMU ASSET-BACKED CERTIFICATES 1.527%	..	09/25/2017.	Paydown		184,243	184,243	111,568	113,669	0	70,574	0	70,574	0	184,243	0	0	0	1,500	05/25/2037.	1FM
93364E AF 1	WAMU ASSET-BACKED CERTIFICATES 1.487%	..	09/25/2017.	Paydown		349,531	349,531	213,566	214,927	0	134,605	0	134,605	0	349,531	0	0	0	2,754	05/25/2047.	1FM
93370T AA 1	WANT WANT CHINA FINANCE LTD 1.875% 5/14/	C	08/03/2017.	BARCLAYS BANK PLC		997,500	1,000,000	998,960	999,706	0	128	0	128	0	999,834	0	(2,334)	(2,334)	13,750	05/14/2018.	1FE
93935W AF 1	WASHINGTON MUTUAL MORTGAGE PAS 4.774%	..	09/01/2017.	Paydown		108,909	108,909	48,775	49,356	0	59,553	0	59,553	0	108,909	0	0	0	2,038	10/01/2036.	1FM
93936N AC 7	WASHINGTON MUTUAL MORTGAGE PAS 6.000%	..	09/01/2017.	Paydown		190,787	216,862	178,020	178,050	0	12,737	0	12,737	0	190,787	0	0	0	8,739	06/01/2037.	1FM
942682 B* 5	WATSON LAND COMPANY 4.400% 12/29/40	..	09/29/2017.	Redemption 100.0000		84,393	84,393	84,393	84,393	0	0	0	0	0	84,393	0	0	0	929	12/29/2040.	2
94353@ AB 0	WAVEDIVISION HOLDINGS LLC 09/10	..	09/29/2017.	Redemption 100.0000		27,769	27,769	27,678	27,730	0	40	0	40	0	27,769	0	0	0	233	09/10/2019.	3FE
94403* AZ 9	WAWA INC 6.040% 09/09/18	..	09/09/2017.	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	60,400	09/09/2018.	2FE
94403* AZ 9	WAWA INC 6.040% 09/09/18	..	09/09/2017.	Redemption 100.0000		6,800,000	6,800,000	6,800,000	6,800,000	0	0	0	0	0	6,800,000	0	0	0	471,120	09/09/2018.	2FE
94978# BV 8	Home Depot Inc 5.370% 01/15/20	..	09/15/2017.	Redemption 100.0000		208,717	208,717	209,197	208,802	0	(85)	0	(85)	0	208,717	0	0	0	1,871	01/15/2020.	2
94978# CQ 8	CVS HEALTH CORP 5.610% 08/10/27	..	09/10/2017.	Redemption 100.0000		73,639	73,639	71,193	72,304	0	1,335	0	1,335	0	73,639	0	0	0	690	08/10/2027.	2
94980G BF 7	WFHN_04-2 2.237% 10/25/34	..	09/25/2017.	Paydown		192,682	192,682	186,419	189,469	0	3,213	0	3,213	0	192,682	0	0	0	2,560	10/25/2034.	1FM
949832 AE 9	WFMBS_05-14 5.500% 12/01/35	..	09/01/2017.	Paydown		1,696,063	1,696,063	1,524,336	1,654,900	0	41,164	0	41,164	0	1,696,063	0	0	0	60,178	12/01/2035.	1FM
949834 CM 5	WFMBS_07-14 5.500% 10/01/22	..	09/01/2017.	Paydown		43,973	43,973	43,447	43,485	0	490	0	490	0	43,973	0	0	0	1,591	10/01/2022.	1FM
94983Q AK 2	WFMBS_06-3 5.500% 03/01/36	..	09/01/2017.	Paydown		130,761	130,761	118,073	128,658	0	2,105	0	2,105	0	130,761	0	0	0	4,756	03/01/2036.	2FM
94984J AL 5	WFMBS_06-13 6.000% 10/01/36	..	09/01/2017.	Paydown		83,903	108,296	100,001	107,231	0	(23,329)	0	(23,329)	0	83,903	0	0	0	4,331	10/01/2036.	3FM
94985J AF 7	WFMBS_07-7 6.000% 06/01/37	..	09/01/2017.	Paydown		461,207	506,116	502,913	503,880	0	(42,674)	0	(42,674)	0	461,207	0	0	0	20,047	06/01/2037.	3FM
94985R AQ 5	WFMBS_07-4 6.000% 04/01/37	..	09/01/2017.	Paydown		176,289	194,136	164,892	165,122	0	11,167	0	11,167	0	176,289	0	0	0	7,905	04/01/2037.	1FM
94987G AA 2	WELLS FARGO REREMIC TRUST WRFF WFRR 2011	..	09/01/2017.	Paydown		201,201	201,201	209,872	209,227	0	(8,026)	0	(8,026)	0	201,201	0	0	0	6,428	09/01/2047.	1FE
95081Q B* 4	WESCO INTERNATIONAL INC 12/12/1	..	07/03/2017.	Redemption 100.0000		429,185	429,185	430,805	431,400	0	(2,216)	0	(2,216)	0	429,185	0	0	0	704	12/12/2019.	3FE
95235L AX 8	WESTCORP WESTCORP 06/17/23.	..	09/29/2017.	Redemption 100.0000		27,431	27,431	27,299	27,329	0	102	0	102	0	27,431	0	0	0	299	06/17/2023.	3FE
955385 AA 7	WEST POINT MILITARY HOUSING 2.787% 07/	..	07/01/2017.	Redemption 100.0000		620,000	620,000	511,061	512,996	0	107,004	0	107,004	0	620,000	0	0	0	8,065	07/01/2042.	1FE
95810D AL 5	WESTERN DIGITAL CORP 04/29/23	..	09/29/2017.	Redemption 100.0000		18,059	18,059	17,043	17,620	0	439	0	439	0	18,059	0	0	0	208	04/29/2023.	3FE
96188# AA 6	WETT HOLDINGS LLC 4.310% 12/18/24	..	09/30/2017.	Redemption 100.0000		31,112	31,112	31,112	31,112	0	0	0	0	0	31,112	0	0	0	670	12/18/2024.	2FE
96928* BK 2	WALGREEN CO LEASE PASS THROUGH 5.770%	..	09/15/2017.	Redemption 100.0000		14,874	14,874	15,615	15,473	0	(597)	0	(597)	0	14,874	0	0	0	144	10/15/2032.	2
97181# BU 6	SOLVAY POLYMERS EQUIPMENT 7.520% 07/01	..	07/01/2017.	Redemption 100.0000		16,613	16,613	16,613	16,613	0	0	0	0	0	16,613	0	0	0	625	07/01/2017.	1
97181# CY 7	SOLVAY POLYMERS EQUIPMENT 8.010% 07/01	..	07/01/2017.	Redemption 100.0000		290,572	290,572	290,572	290,572	0	0	0	0	0	290,572	0	0	0	11,637	07/01/2018.	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 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)
97181# EU 3	SOLVAY POLYMERS EQUIPMENT 6.630% 01/02		07/02/2017.	Redemption 100.0000		35,670	35,670	35,608	35,657	0	12	0	12	0	35,670	0	0	0	1,182	01/02/2020.	1
97181# GW 7	SOLVAY POLYMERS EQUIPMENT 8.370% 01/30		09/15/2017.	ISSUING COMPANY		3,122,140	2,942,431	3,007,689	2,959,727	0	(1,611)	0	(1,611)	0	2,958,116	0	164,024	164,024	277,068	01/30/2021.	1
97806* AG 7	WOLVERINE POWER SUPPLY COOP IN 3.830%		09/10/2017.	Redemption 100.0000		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	958	09/10/2045.	1
98313R AD 8	WYNN MACAU LTD 5.500% 10/01/27	C	09/20/2017.	JP MORGAN SECURITIES LTD LDN		1,930,875	1,900,000	1,900,000	0	0	0	0	0	0	1,900,000	0	30,875	30,875	581	10/01/2027.	4FE
98953Q AG 8	ZEST ANCHORS LLC 08/18/23		09/29/2017.	Redemption 100.0000		2,500	2,500	2,487	2,490	0	10	0	10	0	2,500	0	0	0	40	08/18/2023.	4FE
98956P AB 8	ZIMMER HOLDINGS INC 5.750% 11/30/39		07/12/2017.	JEFFERIES & COMPANY INC		5,885,500	5,000,000	4,991,300	4,992,142	0	92	0	92	0	4,992,234	0	893,266	893,266	181,285	11/30/2039.	2FE
98956P AF 9	ZIMMER HOLDINGS INC 3.550% 04/01/25		07/12/2017.	JEFFERIES & COMPANY INC		5,069,400	5,000,000	4,988,250	4,990,096	0	563	0	563	0	4,990,659	0	78,741	78,741	141,014	04/01/2025.	2FE
98956P AH 5	ZIMMER HOLDINGS INC 4.450% 08/15/45		07/14/2017.	Various		15,236,700	15,000,000	14,709,045	14,713,377	0	2,696	0	2,696	0	14,716,072	0	520,628	520,628	616,820	08/15/2045.	2FE
000000 00 0	SUMMARY ADJUSTMENT		07/31/2017.	VARIOUS		(37)	0	0	0	0	481,260	0	481,260	5	489,476	308,016	(927,435)	(619,418)	1,343,396	07/01/2019.	2Z
000000 00 0	AURIS LUXEMBOURG III SARL	D	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	6,844	01/14/2022.	4FE
000000 00 0	PINNACLE ENTERTAINMENT INC		09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	2,108	11/24/2022.	3FE
000000 00 0	PINNACLE ENTERTAINMENT INC 11/2		07/12/2017.	Various		468,494	468,494	468,494	469,268	0	(774)	0	(774)	0	468,494	0	0	0	1,233	11/24/2022.	3FE
000000 00 0	GTCR VALOR COMPANIES INC		09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	75,858	06/16/2023.	4FE
000000 00 0	GTCR VALOR COMPANIES INC 06/16/		08/04/2017.	Various		4,950,003	4,950,003	4,752,003	4,773,465	0	176,538	0	176,538	0	4,950,003	0	0	0	48,516	06/16/2023.	4FE
000000 00 0	BOYD GAMING CORP		09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(396)	10/31/2023.	3FE
000000 00 0	DAYTON POWER AND LIGHT CO 08/18		09/29/2017.	Redemption 100.0000		10,000	10,000	9,950	9,968	0	32	0	32	0	10,000	0	0	0	130	08/18/2022.	2FE
000000 00 0	HD Supply TL-B L+275		09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	33,172	10/16/2023.	3FE
000000 00 0	HD Supply TL-B L+275 10/16/23		08/31/2017.	Various		3,989,140	3,970,000	3,950,150	3,954,504	0	3,882	0	3,882	0	3,958,386	0	30,754	30,754	33,682	10/16/2023.	3FE
000000 00 0	NEXSTAR BROADCASTING INC TL-B L+300		09/30/2017.	Various		6,132,380	6,122,634	6,107,327	6,109,328	0	8,692	0	8,692	0	6,118,020	0	14,360	14,360	68,227	09/22/2023.	3FE
000000 00 0	NEXSTAR BROADCASTING INC TL-B L+300		07/19/2017.	Various		7,614,409	7,593,050	7,574,067	7,576,549	0	6,390	0	6,390	0	7,582,939	0	31,470	31,470	200,800	09/22/2023.	3FE
000000 00 0	DUNN PAPER HOLDINGS INC TL L+475.		07/26/2017.	Redemption 100.0000		43,478	43,478	43,042	43,068	0	410	0	410	0	43,478	0	0	0	98	08/31/2022.	4FE
000000 00 0	NEXSTAR BROADCASTING INC/MISSI TL-B L+30		09/30/2017.	Various		1,294,895	1,291,273	1,288,045	1,289,548	0	(2,751)	0	(2,751)	0	1,286,796	0	8,099	8,099	9,149	09/22/2023.	3FE
000000 00 0	SIG COMBIBLOC HOLDINGS SCA SIG COMBIBLOC	B	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	805	03/13/2022.	4FE
000000 00 0	ENERGY FUTURE HOLDINGS CORP P ENERGY FUT		09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	8,875	06/30/2017.	3
000000 00 0	HARSCO CORP TL L+500 10/28/23.		09/29/2017.	Redemption 100.0000		5,000	5,000	4,950	4,953	0	47	0	47	0	5,000	0	0	0	91	10/28/2023.	3FE
000000 00 0	COTY INC COTY INC 10/27/22		09/29/2017.	Redemption 100.0000		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	52	10/27/2022.	2FE
000000 00 0	CONSTELLATION BRANDS CANADA IN TL-B L+37		07/21/2017.	Various		1,006,194	995,000	990,025	990,432	0	490	0	490	0	990,923	0	15,271	15,271	4,842	11/15/2023.	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 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)
000000 00 0	TEXAS COMPETITIVE ELECTRIC HOL TL L+325		09/30/2017.	Various		996,990	995,000	992,513	994,000	0	(672)	0	(672)	0	993,328	0	3,662	3,662	11,956	12/13/2023.	3FE
000000 00 0	EQUINIX INC		09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	2,481	01/09/2023.	2FE
000000 00 0	EQUINIX INC 01/09/23		08/15/2017.	Various		1,571,080	1,571,080	1,574,719	1,575,419	0	1,165	0	1,165	0	1,576,584	0	(5,505)	(5,505)	9,651	01/09/2023.	2FE
000000 00 0	09/07/23		07/31/2017.	Redemption 100.0000		22,444	22,444	22,167	22,379	0	65	0	65	0	22,444	0	0	0	103	09/07/2023.	2FE
000000 00 0	SILVER STATE SOLAR POWER SOUTH		08/07/2017.	Redemption 100.0000		670,436	670,436	666,473	666,743	0	3,694	0	3,694	0	670,436	0	0	0	2,716	02/07/2035.	2Z
000000 00 0	UNIVISION COMMUNICATIONS INC 03		09/26/2017.	Redemption 100.0000		2,682	2,682	2,675	2,675	0	6	0	6	0	2,682	0	0	0	30	03/15/2024.	4FE
000000 00 0	UNIVISION COMMUNICATIONS INC 03		09/26/2017.	Redemption 100.0000		11,351	11,351	11,280	11,298	0	53	0	53	0	11,351	0	0	0	126	03/15/2024.	4FE
000000 00 0	QUINTILES IMS INC 03/06/24		09/29/2017.	Redemption 100.0000		1,789	1,789	1,716	1,757	0	31	0	31	0	1,789	0	0	0	17	03/06/2024.	3FE
000000 00 0	ELDORADO RESORTS INC TL L+125 0		09/13/2017.	Redemption 100.0000		919,655	919,655	919,655	919,655	0	0	0	0	0	919,655	0	0	0	7,491	03/16/2024.	3FE
000000 00 0	YUM! BRANDS INC		09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	3,721	06/16/2023.	3FE
000000 00 0	YUM! BRANDS INC. 06/16/23		08/30/2017.	Various		996,234	992,513	979,505	990,843	0	(11,167)	0	(11,167)	0	979,676	0	16,558	16,558	5,326	06/16/2023.	3FE
000000 00 0	LIGHTSTONE HOLDCO LLC LIGHTSTONE HOLDCO		07/03/2017.	Redemption 100.0000		27,859	27,859	27,669	27,671	0	188	0	188	0	27,859	0	0	0	73	01/30/2024.	3FE
000000 00 0	UNITED AIRLINES INC210795 TLB L+225		09/29/2017.	Redemption 100.0000		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	64	04/01/2024.	3FE
000000 00 0	HORIZON PHARMA INC 03/29/24		09/29/2017.	Redemption 100.0000		25,948	25,948	25,743	25,877	0	70	0	70	0	25,948	0	0	0	376	03/29/2024.	3FE
000000 00 0	ON SEMICONDUCTOR CORP 03/31/23		09/29/2017.	Redemption 100.0000		503,036	503,036	494,268	499,814	0	3,224	0	3,224	0	503,036	0	0	0	4,367	03/31/2023.	3FE
000000 00 0	AVAST SOFTWARE BV 09/30/23	D	09/29/2017.	Redemption 100.0000		92,578	92,578	91,491	92,333	0	246	0	246	0	92,578	0	0	0	1,216	09/30/2023.	3FE
000000 00 0	TPF II LP		09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	12,961	10/02/2023.	4FE
000000 00 0	TPF II LP 10/02/23		07/12/2017.	Various		15,207	15,207	15,240	15,239	0	(32)	0	(32)	0	15,207	0	0	0	30	10/02/2023.	4FE
000000 00 0	TPF II LP 10/02/23		08/21/2017.	Various		2,448,488	2,441,165	2,436,034	2,446,244	0	(10,262)	0	(10,262)	0	2,435,983	0	12,505	12,505	15,775	10/02/2023.	4FE
000000 00 0	ULTRA PETROLEUM CORP. TL L+300		09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	1,944	04/03/2024.	3FE
000000 00 0	THOMSON REUTERS IP&S 10/03/23		09/29/2017.	Redemption 100.0000		12,438	12,438	12,288	12,378	0	60	0	60	0	12,438	0	0	0	170	10/03/2023.	4FE
000000 00 0	CONDUENT FIN / XEROX BUS 12/07/		09/29/2017.	Redemption 100.0000		10,000	10,000	9,424	9,769	0	231	0	231	0	10,000	0	0	0	152	12/07/2023.	3FE
000000 00 0	SPECTRUM BRANDS INC 06/23/22		09/29/2017.	Redemption 100.0000		4,225	4,225	4,203	1,719	0	6	0	6	0	4,225	0	0	0	7	06/23/2022.	3FE
000000 00 0	ENDO LUXEMBOURG FINANCE COMPAN TL L+425	D	09/29/2017.	Redemption 100.0000		18,125	18,125	18,034	18,035	0	90	0	90	0	18,125	0	0	0	289	04/12/2024.	3FE
000000 00 0	SUDDENLINK COMMUNICATIONS TL L+225		09/29/2017.	Redemption 100.0000		5,000	5,000	5,000	2,503	0	0	0	0	0	5,000	0	0	0	45	07/14/2025.	3FE
000000 00 0	APLP HOLDINGS LP 04/12/23		09/29/2017.	Redemption 100.0000		528,571	528,571	496,704	514,519	0	14,052	0	14,052	0	528,571	0	0	0	8,414	04/12/2023.	3FE
000000 00 0	ADVANTAGE SALES & MARKETING IN TL L+325		09/29/2017.	Redemption 100.0000		2,500	2,500	2,425	2,425	0	75	0	75	0	2,500	0	0	0	12	07/25/2021.	4FE
000000 00 0	MGM RESORTS INTERNATIONAL 04/25		09/29/2017.	Various		14,780	14,780	14,817	14,816	0	(36)	0	(36)	0	14,780	0	0	0	149	04/25/2023.	3FE
000000 00 0	GLOBAL PAYMENTS INC. GLOBAL PAYMENTS INC		09/30/2017.	Various		3,032,853	3,025,290	3,028,381	3,028,309	0	64	0	64	0	3,028,373	0	4,480	4,480	27,763	04/22/2023.	3FE

SCHEDULE D - PART 4

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

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
000000 00 0	DIEBOLD INC 11/06/23		09/29/2017.	Redemption 100.0000		8,545	8,545	8,560	8,560	0	(16)	0	(16)	0	8,545	0	0	0	82	11/06/2023.	3FE
000000 00 0	AMC ENTERTAINMENT HOLDINGS INC.		07/17/2017.	Redemption 100.0000		5,000	5,000	5,029	5,028	0	(28)	0	(28)	0	5,000	0	0	0	15	12/15/2023.	3FE
000000 00 0	AXALTA COATING SYSTEMS US HOLD TL L+200		09/29/2017.	Redemption 100.0000		2,500	2,500	2,497	0	0	3	0	3	0	2,500	0	0	0	21	06/30/2024.	3FE
000000 00 0	TKC HOLDINGS 02/01/23		09/29/2017.	Redemption 100.0000		2,250	2,250	2,250	0	0	0	0	0	0	2,250	0	0	0	25	02/01/2023.	4FE
000000 00 0	MULTIPLAN INC.		09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	4,414	06/07/2023.	4FE
000000 00 0	MULTIPLAN INC 06/07/23		07/31/2017.	Various		910,358	909,222	911,116	911,098	0	1	0	1	0	911,099	0	(741)	(741)	838	06/07/2023.	4FE
000000 00 0	US ANESTHESIA PARTNERS INC TL L+325		09/29/2017.	Redemption 100.0000		5,000	5,000	4,988	0	0	13	0	13	0	5,000	0	0	0	57	06/16/2024.	4FE
000000 00 0	DHX MEDIA LTD TL L+375 12/22/23	A	09/29/2017.	Redemption 100.0000		2,500	2,500	2,488	0	0	13	0	13	0	2,500	0	0	0	29	12/22/2023.	4FE
000000 00 0	LIVE NATION ENTERTAINMENT INC 1		09/29/2017.	Redemption 100.0000		5,869	5,869	5,883	0	0	(14)	0	(14)	0	5,869	0	0	0	50	10/27/2023.	3FE
000000 00 0	INCEPTION MERGER SUB INC 11/03/		09/29/2017.	Redemption 100.0000		12,469	12,469	12,487	0	0	(18)	0	(18)	0	12,469	0	0	0	62	11/03/2023.	3FE
000000 00 0	PRIME SECURITY SERVICES BORROW.		09/29/2017.	Redemption 100.0000		19,907	19,907	19,913	0	0	(7)	0	(7)	0	19,907	0	0	0	202	05/02/2022.	3FE
000000 00 0	CONSTELLATION BRANDS CANADA IN.		09/29/2017.	Redemption 100.0000		2,500	2,500	2,528	0	0	(28)	0	(28)	0	2,500	0	0	0	20	12/16/2023.	3FE
000000 00 0	PQ CORP PQ CORP 11/04/22		09/29/2017.	Redemption 100.0000		4,975	4,975	5,005	0	0	(30)	0	(30)	0	4,975	0	0	0	33	11/04/2022.	4FE
000000 00 0	LONE STAR FUNDS LONE STAR FUNDS		09/29/2017.	Redemption 100.0000		1,046,507	1,046,507	1,046,507	0	0	0	0	0	0	1,046,507	0	0	0	2,194	08/04/2018.	1Z
000000 00 0	LONE STAR FUNDS LONE STAR FUNDS		09/25/2017.	Redemption 100.0000		674,400	674,400	674,400	0	0	0	0	0	0	674,400	0	0	0	1,522	08/04/2018.	1Z
000000 00 0	GCI INC 02/02/22		09/29/2017.	Redemption 100.0000		9,926	9,926	9,950	0	0	(25)	0	(25)	0	9,926	0	0	0	44	02/02/2022.	3FE
000000 00 0	LIMETREE BAY TERMINALS LLC 02/1		09/28/2017.	Redemption 100.0000		5,000	5,000	5,038	0	0	(38)	0	(38)	0	5,000	0	0	0	32	02/15/2024.	3FE
000000 00 0	KRATON POLYMERS LLC 01/06/22.		09/29/2017.	Redemption 100.0000		75,640	75,640	76,258	0	0	(619)	0	(619)	0	75,640	0	0	0	392	01/06/2022.	3FE
000000 00 0	EQUINIX INC TL B 01/08/23		09/29/2017.	Redemption 100.0000		3,977	3,977	3,977	0	0	0	0	0	0	3,977	0	0	0	16	01/08/2023.	2FE
000000 00 0	VISTRA OPERATIONS COMPANY LLC TLB2 L+275		09/29/2017.	Redemption 100.0000		2,500	2,500	2,505	0	0	(5)	0	(5)	0	2,500	0	0	0	10	12/14/2023.	3FE
000000 00 0	TPF II LP 10/02/23		09/29/2017.	Redemption 100.0000		30,199	30,199	30,289	0	0	(91)	0	(91)	0	30,199	0	0	0	132	10/02/2023.	4FE
000000 00 0	RUSSELL INVESTMENTS COMPANY PL TL-B	D	09/29/2017.	Redemption 100.0000		45,000	45,000	45,394	0	0	(394)	0	(394)	0	45,000	0	0	0	247	06/01/2023.	3FE
000000 00 0	SABRE GLBL INC 02/22/24		09/29/2017.	Redemption 100.0000		12,349	12,349	12,373	0	0	(24)	0	(24)	0	12,349	0	0	0	44	02/22/2024.	3Z
C3602D AP 9	GARDA WORLD SECURITY CORP 05/03	A	07/31/2017.	Redemption 100.0000		4,282	4,282	4,240	4,240	0	43	0	43	0	4,282	0	0	0	28	05/03/2024.	4FE
C7052B AD 6	09/23/23	A	09/29/2017.	Redemption 100.0000		17,500	17,500	17,413	17,430	0	70	0	70	0	17,500	0	0	0	205	09/23/2023.	3FE
C9413P AU 7	VALEANT PHARMACEUTICALS INTERN.		07/03/2017.	Redemption 100.0000		1,087,283	1,087,283	1,088,016	1,088,495	0	(1,212)	0	(1,212)	0	1,087,283	0	0	0	0	03/13/2022.	3FE
C9579B AC 8	VERESEN MIDSTREAM LP 03/31/22	A	07/11/2017.	Various		1,503,654	1,496,174	1,481,351	1,482,044	0	926	0	926	0	1,482,970	0	20,684	20,684	2,644	03/31/2022.	3FE
C9579B AC 8	VERESEN MIDSTREAM LP 03/31/22	A	09/29/2017.	Various		13,857	13,857	13,446	13,747	0	109	0	109	0	13,857	0	0	0	192	03/31/2022.	3FE
D2265# AA 6	KIRK BEAUTY ZERO GMBH KIRK BEAUTY ZERO G	B	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	1,154	08/13/2022.	4FE
D2265* AA 0	KIRK BEAUTY ZERO GMBH KIRK BEAUTY ZERO G	B	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	1,379	08/13/2022.	4FE
D3421* AA 9	SQUARE HOLDING GERMANY GMBH.	B	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	34,482	02/28/2024.	4FE
D3421* AA 9	SQUARE HOLDING GERMANY GMBH 02/	B	08/30/2017.	Various		4,346,962	4,314,603	3,828,256	3,828,551	0	335	0	335	0	4,293,736	464,850	53,226	518,076	0	02/28/2024.	4FE

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D5472# AD 2	MOLKEREI ALOIS MUELLER 2.730% 07/17/17	D	07/17/2017.	Maturity		14,500,000	14,500,000	14,500,000	14,500,000	0	0	0	0	0	14,500,000	0	0	0	395,850	07/17/2017.	2
D5963# AA 4	KIRK BEAUTY ZERO GMBH KIRK BEAUTY ZERO G	B	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	4,202	08/13/2022.	4FE
D5963# AB 2	KIRK BEAUTY ZERO GMBH KIRK BEAUTY ZERO G	B	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	1,507	08/13/2022.	4FE
F4592# AA 4	KIRK BEAUTY ZERO GMBH KIRK BEAUTY ZERO G	B	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	957	08/13/2022.	4FE
F5309# AB 3	IPSOS 4.460% 09/28/17	D	09/28/2017.	Maturity		47,000,000	47,000,000	47,852,018	47,164,000	0	(164,000)	0	(164,000)	0	47,000,000	0	0	0	2,096,200	09/28/2017.	3
F5837P AE 6	LOXAM SAS 4.875% 07/23/21	B	08/08/2017.	Call 102.4380		3,083,937	3,010,541	3,465,186	2,705,434	0	84,481	0	84,481	759,753	3,083,937	(465,731)	0	(465,731)	90,911	07/23/2021.	3FE
F6549# AA 3	KIRK BEAUTY ZERO GMBH KIRK BEAUTY ZERO G	B	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	292	08/13/2022.	4FE
G1069# AA 3	BESTWAY UK HOLDCO LTD	B	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	921	10/01/2021.	3FE
G1069# AA 3	BESTWAY UK HOLDCO LTD 10/01/21	B	09/25/2017.	Various		719,907	719,907	744,953	744,275	0	843	0	843	0	719,907	(25,212)	0	(25,212)	6,158	10/01/2021.	3FE
G1069# AB 1	BESTWAY UK HOLDCO LTD	B	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	753	10/06/2020.	3FE
G1069# AB 1	BESTWAY UK HOLDCO LTD 10/06/20	B	09/25/2017.	Various		879,336	879,336	849,631	847,115	0	1,454	0	1,454	0	879,336	30,768	0	30,768	7,498	10/06/2020.	3FE
G2956# AA 7	Dyson James 4.090% 08/26/17	D	08/26/2017.	Maturity		38,000,000	38,000,000	38,994,848	38,140,401	0	(140,401)	0	(140,401)	0	38,000,000	0	0	0	1,567,152	08/26/2017.	1
G45669 CM 1	HOLMES MASTER ISSUER PLC HMI_1 3.054%	D	08/31/2017.	LLOYDS SECURITIES		21,380,625	21,000,000	22,066,800	21,638,116	0	(55,990)	0	(55,990)	0	21,582,126	0	(201,501)	(201,501)	530,109	10/15/2054.	1FE
G4986* AA 1	JIB GROUP LTD 5.020% 09/30/17	D	09/30/2017.	Maturity		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	150,600	09/30/2017.	2
G4986* AA 1	JIB GROUP LTD 5.020% 09/30/17	D	09/30/2017.	Maturity		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	602,400	09/30/2017.	2
K7017# AA 8	MERIDIAN SPIRIT APS 4.110% 8/1/2030 4.	C	09/30/2017.	Redemption 100.0000		47,826	47,826	47,826	47,826	0	0	0	0	0	47,826	0	0	0	982	08/01/2030.	2
L0421# AB 0	AURIS LUXEMBOURG III SARL	D	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	13,592	01/15/2022.	4FE
L0421# AB 0	AURIS LUXEMBOURG III SARL 01/15	D	08/11/2017.	Various		984,882	977,550	953,394	970,400	0	(16,905)	0	(16,905)	0	953,494	0	31,388	31,388	1,576	01/15/2022.	4FE
L0426@ AA 9	AWAS FINANCE LUXEMBOURG 2012	C	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	9,035	07/16/2018.	3FE
L0426@ AA 9	AWAS FINANCE LUXEMBOURG 2012 07	C	09/08/2017.	Various		182,695	182,695	181,325	182,364	0	330	0	330	0	182,695	0	0	0	1,682	07/16/2018.	3FE
L5827# AA 1	KIWI HOLDING IV SARL	B	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	4,103	04/28/2023.	4FE
L5827# AA 1	KIWI HOLDING IV SARL 04/28/23	B	07/27/2017.	Various		1,516,580	1,516,580	1,421,662	1,427,878	0	45,347	0	45,347	0	1,516,580	43,355	0	43,355	11,091	04/28/2023.	4FE
L5827# AA 1	KIWI HOLDING IV SARL 04/28/23	B	07/27/2017.	Various		1,808,230	1,808,230	1,695,059	1,702,470	0	54,068	0	54,068	216,400	1,808,230	51,693	0	51,693	13,224	04/28/2023.	4FE
L6232U AF 4	MALLINCKRODT INTERNATIONAL FIN	D	09/29/2017.	Redemption 100.0000		13,716	13,716	13,706	11,247	0	9	0	9	0	13,716	0	0	0	148	09/04/2024.	3FE
L8038* AA 4	SBM BALEIA AZUL SARL 5.500% 09/15/27	D	09/15/2017.	Redemption 100.0000		47,100	47,100	47,100	47,100	0	0	0	0	0	47,100	0	0	0	648	09/15/2027.	2FE
N1603L AB 3	BRIGHT BIDCO BV TL L+450 03/17/	D	09/29/2017.	Redemption 100.0000		2,500	2,500	2,488	0	0	13	0	13	0	2,500	0	0	0	32	03/17/2024.	4FE
N2736# AA 6	KIRK BEAUTY ZERO GMBH KIRK BEAUTY ZERO G	B	09/30/2017.	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	607	08/13/2022.	4FE
N3386# AM 1	FUGRO NV 5.050% 08/17/18	D	08/18/2017.	Various		1,268,272	1,268,272	1,268,272	1,268,272	0	0	0	0	0	1,268,272	0	0	0	32,202	08/17/2018.	3
N3386# AN 9	FUGRO NV 5.780% 08/17/21	D	08/18/2017.	Various		1,521,926	1,521,926	1,521,926	1,521,926	0	0	0	0	0	1,521,926	0	0	0	44,228	08/17/2021.	3
N4434* AH 6	IKEA CAPITAL BV 4.290% 08/14/24	D	07/31/2017.	Various		4,017,857	4,017,857	4,017,857	4,017,857	0	0	0	0	0	4,017,857	0	0	0	79,959	08/14/2024.	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)
N8879# AC 6	TRONOX PIGMENTS NETHERLANDS BV	C	09/30/2017.	Various		1,483,726	1,483,726	1,483,914	1,490,808	0	(7,084)	0	(7,084)	0	1,483,726	0	0	0	34,071	03/19/2020.	4FE
P7077@ AF 1	Nassau Air Dev 7.000% 11/30/33	D	09/30/2017.	Redemption 100.0000		285,000	285,000	285,000	285,000	0	0	0	0	0	285,000	0	0	0	9,976	11/30/2033.	2FE
P7077@ AH 7	Nassau Air Dev 6.340% 03/30/35	D	09/30/2017.	Redemption 100.0000		42,500	42,500	42,500	42,500	0	0	0	0	0	42,500	0	0	0	1,347	03/30/2035.	2FE
P7077@ AK 0	Nassau Air Dev 6.440% 06/30/35	D	09/30/2017.	Redemption 100.0000		47,500	47,500	47,500	47,500	0	0	0	0	0	47,500	0	0	0	1,530	06/30/2035.	2FE
PP1T1F YI 4	PLENARY HEALTH NORTH BAY FINCO 5.182%	..	09/13/2017.	Redemption 100.0000		45,467	45,467	48,747	48,609	0	(3,549)	0	(3,549)	0	45,467	408	0	408	401	03/13/2040.	2FE
Q3383# AB 5	ECHO ENTERTAINMENT FINANCE LTD ECHO ENTE	D	08/17/2017.	ISSUING COMPANY		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	97,994	06/15/2021.	2FE
Q3383# AB 5	ECHO ENTERTAINMENT FINANCE LTD ECHO ENTE	D	08/17/2017.	ISSUING COMPANY		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	705,244	06/15/2021.	2FE
Q5516* AB 4	CIMIC FINANCE USA PTY LTD 5.220% 07/21	D	07/21/2017.	Maturity		6,000,000	6,000,000	6,176,718	6,013,259	0	(13,259)	0	(13,259)	0	6,000,000	0	0	0	313,200	07/21/2017.	2
3899999.	Total - Bonds - Industrial and Miscellaneous					1,819,319,082	1,834,811,110	1,806,290,271	1,731,547,189	0	11,178,751	0	11,178,751	987,538	1,806,641,057	437,928	12,240,095	12,678,024	53,472,168	XXX	XXX
Bonds - Hybrid Securities																					
98372P AJ 7	XL GROUP PLC 3.761% 12/31/49	D	07/08/2017.	DIRECT		8,370,000	9,000,000	7,605,000	7,605,000	0	0	0	0	0	7,605,000	0	765,000	765,000	367,531	12/31/2049.	2FE
R49235 CE 3	NORDEA BK NORGE ASA 1.620% 11/29/49	D	07/28/2017.	Various		6,791,250	8,250,000	7,187,492	7,187,492	0	0	0	0	0	7,187,492	0	(396,242)	(396,242)	88,099	11/29/2049.	1
4899999.	Total - Bonds - Hybrid Securities					15,161,250	17,250,000	14,792,492	14,792,492	0	0	0	0	0	14,792,492	0	368,758	368,758	455,630	XXX	XXX
Bonds - SVO Identified Funds																					
464287 22 6	iShares Core Total U.S. Bond m ISHARES L	..	09/18/2017.	US PHASE 1 GENERAL		315,397	0	287,354	287,354	0	0	0	0	0	287,354	0	28,043	28,043	5,208		1
8199999.	Total - Bonds - SVO Identified Funds					315,397	0	287,354	287,354	0	0	0	0	0	287,354	0	28,043	28,043	5,208	XXX	XXX
8399997.	Total - Bonds - Part 4					4,817,269,753	4,819,674,872	4,803,671,124	2,270,301,448	0	7,057,108	0	7,057,108	987,538	4,800,022,025	437,928	16,809,799	17,247,728	73,799,728	XXX	XXX
8399999.	Total - Bonds					4,817,269,753	4,819,674,872	4,803,671,124	2,270,301,448	0	7,057,108	0	7,057,108	987,538	4,800,022,025	437,928	16,809,799	17,247,728	73,799,728	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
49427F 80 1	KILROY REALTY CORP	..	08/15/2017.	Call 25.0000	128,000.000	3,200,000	0.00	3,098,880	3,098,880	0	0	0	0	0	3,098,880	0	101,120	101,120	153,000	XXX	P3LFE
902973 79 1	US BANCORP	..	09/25/2017.	Brighthouse Reinsurance BR4	860,000.000	22,420,200	0.00	19,866,000	19,866,000	0	0	0	0	0	19,866,000	0	2,554,200	2,554,200	830,450	XXX	P1LFE
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					25,620,200	XXX	22,964,880	22,964,880	0	0	0	0	0	22,964,880	0	2,655,320	2,655,320	983,450	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					25,620,200	XXX	22,964,880	22,964,880	0	0	0	0	0	22,964,880	0	2,655,320	2,655,320	983,450	XXX	XXX
8999999.	Total - Preferred Stocks					25,620,200	XXX	22,964,880	22,964,880	0	0	0	0	0	22,964,880	0	2,655,320	2,655,320	983,450	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
31340# 11 8	FEDERAL HOME LOAN BANK OF DES	..	08/22/2017.	ISSUING COMPANY	20,000.000	2,000,000	XXX	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	52,308	XXX	V
464287 64 8	ISHARES RUSSELL 2000 GROWTH FU ISHARES R	..	09/18/2017.	US PHASE 1 GENERAL	2,880.000	494,424	XXX	163,440	443,347	(279,907)	0	0	(279,907)	0	163,440	0	330,984	330,984	2,028	XXX	L
78660* 10 7	THYSSENKRUPP SAFWAY INC MZ	..	07/31/2017.	CONTINENTAL BANK	550.000	186,358	XXX	2	2	0	0	0	0	0	2	0	186,356	186,356	0	XXX	U
828621 10 2	SIMETCO INC	..	08/22/2017.	JP MORGAN CHASE BANK		0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	A
90138F 10 2	TWILIO INC	..	08/11/2017.	MERRILL LYNCH PIERCE FENNER &	18,879.000	566,796	XXX	623,007	0	0	0	0	0	0	623,007	0	(56,211)	(56,211)	0	XXX	L
94419L 10 1	WAYFAIR INC	..	08/30/2017.	MERRILL LYNCH PIERCE FENNER &	4,152.000	283,964	XXX	294,169	0	0	0	0	0	0	294,169	0	(10,205)	(10,205)	0	XXX	L
98936J 10 1	ZENDESK INC	..	07/11/2017.	MERRILL LYNCH PIERCE FENNER &		0	XXX	0	0	(2,595)	0	0	(2,595)	0	0	0	0	0	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 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)
9099999.	Total - Common Stocks - Industrial and Miscellaneous					3,531,542	XXX	3,080,618	2,443,349	(282,502)	0	0	(282,502)	0	3,080,618	0	450,924	450,924	54,336	XXX	XXX
Common Stocks - Mutual Funds																					
413838 10 3	OAKMARK FUND OAKMARK FUND-CLASS I	..	09/15/2017.	US PHASE 1 GENERAL	34,842.131	2,825,000	XXX	867,569	2,525,358	(1,657,789)	0	0	(1,657,789)	0	867,569	0	1,957,431	1,957,431	0	XXX	U
413838 20 2	OAKMARK INTERNATIONAL FUND Oakmark Inter	..	09/15/2017.	US PHASE 1 GENERAL	5,377.856	153,000	XXX	70,289	122,077	(51,789)	0	0	(51,789)	0	70,289	0	82,711	82,711	0	XXX	U
464287 46 5	ISHARES MSCI EAFE INDEX FUND	..	09/18/2017.	US PHASE 1 GENERAL	2,300.000	155,986	XXX	105,915	132,779	(26,864)	0	0	(26,864)	0	105,915	0	50,071	50,071	2,442	XXX	L
78462F 10 3	SPDR S&P 500 ETF TRUST	..	09/18/2017.	US PHASE 1 GENERAL	4,510.000	1,127,325	XXX	392,641	1,008,120	(615,480)	0	0	(615,480)	0	392,641	0	734,684	734,684	11,125	XXX	L
9299999.	Total - Common Stocks - Mutual Funds					4,261,311	XXX	1,436,414	3,788,334	(2,351,922)	0	0	(2,351,922)	0	1,436,414	0	2,824,897	2,824,897	13,567	XXX	XXX
9799997.	Total - Common Stocks - Part 4					7,792,853	XXX	4,517,032	6,231,683	(2,634,424)	0	0	(2,634,424)	0	4,517,032	0	3,275,821	3,275,821	67,903	XXX	XXX
9799999.	Total - Common Stocks					7,792,853	XXX	4,517,032	6,231,683	(2,634,424)	0	0	(2,634,424)	0	4,517,032	0	3,275,821	3,275,821	67,903	XXX	XXX
9899999.	Total - Preferred and Common Stocks					33,413,053	XXX	27,481,912	29,196,563	(2,634,424)	0	0	(2,634,424)	0	27,481,912	0	5,931,141	5,931,141	1,051,353	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					4,850,682,806	XXX	4,831,153,036	2,299,498,011	(2,634,424)	7,057,108	0	4,422,684	987,538	4,827,503,937	437,928	22,740,940	23,178,869	74,851,081	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268346	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2015	01/10/2020	..450,000	64,078,041	..16,750.0000	-	-	-	5,850,890	...	5,850,890	1,793,258	-	-	0	-		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	-	-	-	2,086,274	...	2,086,274	698,855	-	-	0	-		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	-	-	-	3,311,550	...	3,311,550	1,079,746	-	-	0	-		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	-	-	-	5,299,385	...	5,299,385	1,704,934	-	-	0	-		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	-	-	44,690,921	...	44,690,921	..10,602,963	-	-	0	-		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	-	-	42,731,198	...	42,731,198	..10,304,013	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-127023	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/16/2011	03/16/2021	79,315	99,999,999	....1,260.8000	26,700,000	-	-	96,055,238	...	96,055,238	..20,026,811	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-176028	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/14/2012	09/16/2022	51,030	75,001,343	....1,469.7500	-	-	-	35,254,593	...	35,254,593	..10,107,752	-	-	0	-		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	-	-	26,633,865	...	26,633,865	5,074,654	-	-	0	-		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	-	-	49,462,457	...	49,462,457	9,424,274	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-190437	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/12/2013	02/13/2023	16,444	24,999,320	....1,520.2700	5,227,383	-	-	16,566,504	...	16,566,504	3,156,772	-	-	0	-		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	-	-	24,025,105	...	24,025,105	7,287,806	-	-	0	-		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	-	-	24,620,530	...	24,620,530	7,372,476	-	-	0	-		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	-	-	-	14,373,138	...	14,373,138	8,464,830	-	-	0	-		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	-	-	8,755,631	...	8,755,631	2,289,317	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-330741-2	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/23/2016	08/24/2020	22,810	50,000,000	....2,192.0500	-	-	-	4,241,925	...	4,241,925	3,143,742	-	-	0	-		0001
Swaption - 7 year; Underlying Swap Terms - 7/09/2018 - 7/09/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2011-ISOP-134289	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	07/05/2011	07/05/2018	-	..250,000,000	..........0.0504	-	-	-	37,610,990	...	37,610,990	4,528,272	-	-	0	-		0002
Swaption - 7 year; Underlying Swap Terms - 7/25/2018 - 7/25/2028 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2011-ISOP-135840	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2011	07/23/2018	-	..300,000,000	..........0.0321	-	-	-	28,145,836	...	28,145,836	820,097	-	-	0	-		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 NA E57ODZWZ7FF32TWEFA76	07/01/2014	01/03/2018	-	1,000,000,000	..........0.0201	7,475,000	-	-	2,704,538	...	2,704,538	...(8,252,746)	-	-	0	-		0002
Swaption - 3 year; Underlying Swap Terms - 10/19/2017 - 10/19/2027 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2014-ISOP-256462-1	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/17/2014	10/17/2017	-	..500,000,000	..........0.0175	5,625,000	-	-	13,072	...	13,072	...(2,327,401)	-	-	0	-		0002

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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	-	-	13,072		13,072	(2,327,401)	-	-	0	-		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	-	-	12,620		12,620	(1,168,482)	-	-	0	-		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	The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	10/20/2014	10/20/2017	-	250,000,000	0.0175	2,822,500	-	-	12,620		12,620	(1,168,482)	-	-	0	-		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	-	-	25,239		25,239	(2,336,964)	-	-	0	-		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	-	-	43,009		43,009	(2,351,836)	-	-	0	-		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	-	-	12,903		12,903	(705,551)	-	-	0	-		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	-	-	443,758		443,758	(2,582,063)	-	-	0	-		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	-	-	443,758		443,758	(2,582,063)	-	-	0	-		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	-	-	88,752		88,752	(516,413)	-	-	0	-		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	-	-	443,758		443,758	(2,582,063)	-	-	0	-		0002
Swaption - 1 year; Underlying Swap Terms - 4/23/2018 - 4/23/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-358984	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	04/19/2017	04/19/2018	-	500,000,000	0.0197	-	9,475,000	-	2,281,083		2,281,083	(7,193,917)	-	-	0	-		0002
Swaption - 1 year; Underlying Swap Terms - 4/23/2018 - 4/23/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-358991	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	04/19/2017	04/19/2018	-	1,000,000,000	0.0147	-	6,325,000	-	480,834		480,834	(5,844,166)	-	-	0	-		0002
Swaption - 1 year; Underlying Swap Terms - 4/26/2018 - 4/26/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-359447	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/24/2017	04/24/2018	-	500,000,000	0.0203	-	9,225,000	-	2,954,549		2,954,549	(6,270,451)	-	-	0	-		0002
Swaption - 1 year; Underlying Swap Terms - 4/26/2018 - 4/26/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-359448	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/24/2017	04/24/2018	-	1,000,000,000	0.0153	-	6,050,000	-	715,200		715,200	(5,334,800)	-	-	0	-		0002
Swaption - 1 year; Underlying Swap Terms - 4/27/2018 - 4/27/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-359514	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	04/25/2017	04/25/2018	-	1,000,000,000	0.0158	-	6,200,000	-	936,165		936,165	(5,263,835)	-	-	0	-		0002

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Swaption - 1 year; Underlying Swap Terms - 4/27/2018 - 4/27/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-359515	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	04/25/2017	04/25/2018	-	1,000,000,000	0.0158	-	6,200,000	-	925,480		925,480	(5,274,520)	-	-	0	-		0002
Swaption - 1 year; Underlying Swap Terms - 4/27/2018 - 4/27/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-359516	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	04/25/2017	04/25/2018	-	500,000,000	0.0208	-	9,225,000	-	3,589,279		3,589,279	(5,635,721)	-	-	0	-		0002
Swaption - 1 year; Underlying Swap Terms - 4/27/2018 - 4/27/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-359529	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	04/25/2017	04/25/2018	-	500,000,000	0.0208	-	9,225,000	-	3,622,120		3,622,120	(5,602,880)	-	-	0	-		0002
Swaption - 1 year; Underlying Swap Terms - 5/22/2018 - 5/22/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-361524	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	05/18/2017	05/18/2018	-	2,000,000,000	0.0145	-	12,700,000	-	1,415,012		1,415,012	(11,284,988)	-	-	0	-		0002
Swaption - 1 year; Underlying Swap Terms - 5/22/2018 - 5/22/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-361526	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	05/18/2017	05/18/2018	-	2,000,000,000	0.0194	-	36,800,000	-	10,250,673		10,250,673	(26,549,327)	-	-	0	-		0002
Swaption - 1 year; Underlying Swap Terms - 5/22/2018 - 5/22/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-361580	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2017	05/18/2018	-	2,000,000,000	0.0146	-	11,800,000	-	1,478,343		1,478,343	(10,321,657)	-	-	0	-		0002
Swaption - 1 year; Underlying Swap Terms - 8/09/2018 - 8/09/2048 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-371349	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/07/2017	08/07/2018	-	475,000,000	0.0206	-	9,167,500	-	6,662,573		6,662,573	(2,504,927)	-	-	0	-		0003
Swaption - 2 year; Underlying Swap Terms - 8/09/2019 - 8/09/2049 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-371353	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/07/2017	08/07/2019	-	205,000,000	0.0209	-	8,384,500	-	7,332,088		7,332,088	(1,052,412)	-	-	0	-		0003
Swaption - 5 year; Underlying Swap Terms - 8/10/2022 - 8/10/2052 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-371438	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/08/2017	08/08/2022	-	445,000,000	0.0219	-	35,555,500	-	35,952,580		35,952,580	397,080	-	-	0	-		0003
Swaption - 3 year; Underlying Swap Terms - 8/12/2020 - 8/12/2050 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-371656	Asset Portfolio	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2017	08/10/2020	-	400,000,000	0.0210	-	23,580,000	-	21,004,272		21,004,272	(2,575,728)	-	-	0	-		0003
Swaption - 4 year; Underlying Swap Terms - 8/12/2021 - 8/12/2051 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-371751	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/10/2017	08/10/2021	-	200,000,000	0.0212	-	14,400,000	-	13,239,243		13,239,243	(1,160,757)	-	-	0	-		0003
Swaption - 1 year; Underlying Swap Terms - 8/17/2018 - 8/17/2048 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372121	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/15/2017	08/15/2018	-	150,000,000	0.0205	-	-	-	(891,226)		(891,226)	(891,226)	-	-	0	-		0003
Swaption - 4 year; Underlying Swap Terms - 8/18/2021 - 8/18/2051 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372124	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/15/2017	08/16/2021	-	150,000,000	0.0214	-	-	-	(536,040)		(536,040)	(536,040)	-	-	0	-		0003
Swaption - 1 year; Underlying Swap Terms - 8/20/2018 - 8/20/2048 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372246	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/16/2017	08/16/2018	-	250,000,000	0.0205	-	-	-	(1,384,415)		(1,384,415)	(1,384,415)	-	-	0	-		0003
Swaption - 2 year; Underlying Swap Terms - 8/20/2019 - 8/20/2049 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372269	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/16/2017	08/16/2019	-	150,000,000	0.0209	-	-	-	(826,107)		(826,107)	(826,107)	-	-	0	-		0003

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Swaption - 1 year; Underlying Swap Terms - 8/14/2018 - 8/14/2048 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372593	Asset Portfolio	D 1	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2017	08/10/2018	-	300,000,000	0.0197	-	-	-	(2,495,750)		(2,495,750)	(2,495,750)	-	-	0	-		0003
Swaption - 3 year; Underlying Swap Terms - 8/26/2020 - 8/26/2050 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372697	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/22/2017	08/24/2020	-	200,000,000	0.0205	-	-	-	(1,806,629)		(1,806,629)	(1,806,629)	-	-	0	-		0003
Swaption - 1 year; Underlying Swap Terms - 8/16/2018 - 8/16/2048 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372700	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	08/22/2017	08/14/2018	-	225,000,000	0.0198	-	-	-	(1,749,981)		(1,749,981)	(1,749,981)	-	-	0	-		0003
Swaption - 5 year; Underlying Swap Terms - 8/25/2022 - 8/25/2052 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372813	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/23/2017	08/23/2022	-	155,000,000	0.0205	-	-	-	(1,578,001)		(1,578,001)	(1,578,001)	-	-	0	-		0003
Swaption - 4 year; Underlying Swap Terms - 8/25/2021 - 8/25/2051 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372814	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/23/2017	08/23/2021	-	250,000,000	0.0204	-	-	-	(2,771,838)		(2,771,838)	(2,771,838)	-	-	0	-		0003
Swaption - 2 year; Underlying Swap Terms - 8/29/2019 - 8/29/2049 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-372943	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	08/24/2017	08/27/2019	-	245,000,000	0.0199	-	-	-	(2,780,410)		(2,780,410)	(2,780,410)	-	-	0	-		0003
Swaption - 1 year; Underlying Swap Terms - 9/04/2018 - 9/04/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-373774	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/31/2017	08/31/2018	-	1,000,000,000	0.0154	-	-	-	(3,867,217)		(3,867,217)	(3,867,217)	-	-	0	-		0002
Swaption - 1 year; Underlying Swap Terms - 9/06/2018 - 9/06/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-373855	Variable Annuities	Exh 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	09/01/2017	09/04/2018	-	500,000,000	0.0158	-	-	-	(1,673,724)		(1,673,724)	(1,673,724)	-	-	0	-		0002
Swaption - 1 year; Underlying Swap Terms - 9/07/2018 - 9/07/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-374022	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	09/05/2017	09/05/2018	-	500,000,000	0.0153	-	-	-	(1,903,923)		(1,903,923)	(1,903,923)	-	-	0	-		0002
Swaption - 1 year; Underlying Swap Terms - 9/10/2018 - 9/10/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-374215	Variable Annuities	Exh 5	Interest Rate	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	09/06/2017	09/06/2018	-	250,000,000	0.0154	-	-	-	(947,165)		(947,165)	(947,165)	-	-	0	-		0002
Swaption - 1 year; Underlying Swap Terms - 9/10/2018 - 9/10/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-374224	Variable Annuities	Exh 5	Interest Rate	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2017	09/06/2018	-	250,000,000	0.0154	-	-	-	(959,485)		(959,485)	(959,485)	-	-	0	-		0002
Swaption - 1 year; Underlying Swap Terms - 9/11/2018 - 9/11/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-374296	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/07/2017	09/07/2018	-	250,000,000	0.0152	-	-	-	(993,027)		(993,027)	(993,027)	-	-	0	-		0002
Swaption - 1 year; Underlying Swap Terms - 9/11/2018 - 9/11/2038 - Receive Fixed [Pay USD LIBOR 3M Floating] ; 2017-ISOP-374365	Variable Annuities	Exh 5	Interest Rate	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	09/07/2017	09/07/2018	-	250,000,000	0.0149	-	-	-	(1,098,311)		(1,098,311)	(1,098,311)	-	-	0	-		0002
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										170,662,435	214,312,500	0	558,549,371	XX	558,549,371	(50,757,150)	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	-	-	131,256		131,256	(3,650,115)	-	-	0	-		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 - 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	-	-	136,754		136,754	(7,278,641)	-	-	0	-		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	-	(1,751,910)		(1,751,910)	(7,970,339)	-	-	0	-		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	-	(128,663)		(128,663)	(4,070,520)	-	-	0	-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2010-EOPT-0067	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/10/2010	12/20/2019	29,024	90,796,846	2,584.1000	20,164,483	2,963,936	-	(2,436,405)		(2,436,405)	(5,647,155)	-	-	0	-		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	-	-	-	(39,248,347)		(39,248,347)	(19,504,496)	-	-	0	-		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	-	-	-	(19,001,443)		(19,001,443)	(17,874,592)	-	-	0	-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2016-EOPT-316500	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/12/2016	12/15/2023	13,703	45,502,000	2,919.0000	-	-	-	(5,599,442)		(5,599,442)	(3,783,559)	-	-	0	-		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	-	-	-	(12,860,918)		(12,860,918)	(8,446,049)	-	-	0	-		0001
Equity Option - DJ EURO 50 DEOTC E EI ; 2016-EOPT-319582	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	05/13/2016	05/13/2021	21,999	73,440,248	2,954.6300	-	-	-	(10,440,262)		(10,440,262)	(6,582,159)	-	-	0	-		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	-	-	-	(4,852,269)		(4,852,269)	(3,034,669)	-	-	0	-		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	-	-	4,857		4,857	(297,112)	-	-	0	-		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	-	-	69,400		69,400	(512,310)	-	-	0	-		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	-	-	52,726		52,726	(321,222)	-	-	0	-		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	-	-	8,198		8,198	(212,297)	-	-	0	-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303417-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2015	12/29/2017	319,688	42,393,793	132.6100	938,118	-	-	-		-	(129,859)	-	-	0	-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303418-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2015	12/31/2018	255,750	33,915,034	132.6100	1,265,683	-	-	62,491		62,491	(386,880)	-	-	0	-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303419-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2015	06/28/2019	149,484	20,826,145	139.3200	1,046,796	-	-	77,215		77,215	(412,951)	-	-	0	-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303420-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2015	09/30/2019	146,624	20,559,587	140.2200	1,221,458	-	-	129,499		129,499	(498,459)	-	-	0	-		0001
Equity Option - Equity Index Basket ; 2015-EHYB-303421-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/28/2015	12/31/2019	149,484	20,826,145	139.3200	1,230,961	-	-	151,711		151,711	(408,963)	-	-	0	-		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	-	-	(3,609,765)		(3,609,765)	(5,355,796)	-	-	0	-		0001
Equity Option - FTSE 100 FTSE-UKX ; 2009-EOPT-0098	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/22/2009	12/20/2019	9,624	82,866,245	5,195.5000	17,160,812	-	-	1,955,412		1,955,412	(2,595,589)	-	-	0	-		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 - 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	-	-	(3,388,804)		(3,388,804)	(2,653,199)	-	-	0	-		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	4,653,175	-	(7,062,198)		(7,062,198)	(8,689,649)	-	-	0	-		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	-	-	(5,366,363)		(5,366,363)	(7,801,336)	-	-	0	-		0001
Equity Option - FTSE-UKX ; 2011-EHYB-134815	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2011	07/12/2021	8,439	79,440,737	5,925.0000	14,394,853	-	-	10,963,452		10,963,452	(5,424,923)	-	-	0	-		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	-	-	-	(25,135,876)		(25,135,876)	(5,307,862)	-	-	0	-		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	-	-	-	(25,033,294)		(25,033,294)	(7,085,323)	-	-	0	-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-305257	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/15/2016	01/15/2018	16,189	25,000,000	1,544.2100	-	-	-	(3,277,005)		(3,277,005)	(1,289,973)	-	-	0	-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-306125	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/22/2016	01/22/2018	31,751	50,000,000	1,574.7500	-	-	-	(6,529,466)		(6,529,466)	(2,829,657)	-	-	0	-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-313456	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/17/2016	03/16/2018	15,119	25,000,000	1,653.5000	-	-	-	(2,949,713)		(2,949,713)	(1,792,749)	-	-	0	-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-313872	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/21/2016	03/21/2018	15,161	25,000,000	1,649.0000	-	-	-	(2,955,793)		(2,955,793)	(1,778,486)	-	-	0	-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-313899	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/21/2016	03/21/2018	15,133	25,000,000	1,652.0000	-	-	-	(2,953,308)		(2,953,308)	(1,790,665)	-	-	0	-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-316173	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/08/2016	04/06/2018	61,652	100,000,000	1,622.0000	-	-	-	(11,992,608)		(11,992,608)	(6,745,233)	-	-	0	-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-317131	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/19/2016	04/19/2018	146,092	250,000,000	1,711.2500	-	-	-	(28,003,439)		(28,003,439)	(20,610,160)	-	-	0	-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-320558	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/23/2016	05/23/2018	61,538	100,000,000	1,625.0000	-	-	-	(11,265,294)		(11,265,294)	(6,937,179)	-	-	0	-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-327268	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/19/2016	07/19/2018	30,506	50,000,000	1,639.0000	-	-	-	(5,286,175)		(5,286,175)	(3,631,926)	-	-	0	-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-330758	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/23/2016	08/23/2018	29,206	50,000,000	1,712.0000	-	-	-	(4,525,503)		(4,525,503)	(4,163,186)	-	-	0	-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-336880	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/11/2016	10/11/2021	29,833	50,000,000	1,676.0000	-	-	-	(4,839,878)		(4,839,878)	(3,993,767)	-	-	0	-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-339589	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/07/2016	11/06/2020	30,321	50,000,000	1,649.0000	-	-	-	(5,067,896)		(5,067,896)	(3,912,941)	-	-	0	-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2016-EOPT-341316	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/23/2016	11/22/2019	61,501	100,000,000	1,626.0000	-	-	-	(9,616,963)		(9,616,963)	(7,631,517)	-	-	0	-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-347104	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/18/2017	01/18/2019	58,258	100,000,000	1,716.5000	-	-	-	(6,985,288)		(6,985,288)	(6,985,288)	-	-	0	-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361563-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/18/2017	12/21/2018	134,052	225,000,000	1,678.4600	-	12,874,999	-	6,803,099		6,803,099	(6,071,901)	-	-	0	-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361567-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/18/2017	09/21/2018	134,052	212,500,067	1,585.2100	-	8,437,500	-	3,599,091		3,599,091	(4,838,409)	-	-	0	-		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 - MSCI EAFE INDEX USD OTC ; 2017-EOPT-363559-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/01/2017	09/21/2018	132,036	200,000,052	1,514.7400	-	6,000,000	-	2,616,368		2,616,368	(3,383,632)	-	-	0	-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-363564-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/01/2017	12/21/2018	132,036	200,000,052	1,514.7400	-	7,250,000	-	3,668,560		3,668,560	(3,581,440)	-	-	0	-		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	-	-	-	(6,072,765)		(6,072,765)	(162,322)	-	-	0	-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2009-EOPT-0100	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/23/2009	10/23/2019	443,000	49,809,495	10,338.0000	13,341,942	-	-	544,973		544,973	(1,079,147)	-	-	0	-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2010-EOPT-0054	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/13/2010	05/13/2020	441,288	50,318,554	10,560.0000	8,874,975	1,258,205	-	(2,941,812)		(2,941,812)	(1,373,616)	-	-	0	-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2012-EOPT-181071	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2012	09/20/2021	727,025	80,170,375	8,803.0000	-	-	-	(14,288,031)		(14,288,031)	(2,281,722)	-	-	0	-		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	-	-	-	(9,569,768)		(9,569,768)	(4,128,988)	-	-	0	-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268800-2	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/21/2015	01/10/2020	210,000	30,760,413	17,250.0000	-	-	-	(4,449,414)		(4,449,414)	(2,041,764)	-	-	0	-		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	-	-	-	(7,097,330)		(7,097,330)	(3,483,591)	-	-	0	-		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	-	-	-	(13,554,369)		(13,554,369)	(840,074)	-	-	0	-		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	-	-	-	(6,504,595)		(6,504,595)	(487,858)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2013-EOPT-190918	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2013	02/20/2018	27,000	25,000,920	925.9600	-	-	-	(6,263,377)		(6,263,377)	(582,442)	-	-	0	-		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	-	-	7,679,838		7,679,838	(4,856,527)	-	-	0	-		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	-	-	4,877,779		4,877,779	(6,290,838)	-	-	0	-		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	-	-	-	(9,823,139)		(9,823,139)	(3,005,838)	-	-	0	-		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	-	-	-	(9,324,041)		(9,324,041)	(3,016,453)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2014-EOPT-230106	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/10/2014	03/11/2024	25,121	30,000,000	1,194.2000	-	-	-	(4,011,773)		(4,011,773)	(1,606,620)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2014-EOPT-230138	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/10/2014	03/11/2024	16,736	19,999,998	1,195.0100	-	-	-	(2,680,745)		(2,680,745)	(1,071,307)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2014-EOPT-258676	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2014	10/31/2017	106,614	125,000,029	1,172.4500	-	-	-	(20,942,748)		(20,942,748)	(5,078,378)	-	-	0	-		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	-	-	3,589,361		3,589,361	(3,189,070)	-	-	0	-		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	5 Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
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	-	-	2,179,676	...	2,179,676	(1,920,741)	-	-	0	-		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	-	-	-	(19,181,566)	...	(19,181,566)	(9,877,353)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-287624	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	07/16/2015	07/16/2020	39,200	50,000,000	1,275.5000	-	-	-	(6,378,646)	...	(6,378,646)	(3,296,166)	-	-	0	-		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	-	-	-	(6,977,438)	...	(6,977,438)	(3,197,747)	-	-	0	-		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	-	-	-	(6,957,308)	...	(6,957,308)	(3,203,374)	-	-	0	-		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	-	-	-	(6,797,241)	...	(6,797,241)	(3,234,415)	-	-	0	-		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	-	-	-	(23,832,041)	...	(23,832,041)	(9,089,974)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2015-EOPT-295775	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/13/2015	10/11/2019	21,718	24,999,590	1,151.1000	-	-	-	(3,687,269)	...	(3,687,269)	(1,481,684)	-	-	0	-		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	-	-	8,451,071	...	8,451,071	(4,407,401)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-305120	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/14/2016	01/14/2019	48,707	50,000,000	1,026.5500	-	-	-	(7,723,373)	...	(7,723,373)	(2,186,475)	-	-	0	-		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	-	-	-	(2,893,313)	...	(2,893,313)	(984,314)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-316189	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/08/2016	04/08/2019	72,948	80,000,000	1,096.6700	-	-	-	(11,227,700)	...	(11,227,700)	(4,180,611)	-	-	0	-		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	-	-	-	(15,600,378)	...	(15,600,378)	(5,746,163)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-320559	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/23/2016	05/23/2019	44,845	50,000,001	1,114.9600	7,915,000	-	-	1,514,995	...	1,514,995	(2,649,923)	-	-	0	-		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	-	-	-	(20,096,547)	...	(20,096,547)	(9,235,437)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2016-EOPT-336902	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/11/2016	10/11/2021	24,486	30,000,000	1,225.2000	-	-	-	(3,418,250)	...	(3,418,250)	(1,866,022)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-353643	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	03/09/2017	06/15/2018	183,043	237,500,000	1,297.5100	-	17,337,500	-	5,184,523	...	5,184,523	(12,152,977)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-353645	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	03/09/2017	03/16/2018	183,043	237,500,000	1,297.5100	-	14,850,000	-	2,908,019	...	2,908,019	(11,941,982)	-	-	0	-		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	-	5,060,470	...	5,060,470	(13,803,981)	-	-	0	-		0001

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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	-	2,599,085		2,599,085	(12,940,925)	-	-	0	-		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	-	945,372		945,372	(8,404,628)	-	-	0	-		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	-	2,324,114		2,324,114	(10,039,886)	-	-	0	-		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	-	1,391,335		1,391,335	(9,746,164)	-	-	0	-		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	-	617,132		617,132	(3,612,868)	-	-	0	-		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	-	1,638,431		1,638,431	(6,431,572)	-	-	0	-		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	-	829,409		829,409	(3,202,591)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-355228	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/20/2017	03/21/2022	72,012	100,000,000	1,388.6500	-	-	-	(5,092,895)		(5,092,895)	(5,092,895)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-355229	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	03/20/2017	03/20/2020	72,012	100,000,000	1,388.6500	-	-	-	(4,907,301)		(4,907,301)	(4,907,301)	-	-	0	-		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	-	941,273		941,273	(6,458,739)	-	-	0	-		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	-	-	-	(2,466,484)		(2,466,484)	(2,466,484)	-	-	0	-		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	-	-	-	(7,886,840)		(7,886,840)	(7,886,840)	-	-	0	-		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	-	-	-	(7,230,730)		(7,230,730)	(7,230,730)	-	-	0	-		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	-	-	-	(4,452,818)		(4,452,818)	(4,452,818)	-	-	0	-		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	-	-	-	(2,291,806)		(2,291,806)	(2,291,806)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-357240	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	04/03/2017	04/03/2020	36,009	50,000,000	1,388.5500	-	-	-	(2,317,231)		(2,317,231)	(2,317,231)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-357246	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573...	04/03/2017	04/01/2022	36,009	50,000,000	1,388.5500	-	-	-	(2,502,216)		(2,502,216)	(2,502,216)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-357709	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653...	04/06/2017	04/06/2020	36,023	49,999,924	1,388.0000	-	-	-	(2,327,857)		(2,327,857)	(2,327,857)	-	-	0	-		0001

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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)
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361582-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/18/2017	09/21/2018	183,554	225,000,000	1,225.8000	-	13,075,000	-	5,373,585		5,373,585	(7,701,415)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361585-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/18/2017	12/21/2018	183,554	225,000,000	1,225.8000	-	15,025,000	-	7,050,001		7,050,001	(7,974,999)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361591-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/18/2017	09/21/2018	183,554	212,500,000	1,157.7000	-	9,875,000	-	3,806,649		3,806,649	(6,068,351)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361600-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/18/2017	12/21/2018	183,554	212,500,000	1,157.7000	-	11,625,000	-	5,193,418		5,193,418	(6,431,582)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361617-1	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	05/18/2017	09/21/2018	183,571	212,500,092	1,157.5900	-	10,125,000	-	3,804,844		3,804,844	(6,320,156)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361620-1	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	05/18/2017	12/21/2018	183,571	212,500,092	1,157.5900	-	11,825,000	-	5,191,285		5,191,285	(6,633,714)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361830-1	Variable Annuities	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	05/19/2017	12/21/2018	182,874	225,015,731	1,230.4400	-	15,065,177	-	7,167,875		7,167,875	(7,897,302)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-363535-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/01/2017	09/21/2018	363,245	400,000,001	1,101.1800	-	14,899,999	-	5,582,723		5,582,723	(9,317,276)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-363542-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/01/2017	12/21/2018	363,245	400,000,001	1,101.1800	-	18,040,001	-	7,873,198		7,873,198	(10,166,802)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2004-EOPT-1	Variable Annuities	Exh 5	Equity/Index	Zurich Capital Market Inc	549300S0R4CI3MOYI681	10/21/2004	08/10/2020	327,273	291,999,516	892.2200	18,777,573	-	-	955,894		955,894	(5,580,837)	-	-	0	-		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	-	-	292,029		292,029	(1,810,190)	-	-	0	-		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	-	-	97,343		97,343	(603,397)	-	-	0	-		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	-	-	277,620		277,620	(1,104,628)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2009-EOPT-0052	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	07/28/2009	07/29/2019	51,083	50,000,040	978.8000	11,075,009	-	-	94,553		94,553	(603,069)	-	-	0	-		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	-	-	(3,414,800)		(3,414,800)	(957,099)	-	-	0	-		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	-	-	(2,432,632)		(2,432,632)	(946,669)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2009-EOPT-0101	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	10/23/2009	10/23/2019	46,151	49,999,532	1,083.3900	9,585,510	-	-	(3,359,776)		(3,359,776)	(952,696)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0004	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	01/20/2010	01/17/2020	88,020	99,999,999	1,136.1000	14,973,000	2,139,000	-	(5,732,943)		(5,732,943)	(2,331,228)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0010	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/27/2010	01/27/2020	54,620	60,000,004	1,098.5000	9,219,000	1,317,000	-	(3,571,626)		(3,571,626)	(1,328,433)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0033	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/02/2010	03/02/2020	89,162	100,000,000	1,121.5500	15,225,378	2,175,054	-	(5,792,228)		(5,792,228)	(2,423,371)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0035	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	03/08/2010	03/09/2020	21,949	25,008,542	1,139.4000	3,569,532	594,922	-	(1,585,371)		(1,585,371)	(631,774)	-	-	0	-		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2010-EOPT-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	-	(3,190,111)	...	(3,190,111)	(1,263,937)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0037	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/09/2010	03/09/2020	87,447	100,000,017	1,143.5500	15,005,655	2,143,665	-	(5,641,079)	...	(5,641,079)	(2,536,623)	-	-	0	-		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	-	(2,815,887)	...	(2,815,887)	(1,287,793)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0062	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/27/2010	05/27/2020	45,733	49,999,998	1,093.3000	9,619,518	1,603,253	-	(4,359,084)	...	(4,359,084)	(1,315,548)	-	-	0	-		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	1,427,493	-	(3,724,259)	...	(3,724,259)	(1,515,324)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0066	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/04/2010	06/04/2020	92,545	99,999,500	1,080.5500	18,840,000	3,140,000	-	(8,539,293)	...	(8,539,293)	(2,602,213)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0068	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/15/2010	06/15/2020	67,751	75,000,357	1,107.0000	13,886,376	2,314,396	-	(6,225,804)	...	(6,225,804)	(2,062,699)	-	-	0	-		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	8,250,000	-	(22,224,276)	...	(22,224,276)	(7,077,853)	-	-	0	-		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	989,993	-	(2,669,011)	...	(2,669,011)	(845,624)	-	-	0	-		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	1,129,787	-	(3,019,470)	...	(3,019,470)	(1,021,831)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-0093	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868...	07/26/2010	07/27/2020	45,053	49,999,819	1,109.8000	9,750,000	1,625,000	-	(4,348,237)	...	(4,348,237)	(1,457,060)	-	-	0	-		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	1,262,800	-	(3,373,517)	...	(3,373,517)	(1,158,918)	-	-	0	-		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	3,100,000	-	(8,263,645)	...	(8,263,645)	(2,904,264)	-	-	0	-		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	1,551,000	-	(4,140,811)	...	(4,140,811)	(1,441,663)	-	-	0	-		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	1,545,000	-	(4,084,302)	...	(4,084,302)	(1,507,142)	-	-	0	-		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	-	862,625	...	862,625	(2,293,925)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-117865	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/18/2010	11/18/2020	83,385	99,999,461	1,199.2500	16,267,290	-	-	(9,307,303)	...	(9,307,303)	(3,622,646)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2010-EOPT-118816	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41...	12/02/2010	12/02/2020	40,930	50,000,088	1,221.6000	8,115,000	-	-	(4,579,150)	...	(4,579,150)	(1,873,177)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-129327	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	04/21/2011	04/21/2021	37,439	49,999,998	1,335.5000	6,000,000	1,200,000	-	(3,492,975)	...	(3,492,975)	(2,233,801)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-129340	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528...	04/21/2011	04/21/2021	37,435	50,000,005	1,335.6600	10,375,022	-	-	1,135,121	...	1,135,121	(2,181,535)	-	-	0	-		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	-	2,256,386	...	2,256,386	(3,597,467)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-132542	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/13/2011	06/14/2021	39,334	49,999,999	1,271.1500	11,535,000	-	-	1,067,398	...	1,067,398	(2,119,822)	-	-	0	-		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 ; 2011-EOPT-132543	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2011	06/14/2021	39,270	50,000,005	1,273.2500	11,550,003	-	-	1,072,407		1,072,407	(2,123,535)	-	-	0	-		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	-	2,146,963		2,146,963	(3,532,564)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-132749	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/14/2011	06/14/2021	77,537	100,000,000	1,289.7000	-		-	(26,152,868)		(26,152,868)	(4,704,848)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-132945	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/15/2011	06/15/2021	78,518	100,000,003	1,273.6000	-		-	(26,242,226)		(26,242,226)	(4,650,667)	-	-	0	-		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		-	556,516		556,516	(1,075,120)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-134091	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/28/2011	06/28/2021	38,627	50,000,720	1,294.4500	11,375,164		-	1,146,445		1,146,445	(2,173,387)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-134231	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2011	07/01/2021	37,406	49,999,999	1,336.7000	10,750,000		-	1,257,895		1,257,895	(2,246,384)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-134239	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/01/2011	07/01/2021	37,406	49,999,999	1,336.7000	10,750,000		-	1,257,895		1,257,895	(2,246,384)	-	-	0	-		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		-	954,997		954,997	(2,017,955)	-	-	0	-		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		-	959,584		959,584	(2,021,729)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-137162	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2011	08/12/2021	42,310	49,999,843	1,181.7500	13,499,957		-	948,820		948,820	(2,012,853)	-	-	0	-		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		-	2,218,181		2,218,181	(4,245,850)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-144949	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2011	10/21/2021	40,754	49,999,998	1,226.8800	13,449,970		-	1,161,179		1,161,179	(2,157,091)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-144950	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/21/2011	10/21/2021	40,754	49,999,998	1,226.8800	13,449,970		-	1,161,179		1,161,179	(2,157,091)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-145052	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/24/2011	10/25/2021	39,922	49,999,999	1,252.4300	13,300,144		-	1,232,645		1,232,645	(2,204,443)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-145354	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/28/2011	10/28/2021	77,851	99,999,995	1,284.5000	-		-	(28,624,623)		(28,624,623)	(4,988,642)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-146981	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/17/2011	11/17/2021	81,553	100,000,289	1,226.2000	30,250,087		-	2,404,083		2,404,083	(4,356,701)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2011-EOPT-148151	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/30/2011	11/30/2021	80,286	100,000,003	1,245.5500	30,450,003		-	2,545,614		2,545,614	(4,442,912)	-	-	0	-		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	-		-	(14,566,711)		(14,566,711)	(1,057,610)	-	-	0	-		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		-	3,116,396		3,116,396	(4,766,865)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-153617	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/01/2017	01/24/2022	38,100	50,000,535	1,312.3500	-	3,590,228	-	1,548,338		1,548,338	(2,041,891)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-153618	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/24/2012	01/24/2022	38,100	50,000,535	1,312.3500	15,025,116	-	-	1,548,338		1,548,338	(2,378,335)	-	-	0	-		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-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	-	3,145,096		3,145,096	(4,105,965)	-	-	0	-		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	-	-	757,227		757,227	(1,025,222)	-	-	0	-		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	-	-	789,326		789,326	(1,040,472)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-160745	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	04/10/2012	04/11/2022	73,567	100,000,004	1,359.3000	29,499,744	-	-	3,648,472		3,648,472	(5,068,576)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-161458	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/01/2017	04/13/2022	28,822	40,000,002	1,387.8500	-	3,312,952	-	1,533,279		1,533,279	(1,779,673)	-	-	0	-		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	-	-	2,299,919		2,299,919	(3,094,265)	-	-	0	-		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	-	-	3,800,508		3,800,508	(5,150,941)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-163176	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/04/2012	05/04/2022	72,973	100,000,010	1,370.3700	29,924,768	-	-	3,800,508		3,800,508	(5,150,941)	-	-	0	-		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	-	-	321,217		321,217	(871,939)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-166926	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	06/08/2012	06/08/2020	18,993	24,999,999	1,316.3000	7,812,501	-	-	322,217		322,217	(873,122)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-178756	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	10/10/2012	10/10/2022	69,842	100,000,005	1,431.8000	29,850,001	-	-	4,797,106		4,797,106	(5,639,991)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-181769	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/19/2012	11/21/2022	108,668	149,999,999	1,380.3500	43,087,496	-	-	6,939,178		6,939,178	(8,343,105)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-183172	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	12/03/2012	12/03/2019	70,659	99,999,994	1,415.2500	-	-	-	(26,071,596)		(26,071,596)	(3,614,705)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-183181	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	12/03/2012	12/03/2020	106,443	149,999,997	1,409.2000	-	-	-	(39,252,702)		(39,252,702)	(7,108,054)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-183182	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	12/03/2012	12/03/2019	70,827	100,000,641	1,411.9000	-	-	-	(25,745,564)		(25,745,564)	(3,596,291)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-183191	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	12/03/2012	12/03/2020	70,827	100,000,641	1,411.9000	-	-	-	(26,118,279)		(26,118,279)	(4,748,606)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-183685	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	12/06/2012	12/06/2019	70,844	99,999,848	1,411.5500	-	-	-	(25,683,201)		(25,683,201)	(3,600,532)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-185038	Variable Annuities	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	12/17/2012	12/16/2022	35,014	50,000,001	1,428.0000	-	-	-	(12,949,874)		(12,949,874)	(3,145,605)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2012-EOPT-185346	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	12/18/2012	12/18/2020	69,604	100,000,067	1,436.7000	-	-	-	(25,680,360)		(25,680,360)	(4,870,900)	-	-	0	-		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	-	-	10,310,228		10,310,228	(11,501,228)	-	-	0	-		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	-	5,134,413		5,134,413	(5,024,397)	-	-	0	-		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	-	-	-	(12,917,986)		(12,917,986)	(1,962,308)	-	-	0	-		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-187042	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/10/2013	01/10/2020	68,283	100,000,454	1,464.5000	-	-	-	(25,544,090)		(25,544,090)	(3,926,218)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-187061	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/10/2013	01/10/2020	68,203	99,999,994	1,466.2100	-	-	-	(25,585,693)		(25,585,693)	(3,934,285)	-	-	0	-		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	-	-	5,651,980		5,651,980	(5,906,285)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-188003	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/01/2017	01/22/2020	67,213	99,999,501	1,487.8000	-	(22,204,997)	-	(25,308,984)		(25,308,984)	(3,103,987)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-188091	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2013	01/23/2020	67,031	100,000,197	1,491.8500	-	-	-	(25,094,213)		(25,094,213)	(4,086,675)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-188221	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	02/01/2017	01/24/2020	66,589	100,000,001	1,501.7500	-	(21,704,719)	-	(24,858,648)		(24,858,648)	(3,153,929)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-188824	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/29/2013	01/29/2021	33,177	49,999,398	1,507.0500	-	-	-	(12,328,474)		(12,328,474)	(2,598,710)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-189108	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/01/2017	01/30/2023	66,467	99,999,993	1,504.5000	-	11,018,337	-	5,804,808		5,804,808	(5,213,529)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-189226	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	01/31/2013	01/31/2020	33,324	50,000,005	1,500.4000	-	-	-	(12,224,239)		(12,224,239)	(2,071,974)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-189403	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/01/2013	02/01/2021	66,148	99,999,995	1,511.7500	-	-	-	(24,521,385)		(24,521,385)	(5,218,367)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-190822	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	02/19/2013	02/19/2020	32,780	50,000,005	1,525.3000	-	-	-	(12,012,126)		(12,012,126)	(2,156,368)	-	-	0	-		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	-	-	6,898,052		6,898,052	(6,242,911)	-	-	0	-		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	-	-	10,929,877		10,929,877	(9,453,493)	-	-	0	-		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	-	-	4,012,794		4,012,794	(3,261,249)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2013-EOPT-219633	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	12/13/2013	12/14/2020	56,355	99,999,130	1,774.4500	-	-	-	(17,200,008)		(17,200,008)	(6,019,964)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2014-EOPT-229379	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/04/2014	03/04/2019	26,763	50,000,510	1,868.2700	-	-	-	(7,810,832)		(7,810,832)	(2,482,832)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2014-EOPT-244364	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	07/11/2014	07/11/2019	25,492	50,000,009	1,961.4000	7,869,890	-	-	1,510,033		1,510,033	(2,788,288)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2014-EOPT-244365	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/11/2014	07/11/2019	38,251	75,000,648	1,960.7500	-	-	-	(9,997,683)		(9,997,683)	(4,296,953)	-	-	0	-		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	-	-	5,898,952		5,898,952	(6,703,293)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-285887-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/25/2015	06/25/2020	47,406	100,000,001	2,109.4400	17,030,000	-	-	5,926,860		5,926,860	(6,687,052)	-	-	0	-		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 ; 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	-	-	-	(8,605,852)		(8,605,852)	(5,170,873)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2015-EOPT-285960	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/26/2015	06/24/2022	11,883	24,998,861	2,103.7500	-	-	-	(3,052,634)		(3,052,634)	(1,844,741)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-304724	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/01/2017	01/14/2019	52,118	99,999,999	1,918.7400	-	5,703,341	-	1,873,185		1,873,185	(3,830,156)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-306218	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/01/2017	01/23/2023	34,235	65,000,000	1,898.6200	-	(5,975,376)	-	(10,106,745)		(10,106,745)	(4,131,369)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-314505-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/24/2016	12/20/2019	49,323	99,999,997	2,027.4500	-	-	-	(12,198,878)		(12,198,878)	(6,305,603)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-316515	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/12/2016	04/12/2021	29,139	60,003,438	2,059.1900	-	-	-	(7,406,225)		(7,406,225)	(4,180,558)	-	-	0	-		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	-	-	-	(5,857,582)		(5,857,582)	(3,537,705)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-317454	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/21/2016	04/21/2021	23,827	49,999,994	2,098.5000	-	-	-	(5,878,872)		(5,878,872)	(3,540,631)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-319783-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/16/2016	05/17/2021	15,000	31,004,850	2,066.9900	5,973,750	-	-	2,267,953		2,267,953	(2,088,752)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-326375	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	07/08/2016	07/08/2021	23,541	49,999,907	2,123.9500	-	-	-	(6,135,871)		(6,135,871)	(3,599,341)	-	-	0	-		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	-	-	-	(11,325,941)		(11,325,941)	(7,297,636)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-330741-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/23/2016	08/24/2020	22,810	50,000,000	2,192.0500	-	-	-	(4,886,602)		(4,886,602)	(3,611,259)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-330759	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/23/2016	08/23/2021	45,619	100,000,000	2,192.0500	-	-	-	(10,454,355)		(10,454,355)	(7,372,736)	-	-	0	-		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	-	-	-	(4,999,671)		(4,999,671)	(3,632,344)	-	-	0	-		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	-	-	-	(9,483,209)		(9,483,209)	(7,076,804)	-	-	0	-		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	-	-	-	(9,270,662)		(9,270,662)	(7,107,500)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-339269	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	11/03/2016	11/03/2021	14,340	29,999,997	2,092.0500	-	-	-	(3,183,651)		(3,183,651)	(2,141,272)	-	-	0	-		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	109,529	179,002,442	1,634.3000	10,367,500	-	-	-		-	(8,141,792)	-	-	0	-		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	-	-	-	(4,824,448)		(4,824,448)	(4,443,642)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-347496	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	01/25/2017	01/25/2021	21,814	49,998,779	2,292.0500	-	-	-	(3,005,117)		(3,005,117)	(3,005,117)	-	-	0	-		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-347500	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/25/2017	01/25/2021	21,816	49,999,000	2,291.8500	-	-	-	(3,006,128)		(3,006,128)	(3,006,128)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-348013	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/01/2017	12/05/2019	70,809	100,000,000	1,412.2500	-	-	-	(2,597,285)		(2,597,285)	(2,597,285)	-	-	0	-		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	-	844,458		844,458	(2,408,121)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-348019	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	02/01/2017	09/22/2021	27,593	59,998,219	2,174.4000	-	(2,600,000)	-	(6,128,842)		(6,128,842)	(3,528,842)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-348131	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	02/02/2017	02/02/2022	27,196	61,999,995	2,279.7200	-	-	-	(3,939,039)		(3,939,039)	(3,939,039)	-	-	0	-		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	260,500	462,508,988	1,775.4700	-	10,269,498	-	878,687		878,687	(9,390,811)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-355269	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/20/2017	03/21/2022	21,020	50,001,325	2,378.7500	-	7,692,204	-	5,966,872		5,966,872	(1,725,332)	-	-	0	-		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	-	-	-	(4,390,127)		(4,390,127)	(4,390,127)	-	-	0	-		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	-	-	-	(4,229,945)		(4,229,945)	(4,229,945)	-	-	0	-		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	-	-	-	(3,969,954)		(3,969,954)	(3,969,954)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356429	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/28/2017	03/30/2020	42,486	100,000,000	2,353.7000	-	-	-	(3,954,299)		(3,954,299)	(3,954,299)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356822	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/30/2017	03/30/2020	42,214	100,000,000	2,368.9000	-	-	-	(3,733,131)		(3,733,131)	(3,733,131)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356837	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/30/2017	03/30/2020	42,246	100,070,213	2,368.7500	-	-	-	(3,732,504)		(3,732,504)	(3,732,504)	-	-	0	-		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	-	-	-	(3,732,108)		(3,732,108)	(3,732,108)	-	-	0	-		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	-	-	-	(4,131,534)		(4,131,534)	(4,131,534)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-356942	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2017	03/31/2020	42,214	100,000,001	2,368.9000	-	-	-	(3,678,545)		(3,678,545)	(3,678,545)	-	-	0	-		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	-	-	-	(3,670,006)		(3,670,006)	(3,670,006)	-	-	0	-		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	-	-	-	(3,680,204)		(3,680,204)	(3,680,204)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357249	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/03/2017	04/03/2020	42,210	99,999,711	2,369.1000	-	-	-	(3,656,280)		(3,656,280)	(3,656,280)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357250	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/03/2017	04/01/2022	21,105	49,999,856	2,369.1000	-	-	-	(2,086,038)		(2,086,038)	(2,086,038)	-	-	0	-		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357347	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/04/2017	04/03/2020	42,215	99,998,892	2,368.8000	-	-	-	(3,654,723)		(3,654,723)	(3,654,723)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357358	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	04/04/2017	04/06/2020	21,106	50,000,114	2,369.0000	-	-	-	(1,813,694)		(1,813,694)	(1,813,694)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-357359	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	04/04/2017	04/06/2020	42,212	100,000,228	2,369.0000	-	-	-	(3,627,387)		(3,627,387)	(3,627,387)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361553-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/18/2017	05/18/2018	423,357	950,000,212	2,243.9700	-	43,800,002	-	15,730,993		15,730,993	(28,069,009)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361592-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	05/18/2017	09/21/2018	211,113	450,000,005	2,131.5600	-	20,400,000	-	9,645,858		9,645,858	(10,754,142)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361595-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	05/18/2017	09/21/2018	211,113	425,000,005	2,013.1400	-	15,050,000	-	6,878,907		6,878,907	(8,171,093)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361598-1	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	05/18/2017	12/21/2018	211,113	425,000,005	2,013.1400	-	17,800,000	-	9,302,199		9,302,199	(8,497,801)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361821-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	05/19/2017	05/18/2018	209,892	475,002,387	2,263.0800	-	20,877,600	-	8,339,178		8,339,178	(12,538,423)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361825-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/19/2017	05/18/2018	104,791	237,499,978	2,266.4100	-	10,462,500	-	4,212,444		4,212,444	(6,250,056)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363548-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/01/2017	09/21/2018	207,012	399,999,999	1,932.2600	-	9,765,000	-	5,167,267		5,167,267	(4,597,733)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363550-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/01/2017	12/21/2018	207,012	399,999,999	1,932.2600	-	12,254,999	-	7,204,726		7,204,726	(5,050,273)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363556-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	06/01/2017	09/21/2018	103,287	200,000,002	1,936.3600	-	14,141,162	-	2,613,815		2,613,815	(11,527,347)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363563-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	06/01/2017	12/21/2018	103,287	200,000,002	1,936.3600	-	14,934,909	-	3,638,737		3,638,737	(11,296,172)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-368219	Joint Venture Interests Portfolio	BA	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	07/07/2017	10/20/2017	57,320	111,220,640	1,940.3600	-	257,199	-	1,489		1,489	(255,710)	-	-	0	-		0004
Equity Option - USD S&P500 ; 2010-EHYB-0001	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	04/09/2010	04/09/2020	83,598	100,000,000	1,196.2000	10,590,000	1,765,000	-	(3,832,265)		(3,832,265)	27,956	-	-	0	-		0001
Equity Option - USD S&P500 ; 2011-EHYB-129842	Variable Annuities	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	05/03/2011	05/03/2021	73,835	100,000,000	1,354.3700	18,790,000	-	-	4,097,393		4,097,393	(1,470,508)	-	-	0	-		0001
Equity Option - USD S&P500 ; 2011-EHYB-130366	Variable Annuities	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	05/12/2011	05/12/2021	74,586	100,000,000	1,340.7300	19,390,000	-	-	3,953,155		3,953,155	(1,507,192)	-	-	0	-		0001
Equity Option - USD S&P500 ; 2011-EHYB-131659	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	06/01/2011	06/01/2021	151,372	200,000,000	1,321.2500	20,250,000	-	-	3,719,798		3,719,798	(1,531,668)	-	-	0	-		0001
0099999. Total-Purchased Options-Hedging Other-Put Options											1,507,684,369	535,951,222	0	(1,046,639,611)	XX	(1,046,639,611)	##########	0	0	0	0	XXX	XXX

Purchased Options - Hedging Other - Caps

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 ; 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	-	-	1		1	(140)	-	-	0	-		0005
1y USD LIBOR 3M CAP ; 2010-CAP-0031	Liability Portfolio	N/A	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/27/2010	09/30/2018	-	21,653,290	0.0350	842,301	-	-	4		4	(732)	-	-	0	-		0005
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	-	-	13		13	(2,175)	-	-	0	-		0005
1y USD LIBOR 3M CAP ; 2012-CAP-179991	Liability Portfolio	N/A	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2012	01/06/2018	-	43,000,000	0.0182	297,775	-	-	-		-	(1,975)	-	-	0	-		0005
1y USD LIBOR 3M CAP ; 2016-CAP-318647	Liability Portfolio	N/A	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/05/2016	12/31/2017	-	500,000,000	0.0142	307,500	-	-	-		-	(154,208)	-	-	0	-		0005
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)	-	-	0	-		0003
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	-	-	-		-	(21,438)	-	-	0	-		0005
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	-	-	-		-	(10,719)	-	-	0	-		0005
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	-	-	-		-	(5,359)	-	-	0	-		0005
5y USD LIBOR 3M CAP ; 2015-CAP-290384	Liability Portfolio	N/A	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	08/26/2015	06/30/2020	-	1,000,000,000	0.0275	11,900,000	-	-	911,968		911,968	(4,137,545)	-	-	0	-		0005
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	-	-	1,724,913		1,724,913	(4,650,133)	-	-	0	-		0005
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	-	-	3,808,987		3,808,987	(6,536,355)	-	-	0	-		0005
0109999. Total-Purchased Options-Hedging Other-Caps										40,255,876	0	0	6,445,885	XX	6,445,885	(15,520,788)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Collars																						
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361560-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	05/18/2017	09/21/2018	134,000	199,954,800	1305.675000000/1678.725000000	-	-	-	(4,028,649)		(4,028,649)	(4,028,649)	-	-	0	-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361569-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2017	12/21/2018	134,048	187,500,000	1585.250000000/1212.250000000	-	-	-	(3,035,248)		(3,035,248)	(3,035,248)	-	-	0	-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361781-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	05/19/2017	09/21/2018	132,800	187,681,699	1224.830400000/1601.701200000	-	6,281,081	-	3,205,268		3,205,268	(3,075,812)	-	-	0	-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361797-1	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2017	09/21/2018	132,652	200,000,069	1696.170000000/1319.240000000	-	7,874,999	-	4,518,170		4,518,170	(3,356,829)	-	-	0	-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361823-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/19/2017	12/21/2018	132,908	187,500,000	1598.850000000/1222.650000000	-	-	-	(3,120,957)		(3,120,957)	(3,120,957)	-	-	0	-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361868-1	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/19/2017	12/21/2018	132,042	199,998,736	1325.330000000/1703.990000000	-	-	-	(3,682,638)		(3,682,638)	(3,682,638)	-	-	0	-		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 - MSCI EAFE INDEX USD OTC ; 2017-EOPT-363507-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/01/2017	09/21/2018	132,240	175,000,000	1512.400000000/1134.300000000	-	-	-	(2,180,948)		(2,180,948)	(2,180,948)	-	-	0	-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-363512-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	06/01/2017	12/21/2018	132,240	175,000,000	1512.400000000/1134.300000000	-	-	-	(2,215,218)		(2,215,218)	(2,215,218)	-	-	0	-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-373629-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/30/2017	08/31/2020	104,251	185,000,000	1918.450000000/1630.682500000	-	-	-	(2,252,392)		(2,252,392)	(2,252,392)	-	-	0	-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-373635-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/30/2017	09/07/2020	104,251	185,000,000	1918.450000000/1630.682500000	-	-	-	(2,232,892)		(2,232,892)	(2,232,892)	-	-	0	-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-373637-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/30/2017	08/31/2020	156,376	255,000,000	1918.450000000/1342.915000000	-	-	-	(5,566,920)		(5,566,920)	(5,566,920)	-	-	0	-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-373639-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/30/2017	09/07/2020	156,376	255,000,000	1918.450000000/1342.915000000	-	-	-	(5,501,043)		(5,501,043)	(5,501,043)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361586-1	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/18/2017	09/21/2018	184,043	187,500,248	882.950000000/1154.620000000	-	-	-	(4,330,351)		(4,330,351)	(4,330,351)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361809-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2017	09/21/2018	182,854	200,000,000	1230.489000000/957.047000000	-	9,575,000	-	4,168,775		4,168,775	(5,406,225)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361811-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2017	12/21/2018	182,854	187,500,000	1162.128500000/888.686500000	-	8,350,000	-	3,880,770		3,880,770	(4,469,230)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361818-1	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/19/2017	09/21/2018	182,655	199,999,919	958.090000000/1231.830000000	-	-	-	(5,211,926)		(5,211,926)	(5,211,926)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361863-1	Variable Annuities	Exh 5	Equity/Index	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09.	05/19/2017	12/21/2018	182,838	200,000,000	1230.597000000/957.131000000	-	10,575,000	-	5,187,873		5,187,873	(5,387,127)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-363581-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2017	12/21/2018	181,742	175,000,000	1100.464000000/825.348000000	-	6,675,000	-	2,954,829		2,954,829	(3,720,171)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-363583-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2017	09/21/2018	181,742	175,000,000	1100.464000000/825.348000000	-	5,650,000	-	2,180,127		2,180,127	(3,469,873)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373605-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	60,038	70,833,333	1388.000000000/971.600000000	-	-	-	(1,883,555)		(1,883,555)	(1,883,555)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373612-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	60,038	77,083,333	1388.000000000/1179.800000000	-	-	-	(1,057,199)		(1,057,199)	(1,057,199)	-	-	0	-		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 Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373615-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	60,038	70,833,333	1388.000000000/971.600000000	-	-	-	(1,736,241)		(1,736,241)	(1,736,241)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373618-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	60,038	77,083,333	1388.000000000/1179.800000000	-	-	-	(959,995)		(959,995)	(959,995)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373620-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	60,038	70,833,333	1388.000000000/971.600000000	-	-	-	(1,576,229)		(1,576,229)	(1,576,229)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373621-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	60,038	77,083,333	1388.000000000/1179.800000000	-	-	-	(1,146,688)		(1,146,688)	(1,146,688)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373630-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/30/2017	08/31/2020	179,992	231,250,225	1388.950000000/1180.610000000	-	-	-	(3,137,381)		(3,137,381)	(3,137,381)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373633-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/30/2017	08/31/2020	287,987	340,000,720	1388.950000000/972.270000000	-	-	-	(8,038,115)		(8,038,115)	(8,038,115)	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-373645-1	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2017	08/31/2020	72,032	85,000,000	1388.280000000/971.796000000	-	-	-	(1,995,159)		(1,995,159)	(1,995,159)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361555-1	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/18/2017	05/18/2018	211,675	424,999,259	2244.000000000/1771.580000000	-	16,599,964	-	6,464,683		6,464,683	(10,135,280)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361556-1	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/18/2017	12/21/2018	529,188	1,000,001,058	2125.900000000/1653.480000000	-	42,124,996	-	21,979,110		21,979,110	(20,145,887)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361572-1	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/18/2017	12/21/2018	105,851	187,499,169	1535.170000000/2007.530000000	-	-	-	(2,960,479)		(2,960,479)	(2,960,479)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361579-1	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/18/2017	09/25/2018	105,851	187,499,169	1535.170000000/2007.530000000	-	-	-	(2,889,383)		(2,889,383)	(2,889,383)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361603-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2017	09/21/2018	210,702	375,000,000	2017.070000000/1542.460000000	-	-	-	(5,757,334)		(5,757,334)	(5,757,334)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361604-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2017	12/21/2018	210,702	375,000,000	2017.070000000/1542.460000000	-	-	-	(5,802,665)		(5,802,665)	(5,802,665)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361613-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/18/2017	09/21/2018	210,702	399,999,789	2135.720000000/1661.110000000	-	-	-	(7,294,898)		(7,294,898)	(7,294,898)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361815-1	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2017	09/21/2018	104,941	199,890,863	2142.900000000/1666.700000000	-	7,196,071	-	3,831,063		3,831,063	(3,365,008)	-	-	0	-		0001

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Equity Option - S&P 500 USD OTC ; 2017-EOPT-363515-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2017	12/21/2018	103,438	175,000,000	1933.520000000/1450.140000000	-	-	-	(1,827,042)		(1,827,042)	(1,827,042)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363517-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/01/2017	09/21/2018	103,438	175,000,000	1933.520000000/1450.140000000	-	-	-	(1,810,754)		(1,810,754)	(1,810,754)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363576-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2017	12/21/2018	103,437	175,000,000	1933.536000000/1450.152000000	-	4,600,000	-	2,744,874		2,744,874	(1,855,126)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363579-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2017	09/21/2018	103,437	175,000,000	1933.536000000/1450.152000000	-	3,837,500	-	2,030,219		2,030,219	(1,807,281)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373435-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/29/2017	08/29/2022	102,082	218,750,000	2449.000000000/1836.750000000	-	-	-	(1,872,130)		(1,872,130)	(1,872,130)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373463-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	08/29/2017	08/31/2020	81,698	185,000,628	2080.840000000/2448.050000000	-	-	-	(1,392,240)		(1,392,240)	(1,392,240)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373473-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	08/29/2017	08/31/2020	81,739	169,999,137	1712.760000000/2446.800000000	-	-	-	(1,932,710)		(1,932,710)	(1,932,710)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373489-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/29/2017	08/31/2020	81,754	185,000,102	2446.350000000/2079.400000000	-	-	-	(1,483,092)		(1,483,092)	(1,483,092)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373495-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/29/2017	08/31/2020	81,754	170,000,204	2446.350000000/1712.450000000	-	-	-	(2,055,407)		(2,055,407)	(2,055,407)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373642-1	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2017	08/31/2020	40,679	85,000,102	2458.250000000/1720.780000000	-	-	-	(892,727)		(892,727)	(892,727)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373646-1	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2017	08/31/2020	40,679	92,499,949	2458.250000000/2089.510000000	-	-	-	(667,743)		(667,743)	(667,743)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373859-1	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/01/2017	09/01/2022	20,192	41,250,000	2352.390000000/1733.340000000	-	-	-	(246,320)		(246,320)	(246,320)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-373862-1	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/01/2017	09/01/2022	20,192	46,250,000	2352.390000000/2228.580000000	-	-	-	(75,979)		(75,979)	(75,979)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374061-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/05/2017	09/06/2022	61,212	127,500,306	2327.980000000/1837.880000000	-	-	-	(1,066,163)		(1,066,163)	(1,066,163)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374069-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/05/2017	09/06/2022	61,181	142,500,153	2451.750000000/2206.580000000	-	-	-	(632,965)		(632,965)	(632,965)	-	-	0	-		0001

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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)
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374074-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/05/2017	09/04/2020	81,475	185,000,000	2454.750000000/2086.537500000	-	-	-	(1,418,292)		(1,418,292)	(1,418,292)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374078-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/05/2017	09/04/2020	81,475	185,000,000	2454.750000000/2086.537500000	-	-	-	(1,203,924)		(1,203,924)	(1,203,924)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374080-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/05/2017	09/04/2020	81,475	185,000,000	2454.750000000/2086.537500000	-	-	-	(1,616,444)		(1,616,444)	(1,616,444)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374180-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/06/2017	09/04/2020	27,060	56,666,667	2463.630000000/1724.541000000	-	-	-	(734,840)		(734,840)	(734,840)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374183-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/06/2017	09/04/2020	27,060	56,666,667	2463.630000000/1724.541000000	-	-	-	(629,816)		(629,816)	(629,816)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374185-1	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/06/2017	09/04/2020	27,060	56,666,667	2463.630000000/1724.541000000	-	-	-	(516,216)		(516,216)	(516,216)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374198-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/06/2017	09/08/2020	60,849	127,500,000	2465.100000000/1725.570000000	-	-	-	(1,414,320)		(1,414,320)	(1,414,320)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374201-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	09/06/2017	09/04/2020	121,827	254,999,998	2462.500000000/1723.750000000	-	-	-	(3,075,395)		(3,075,395)	(3,075,395)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374319-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/07/2017	09/08/2020	142,070	297,500,071	2463.570000000/1724.500000000	-	-	-	(3,238,101)		(3,238,101)	(3,238,101)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-374345-1	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	09/07/2017	09/04/2020	60,872	127,499,995	2464.200000000/1724.940000000	-	-	-	(1,498,063)		(1,498,063)	(1,498,063)	-	-	0	-		0001
0129999. Total-Purchased Options-Hedging Other-Collars										0	129,339,611	0	(57,749,427)	XX	(57,749,427)	(187,089,039)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Other																						
Equity Option - DJ EURO 50 DEOTC E EI ; 2016-EOPT-319255-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	05/11/2016	12/18/2020	15,905	53,735,100	2955.000000000/2955.000000000	-	-	-	(2,656,618)		(2,656,618)	(4,478,993)	-	-	0	-		0001
Equity Option - NIKKEI 225 JPY INDEX ; 2015-EOPT-268718-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	01/20/2015	01/10/2020	200,000	29,574,549	17500.000000000/17500.000000000	-	-	-	(2,572,135)		(2,572,135)	(1,421,689)	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2016-EOPT-319778-1	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2016	05/17/2021	12,080	24,999,998	2069.550000000/2069.550000000	-	-	-	33,073		33,073	30,191	-	-	0	-		0001
0139999. Total-Purchased Options-Hedging Other-Other										0	0	0	(5,195,679)	XX	(5,195,679)	(5,870,491)	0	0	0	0	XXX	XXX

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

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0149999. Total-Purchased Options-Hedging Other										1,718,602,680	879,603,333	0	(544,589,462)	XX	(544,589,462)	###########	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										170,662,435	214,312,500	0	558,549,371	XX	558,549,371	(50,757,150)	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										1,507,684,369	535,951,222	0	(1,046,639,611)	XX	(1,046,639,611)	###########	0	0	0	0	XXX	XXX
0389999. Total-Purchased Options-Caps										40,255,876	0	0	6,445,885	XX	6,445,885	(15,520,788)	0	0	0	0	XXX	XXX
0409999. Total-Purchased Options-Collars										0	129,339,611	0	(57,749,427)	XX	(57,749,427)	(187,089,039)	0	0	0	0	XXX	XXX
0419999. Total-Purchased Options-Other										0	0	0	(5,195,679)	XX	(5,195,679)	(5,870,491)	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										1,718,602,680	879,603,333	0	(544,589,462)	XX	(544,589,462)	###########	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																						
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361563-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528...	05/18/2017	12/21/2018	134,052	175,000,000	1,305.4700	-	(4,000,000)	-	(1,517,543)		(1,517,543)	2,482,457	-	-	0	-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-361567-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528...	05/18/2017	09/21/2018	134,052	162,500,067	1,212.2200	-	(2,325,001)	-	(569,678)		(569,678)	1,755,323	-	-	0	-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-363559-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528...	06/01/2017	09/21/2018	132,036	149,999,973	1,136.0600	-	(1,550,000)	-	(346,165)		(346,165)	1,203,835	-	-	0	-		0001
Equity Option - MSCI EAFE INDEX USD OTC ; 2017-EOPT-363564-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528...	06/01/2017	12/21/2018	132,036	149,999,973	1,136.0600	-	(2,025,000)	-	(611,624)		(611,624)	1,413,376	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361582-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528...	05/18/2017	09/21/2018	183,554	175,000,000	953.4000	-	(3,600,000)	-	(1,289,559)		(1,289,559)	2,310,441	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361585-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528...	05/18/2017	12/21/2018	183,554	175,000,000	953.4000	-	(4,625,000)	-	(1,955,148)		(1,955,148)	2,669,852	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361591-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528...	05/18/2017	09/21/2018	183,554	162,500,000	885.3000	-	(2,475,000)	-	(882,696)		(882,696)	1,592,304	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361600-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528...	05/18/2017	12/21/2018	183,554	162,500,000	885.3000	-	(3,275,000)	-	(1,378,826)		(1,378,826)	1,896,174	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361617-2	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27..	05/18/2017	09/21/2018	183,571	162,500,092	885.2200	-	(2,650,000)	-	(882,337)		(882,337)	1,767,663	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361620-2	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27..	05/18/2017	12/21/2018	183,571	162,500,092	885.2200	-	(3,450,000)	-	(1,378,325)		(1,378,325)	2,071,675	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-361830-2	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76...	05/19/2017	12/21/2018	182,874	175,047,184	957.2000	-	(4,496,877)	-	(1,984,561)		(1,984,561)	2,512,315	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-363535-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528...	06/01/2017	09/21/2018	363,245	300,000,000	825.8900	-	(3,629,998)	-	(1,207,740)		(1,207,740)	2,422,258	-	-	0	-		0001
Equity Option - RUSSEL 2000 USD OTC ; 2017-EOPT-363542-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528...	06/01/2017	12/21/2018	363,245	300,000,000	825.8900	-	(4,865,000)	-	(1,946,253)		(1,946,253)	2,918,746	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361553-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528...	05/18/2017	05/18/2018	423,357	750,000,212	1,771.5500	-	(10,550,259)	-	(2,802,918)		(2,802,918)	7,747,341	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361592-2	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868....	05/18/2017	09/21/2018	211,113	350,000,004	1,657.8800	-	(5,435,000)	-	(2,198,541)		(2,198,541)	3,236,459	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361595-2	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868....	05/18/2017	09/21/2018	211,113	325,000,004	1,539.4600	-	(3,775,000)	-	(1,567,210)		(1,567,210)	2,207,790	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361598-2	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868....	05/18/2017	12/21/2018	211,113	325,000,004	1,539.4600	-	(4,780,000)	-	(2,378,001)		(2,378,001)	2,401,999	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-361821-2	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653...	05/19/2017	05/18/2018	209,892	375,001,443	1,786.6400	-	(4,827,516)	-	(1,476,040)		(1,476,040)	3,351,476	-	-	0	-		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 ; 2017-EOPT-361825-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528...	05/19/2017	05/18/2018	104,791	187,499,999	1,789.2700	-	(2,420,000)	-	(744,701)	...	(744,701)	1,675,299	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363548-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528...	06/01/2017	09/21/2018	207,012	300,000,000	1,449.1900	-	(2,099,999)	-	(1,122,247)	...	(1,122,247)	977,752	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363550-2	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528...	06/01/2017	12/21/2018	207,012	300,000,000	1,449.1900	-	(3,095,000)	-	(1,732,854)	...	(1,732,854)	1,362,146	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363556-2	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653...	06/01/2017	09/21/2018	103,287	150,000,002	1,452.2700	-	(10,328,658)	-	(566,499)	...	(566,499)	9,762,159	-	-	0	-		0001
Equity Option - S&P 500 USD OTC ; 2017-EOPT-363563-2	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653...	06/01/2017	12/21/2018	103,287	150,000,002	1,452.2700	-	(10,328,658)	-	(874,058)	...	(874,058)	9,454,600	-	-	0	-		0001
Equity Option - USD S&P500 ; 2012-EHYB-181066	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	11/08/2012	05/03/2021	73,835	100,000,000	1,354.3700	(43,500,000)	-	-	(4,097,393)	...	(4,097,393)	1,470,508	-	-	0	-		0001
0519999. Total-Written Options-Hedging Other-Put Options										(43,500,000)	(100,606,966)	0	(35,510,919)	XX	(35,510,919)	70,663,948	0	0	0	0	XXX	XXX
0569999. Total-Written Options-Hedging Other										(43,500,000)	(100,606,966)	0	(35,510,919)	XX	(35,510,919)	70,663,948	0	0	0	0	XXX	XXX
0799999. Total-Written Options-Put Options										(43,500,000)	(100,606,966)	0	(35,510,919)	XX	(35,510,919)	70,663,948	0	0	0	0	XXX	XXX
0849999. Total-Written Options										(43,500,000)	(100,606,966)	0	(35,510,919)	XX	(35,510,919)	70,663,948	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																						
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-8217	Asset Portfolio	D 1	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	08/27/2010	03/31/2038	-	21,653,290	3.4975% [USD LIBOR 3M]	-	-	515,877	-	...	5,917,294	-	-	-	0	490,345		100/100
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-8218	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868....	06/21/2010	09/30/2038	-	19,200,000	4.1628% [USD LIBOR 3M]	-	-	614,636	-	...	10,302,461	-	-	-	0	440,071		100/100
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-8221	Asset Portfolio	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	08/25/2010	03/31/2040	-	19,785,000	3.2827% [USD LIBOR 3M]	-	-	423,170	-	...	4,404,235	-	-	-	0	469,400		100/100
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-8222	Asset Portfolio	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.....	08/25/2010	09/30/2040	-	17,345,000	3.2489% [USD LIBOR 3M]	-	-	364,445	-	...	3,730,183	-	-	-	0	416,067		100/100
Interest rate swaps - Rec fixed [Pay floating] ; 2012-IRS-158380	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54......	03/14/2012	12/15/2042	-	18,000,000	3.5825% [USD LIBOR 3M]	-	-	-	-	...	3,507,887	-	-	-	0	452,017		100/100
Interest rate swaps - Rec fixed [Pay floating] ; 2012-IRS-158381	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02...	03/14/2012	06/15/2044	-	27,000,000	3.6100% [USD LIBOR 3M]	-	-	-	-	...	4,859,093	-	-	-	0	697,912		100/100
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%]	-	-	(12,460)	-	...	(1,594)	-	-	-	0	9,105		100/97
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%]	-	-	(3,737)	-	...	330	-	-	-	0	7,106		99/97
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%]	-	-	4,659	-	...	14,510	-	-	-	0	15,599		99/99
Interest rate swaps - Rec floating [Pay fixed] ; 2013-IRS-190793	042735BB5 ARROW ELECTRONICS INC 3% 3/1/2018	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86.....	02/19/2013	03/01/2018	-	3,000,000	USD LIBOR 3M+1.9500%[3.0000%]	-	-	2,245	-	...	4,743	-	-	-	0	9,680		100/98

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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)
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%]	-	-	13,228	-		19,577	-	-	-	0	34,123		100/98
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%]	-	-	15,631	-		17,814	-	-	-	0	24,026		98/98
Interest rate swaps - Rec floating [Pay fixed] ; 2013-IRS-198689	52206AAB6 Leaseplan Corp 2.5% 5/2018	D 1	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2013	05/16/2018	-	9,000,000	USD LIBOR 3M+1.5675%[2.5000%]	-	-	14,559	-		30,899	-	-	-	0	35,566		98/98
Interest rate swaps - Rec floating [Pay fixed] ; 2015-IRS-288523	233851CA0 DAIMLER FINANCE NORTH AMERICA LLC	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/30/2015	08/03/2020	-	20,000,000	USD LIBOR 3M+0.8840%[2.7000%]	-	-	(99,485)	-		17,001	-	-	-	0	168,637		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%]	-	-	(118,903)	-		20,341	-	-	-	0	205,760		98/97
Interest rate swaps - Rec floating [Pay fixed] ; 2015-IRS-293520	85915#AK7 STERICYCLE INC.	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/22/2015	10/01/2021	-	19,000,000	USD LIBOR 1M+1.3235%[2.8900%]	-	-	(75,229)	-		230,565	-	-	-	0	190,130		93/98
0859999. Total-Swaps-Hedging Effective-Interest Rate										0	0	1,658,636	0	XX	33,075,338	0	0	0	0	3,665,544	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%]	-	-	(201,685)	6,728,126		5,487,643	-	(1,795,848)	-	0	444,764		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%]	-	-	10,922	1,168,702		1,770,284	-	(295,654)	-	0	121,921		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2011-FXS-128166	Q3535#AH9 Envestra Victoria Property Ltd 8.260% 07/12/2041	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2011	07/12/2041	-	3,097,500	6.4000% [8.2600%]	-	-	2,241	743,550		1,065,729	-	(181,650)	-	0	75,552		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%]	-	-	(12,507)	338,910		295,810	-	(133,210)	-	0	35,589		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%]	-	-	(31,415)	(60,060)		(149,312)	-	(266,420)	-	0	63,986		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%]	-	-	(97,579)	(177,450)		(447,803)	-	(787,150)	-	0	208,535		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-362839	Q9496#AA8 WSO FINANCE PTY LTD.	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/25/2017	08/23/2029	-	3,951,150	3.6500% [4.4700%]	-	-	(4,283)	(207,495)		(169,080)	-	(207,495)	-	0	68,162		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-362845	Q9496#AB6 WSO FINANCE PTY LTD.	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/25/2017	08/23/2032	-	3,951,150	3.7875% [4.6500%]	-	-	(4,494)	(207,495)		(142,662)	-	(207,495)	-	0	76,276		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-369892	Pending Settlement - Transgrid	N/A	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/20/2017	10/16/2034	-	9,945,000	4.0670% [5.2000%]	-	-	-	136,875		(11,983)	-	136,875	-	0	205,352		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-370991	Q0697#AF3 AUSGRID FINANCE PTY LTD.	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2017	10/01/2032	-	4,944,128	3.7775% [4.8570%]	-	-	(3,301)	79,298		86,294	-	79,298	-	0	95,786		100/100
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-371108	Pending Settlement - Univ. NewSouth Wales	N/A	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/03/2017	11/02/2047	-	8,418,520	4.0460% [5.1700%]	-	-	-	101,230		(13,570)	-	101,230	-	0	230,971		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2009-FXS-0056	706327A@2 Pembina Pipeline Corp 5.910% 11/18/2019	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97.	09/30/2009	11/18/2019	-	23,299,161	5.6900% [5.9100%]	-	-	145,434	3,309,556		3,466,816	-	(1,347,497)	-	0	170,189		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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 CAD] ; 2009-FXS-0057	706327A@2 Pembina Pipeline Corp 5.910% 11/18/2019	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	09/30/2009	11/18/2019	-	9,319,664	5.6900% [5.9100%]	-	-	58,174	1,323,822		1,386,726	-	(538,999)	-	0	68,076		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%]	-	-	4,454	121,650		126,504	-	(53,900)	-	0	6,519		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2015-FXS-294592	880789A@1 TERANET HOLDINGS LP	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/02/2015	12/10/2045	-	11,656,070	5.1400% [5.1100%]	-	-	(3,575)	(657,527)		(912,426)	-	(830,058)	-	0	309,565		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2015-FXS-296154	35952SAA0 FTG FRASER TRANSPORTATION GROUP	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	10/16/2015	12/30/2033	-	20,578,978	3.5650% [3.5770%]	-	-	(9,465)	(703,435)		(656,645)	-	(1,434,645)	-	0	414,914		100/100
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2016-FXS-317947-1	PP1T1FYI4 PLENARY HEALTH NORTH BAY FINCO	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/27/2016	03/13/2040	-	7,865,181	5.1050% [5.1820%]	-	-	3,488	(75,152)		(65,415)	-	(535,257)	-	0	186,397		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	-	55,972,685	2.6938% [2.6290%]	-	-	17,396	(1,018,173)		(628,261)	-	(3,841,746)	-	0	1,006,187		100/93
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%]	-	-	(13,637)	(474,719)		(669,200)	-	(641,624)	-	0	261,796		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	-	7,450,519	3.6180% [3.5710%]	-	-	(8,955)	(423,264)		(383,460)	-	(530,771)	-	0	157,362		100/100
Currency swap - Rec fixed USD [Pay fixed CHF] ; 2015-FXS-299804	24906PA*0 DENTSPLY INTL INC	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/24/2015	08/15/2026	-	4,412,197	4.2100% [1.0100%]	-	-	103,103	(238,485)		(124,539)	-	(223,074)	-	0	65,738		100/100
Currency swap - Rec fixed USD [Pay fixed CHF] ; 2015-FXS-299806	24906PB@7 DENTSPLY INTL INC	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/24/2015	08/15/2031	-	7,010,491	4.4970% [1.3300%]	-	-	160,884	(378,926)		(94,767)	-	(354,439)	-	0	130,601		100/100
Currency swap - Rec fixed USD [Pay fixed CHF] ; 2015-FXS-299809	24906PB*9 DENTSPLY INTL INC	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/24/2015	08/15/2028	-	12,550,250	4.3875% [1.1700%]	-	-	293,832	(678,357)		(252,037)	-	(634,520)	-	0	207,005		100/100
Currency swap - Rec fixed USD [Pay fixed DKK] ; 2015-FXS-283731	K3752#AH1 COPENHAGEN AIRPORTS AS	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	06/09/2015	08/27/2025	-	6,856,540	3.9375% [2.3500%]	-	-	75,652	(371,648)		(771,856)	-	(773,876)	-	0	96,433		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2007-FXS-0021	N2962#AE3 Eneco Holding NV 5.041% 03/28/2027	D 1	Currency	The Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	02/20/2007	03/28/2027	-	3,940,500	5.9400% [5.0410%]	-	-	43,822	393,900		66,770	-	(382,350)	-	0	60,714		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2007-FXS-0022	N2962#AE3 Eneco Holding NV 5.041% 03/28/2027	D 1	Currency	The Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	02/20/2007	03/28/2027	-	3,940,500	5.9400% [5.0410%]	-	-	43,822	393,900		66,770	-	(382,350)	-	0	60,714		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2007-FXS-0025	N2962#AE3 Eneco Holding NV 4.817% 03/28/2019	D 1	Currency	The Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	02/20/2007	03/28/2019	-	18,389,000	5.7000% [4.8170%]	-	-	198,706	1,838,200		1,585,280	-	(1,784,300)	-	0	112,249		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%]	-	-	286,358	3,496,000		2,596,730	-	(2,549,000)	-	0	247,991		99/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2010-FXS-0124	02343*AH5 AMCOR Finance (USA) LTD 5.00% 09/01/2020	D 1	Currency	Credit Suisse International	E58DKGMJYYYJLN8C3868	07/28/2010	09/01/2020	-	12,981,000	5.3850% [5.0000%]	-	-	89,629	1,159,000		558,616	-	(1,274,500)	-	0	110,972		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%]	-	-	17,926	231,800		111,723	-	(254,900)	-	0	22,194		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%]	-	-	71,290	1,181,000		485,666	-	(637,250)	-	0	104,006		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%]	-	-	9,161	307,720		286,782	-	(178,430)	-	0	8,778		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%]	-	-	41,456	394,100		84,803	-	(446,075)	-	0	53,345		100/100

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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%]	-	-	12,317	112,500		53,548	-	(127,450)	-	0	12,113		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2013-FXS-214090	G8124#AJ2 SIG Plc 7y	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/22/2013	10/31/2020	-	5,508,400	4.4520% [3.7100%]	-	-	56,024	779,600		594,228	-	(509,800)	-	0	48,396		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2013-FXS-214091	G8124#AL7 SIG Plc 10y	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/22/2013	10/31/2023	-	5,508,400	5.1220% [4.2300%]	-	-	65,777	779,600		489,701	-	(509,800)	-	0	67,955		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-227507	D2736#AK5 FRITZ DRAXLMAIER GMBH & CO KG	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	02/21/2014	04/02/2024	-	3,292,800	5.3160% [4.0500%]	-	-	47,556	455,520		342,997	-	(305,880)	-	0	42,006		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-239861	G8249JAF2 SMURFIT KAPPA ACQUISITIONS	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	05/29/2014	06/01/2021	-	1,361,000	4.4380% [3.2500%]	-	-	17,048	178,800		141,544	-	(127,450)	-	0	13,039		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%]	-	-	123,258	1,102,899		889,236	-	(776,171)	-	0	123,280		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-243582	N7334#AG8 WERELDHAVE NV	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/01/2014	07/23/2024	-	17,790,500	4.4375% [2.9400%]	-	-	254,860	2,421,900		1,968,506	-	(1,656,850)	-	0	232,240		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%]	-	-	44,598	355,000		321,319	-	(254,900)	-	0	27,213		99/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-245687	X2145*AA4 ELENIA FINANCE OYJ	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/25/2014	07/30/2034	-	8,064,600	5.1000% [3.6010%]	-	-	117,942	971,400		976,547	-	(764,700)	-	0	165,477		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-245688	X2145*AA4 Elenia Finance 20y 7/30/2034	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/25/2014	07/30/2034	-	4,032,300	5.1000% [3.6010%]	-	-	58,971	485,700		488,274	-	(382,350)	-	0	82,739		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-245690	X2145*AA4 ELENIA FINANCE OYJ	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/25/2014	07/30/2034	-	12,096,900	5.1000% [3.6010%]	-	-	176,913	1,457,100		1,464,821	-	(1,147,050)	-	0	248,216		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-251703	L2660RAC8 DUFRY FINANCE SCA	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	09/16/2014	10/15/2019	-	1,165,500	5.1050% [3.2500%]	-	-	19,476	101,520		96,648	-	(114,705)	-	0	8,326		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-252004	Q1297#AG3 CSL FINANCE PTY LTD	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/17/2014	11/12/2026	-	12,960,000	3.8800% [2.1000%]	-	-	186,460	1,138,000		985,983	-	(1,274,500)	-	0	195,727		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-257755	G7770#AE2 SAGE GROUP PLC	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/28/2014	01/26/2022	-	19,107,594	3.6020% [1.8900%]	-	-	267,288	1,369,865		974,624	-	(1,912,260)	-	0	198,710		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 NA	E57ODZWZ7FF32TWEFA76	12/04/2014	02/03/2024	-	7,422,600	3.8150% [1.9660%]	-	-	106,967	329,400		181,437	-	(764,700)	-	0	93,507		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 NA	E57ODZWZ7FF32TWEFA76	12/04/2014	02/03/2027	-	22,638,930	4.0200% [2.2720%]	-	-	311,258	1,004,670		516,872	-	(2,332,335)	-	0	346,137		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%]	-	-	343,148	(2,529,600)		(1,597,458)	-	(2,599,980)	-	0	384,965		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-274569	59010QAA4 MERLIN ENTERTAINMENTS PLC.	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	03/13/2015	03/15/2022	-	3,673,250	4.9860% [2.7500%]	-	-	53,270	(464,450)		(556,150)	-	(446,075)	-	0	38,776		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%]	-	-	182,616	(1,087,198)		(1,438,064)	-	(1,409,597)	-	0	165,421		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-286350	B6398#AE1 Aliaxis Finance S.A. 12y	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	07/01/2015	07/23/2027	-	2,000,000	4.4375% [2.6400%]	-	-	24,543	(133,935)		(216,723)	-	(230,054)	-	0	31,331		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%]	-	-	28,225	(194,800)		(300,849)	-	(254,900)	-	0	29,960		100/100

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-288024	F2000#AC0 COMPAGNIE DES LEVURES LESAFFRE	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208...	07/22/2015	10/01/2030	-	6,530,400	3.8350% [2.0400%]	-	-	82,268	(562,800)		(769,218)	-	(764,700)	-	0	117,778		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-288452	G5207@AA9 JP MORGAN EUROPEAN INVESTMENT TRUST	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76...	07/29/2015	08/26/2035	-	9,358,500	4.4040% [2.6900%]	-	-	107,362	(690,200)		(824,838)	-	(1,083,325)	-	0	198,055		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-292767	G1696#BH8 BUNZL FINANCE PLC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76...	09/16/2015	11/19/2022	-	1,695,000	3.7025% [1.8200%]	-	-	23,228	(78,300)		(123,442)	-	(191,175)	-	0	19,214		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-294892	81725TF@4 SENSIENT TECHNOLOGIES CORPORAT	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208...	10/06/2015	11/06/2022	-	10,000,000	3.5010% [1.8480%]	-	-	120,204	(538,420)		(924,147)	-	(1,136,121)	-	0	112,961		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-299257	G8654#AA9 TR PROPERTY INVESTMENT TRUST P	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76...	11/19/2015	02/10/2026	-	9,129,850	3.8100% [1.9200%]	-	-	117,979	(918,850)		(1,216,169)	-	(1,083,325)	-	0	132,067		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-299788	24906PA@8 DENTSPLY INTL INC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76...	11/24/2015	08/15/2026	-	3,401,600	4.2005% [2.2500%]	-	-	44,564	(381,440)		(495,970)	-	(407,840)	-	0	50,681		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-305126	G97745AB2 WORLDPAY FINANCE PLC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76...	01/14/2016	11/15/2022	-	634,901	5.6575% [3.7500%]	-	-	8,029	(56,687)		(85,130)	-	(74,558)	-	0	7,189		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 NA E57ODZWZ7FF32TWEFA76...	01/14/2016	12/15/2023	-	949,813	6.2975% [4.3750%]	-	-	12,060	(84,613)		(138,290)	-	(111,519)	-	0	11,836		99/97
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-305138	G8762ZAD8 TESCO CORPORATE TREASURY SERVI	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76...	01/14/2016	07/01/2024	-	602,619	4.2835% [2.5000%]	-	-	6,763	(53,502)		(82,680)	-	(70,735)	-	0	7,832		100/99
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-305210	F1840#AA0 CHANEL SAS	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76...	01/15/2016	03/30/2026	-	9,849,600	3.4500% [1.8390%]	-	-	111,329	(790,200)		(1,278,880)	-	(1,147,050)	-	0	143,593		98/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-305622	G97745AB2 WORLDPAY FINANCE PLC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76...	01/20/2016	11/15/2022	-	1,014,165	5.6275% [3.7500%]	-	-	12,741	(85,281)		(131,122)	-	(118,529)	-	0	11,484		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%]	-	-	137,181	(1,204,800)		(1,555,405)	-	(1,529,400)	-	0	292,969		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-306887	G9006@AC0 TRANSMISSION FINANCE DAC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76...	01/29/2016	02/08/2031	-	2,274,300	4.2225% [2.5630%]	-	-	24,818	(208,320)		(310,486)	-	(267,645)	-	0	41,575		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-306890	G9006@AE6 TRANSMISSION FINANCE DAC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76...	01/29/2016	02/08/2036	-	7,905,900	4.4510% [2.8230%]	-	-	83,216	(724,160)		(1,001,115)	-	(930,385)	-	0	169,424		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%]	-	-	140,011	(1,204,800)		(1,423,289)	-	(1,529,400)	-	0	313,818		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-311041	98419MAG5 XYLEM INC/NY	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208...	03/04/2016	03/11/2023	-	6,597,000	4.4350% [2.2500%]	-	-	100,910	(496,200)		(623,657)	-	(764,700)	-	0	76,980		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%]	-	-	43,156	(187,984)		(222,536)	-	(316,076)	-	0	32,099		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%]	-	-	43,504	(189,500)		(224,331)	-	(318,625)	-	0	32,357		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-316385	343412AE2 FLUOR CORPORATION	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208...	04/11/2016	03/21/2023	-	1,396,500	3.6400% [1.7500%]	-	-	19,099	(51,695)		(88,627)	-	(156,126)	-	0	16,337		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-316655	G9006@AL0 TRANSMISSION FINANCE DAC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76...	04/13/2016	05/04/2036	-	13,073,200	4.1350% [2.4200%]	-	-	162,583	(640,320)		(566,151)	-	(1,478,420)	-	0	281,950		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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-316661	G9006@AK2 TRANSMISSION FINANCE DAC...	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76...	04/13/2016	05/04/2029	-	3,268,300	3.6580% [1.9300%]	-	-	41,214	(160,080)		(239,463)	-	(369,605)	-	0	55,657		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-317602	G98523VP8 YORKSHIRE BUILDING SOCIETY.	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208...	04/22/2016	03/17/2022	-	3,928,750	3.2250% [1.2500%]	-	-	56,395	(208,950)		(285,775)	-	(446,075)	-	0	41,499		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-318855	F85783AF9 SPCM SA	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76...	05/06/2016	06/15/2023	-	2,280,000	4.9050% [2.8750%]	-	-	34,378	(84,400)		(141,550)	-	(254,900)	-	0	27,240		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-319560	G8124#AN3 SIG PLC	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/13/2016	08/12/2026	-	9,057,600	4.7710% [2.8300%]	-	-	125,975	(400,000)		(669,489)	-	(1,019,600)	-	0	134,889		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-320428	L4678SAB4 HANESBRANDS FINANCE LUXEMBOURG	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76...	05/20/2016	06/15/2024	-	448,840	5.5975% [3.5000%]	-	-	6,797	(24,040)		(37,603)	-	(50,980)	-	0	5,814		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-320436	L4678SAB4 HANESBRANDS FINANCE LUXEMBOURG	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76...	05/20/2016	06/15/2024	-	2,889,408	5.5975% [3.5000%]	-	-	43,756	(154,758)		(242,068)	-	(328,184)	-	0	37,430		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-321620	227047A*8 CRODA INTERNATIONAL PLC	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76...	06/02/2016	06/27/2023	-	1,785,600	3.0420% [1.0800%]	-	-	25,761	(105,920)		(140,773)	-	(203,920)	-	0	21,395		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-321624	227047A@6 CRODA INTERNATIONAL PLC	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76...	06/02/2016	06/27/2026	-	1,339,200	3.2710% [1.4300%]	-	-	18,009	(79,440)		(110,050)	-	(152,940)	-	0	19,802		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%]	-	-	83,845	(264,680)		(414,723)	-	(662,740)	-	0	70,502		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-328284	Q8562*AC9 SONIC HEALTHCARE LTD	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76...	07/28/2016	11/17/2026	-	20,941,200	3.6970% [1.7500%]	-	-	292,342	(1,402,380)		(1,773,173)	-	(2,408,805)	-	0	316,500		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%]	-	-	34,012	(147,000)		(205,901)	-	(254,900)	-	0	29,080		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%]	-	-	17,901	(65,200)		(89,276)	-	(127,450)	-	0	13,109		99/99
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-333704	N9651*AB4 WOODWARD INTERNATIONAL BV	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208...	09/14/2016	09/23/2031	-	3,829,760	3.3500% [1.5700%]	-	-	49,499	(189,720)		(165,549)	-	(433,330)	-	0	71,620		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-335104	92927KB#8 WABCO HLDG	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76...	09/27/2016	11/15/2028	-	3,357,300	3.2330% [1.3600%]	-	-	45,562	(189,300)		(201,362)	-	(382,350)	-	0	56,013		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-336059	DENTSPLY SIRONA INC (Multiple Cusips)	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76...	10/05/2016	10/27/2031	-	3,467,970	3.4440% [1.6500%]	-	-	45,346	(196,850)		(175,578)	-	(395,095)	-	0	65,070		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-337096	G4273*AN5 HAMMERSON PLC	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208...	10/13/2016	01/11/2031	-	4,745,050	3.8400% [2.0500%]	-	-	57,892	(338,410)		(399,250)	-	(548,035)	-	0	86,493		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%]	-	-	286,715	(1,305,000)		(1,683,852)	-	(2,294,100)	-	0	266,761		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-339193	K7784*AA3 P/F EYSTUR-OG SANDOYARTUNLAR	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76...	11/02/2016	01/31/2040	-	9,887,900	4.6140% [2.7300%]	-	-	128,811	(633,680)		(681,433)	-	(1,134,305)	-	0	233,733		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-341136	X2145*AG1 ELENIA FINANCE OYJ	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208...	11/22/2016	12/14/2033	-	7,301,580	4.5463% [2.5000%]	-	-	99,308	(855,600)		(724,927)	-	(879,405)	-	0	147,016		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-342640	G8472#AF8 S STERIS PLC	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76...	12/06/2016	02/27/2032	-	5,149,440	4.3340% [2.3000%]	-	-	54,088	(525,120)		(458,737)	-	(611,760)	-	0	97,769		100/100

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-352339	P78625DP5 PETROLEOS MEXICANOS	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	03/03/2017	04/21/2027	-	7,381,500	5.2150% [2.7500%]	-	-	96,373	(893,900)		(899,833)	-	(893,900)	-	0	114,125		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-357554	Pending Settlement - Umicore	N/A	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	04/05/2017	12/07/2029	-	7,561,500	4.1075% [2.0500%]	-	-	-	(832,120)		14,751	-	(832,120)	-	0	132,026		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-364166	48021PA*9 JONES LANG LASALLE FINANCE BV	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	06/07/2017	06/27/2027	-	8,445,000	3.9650% [1.9600%]	-	-	41,607	(421,500)		(504,883)	-	(421,500)	-	0	131,815		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-367848	K8553*AA0 SCANDLINES APS	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2017	09/30/2028	-	20,131,800	4.6930% [2.5500%]	-	-	87,306	(911,360)		(1,111,211)	-	(911,360)	-	0	333,973		100/100
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-374878	Pending Settlement - IMI Group Limited	N/A	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	09/12/2017	02/21/2028	-	4,242,250	3.4075% [1.5300%]	-	-	-	45,440		(14,153)	-	45,440	-	0	68,404		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%]	-	-	142,004	2,484,600		3,002,837	-	(424,000)	-	0	119,970		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%]	-	-	745,522	13,044,150		15,764,893	-	(2,226,000)	-	0	629,843		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2010-FXS-0023	G0372VAB0 ANGLIAN Water Services Financing	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2010	07/30/2022	-	2,049,710	5.9600% [5.8370%]	-	-	13,851	305,565		277,258	-	(137,800)	-	0	22,530		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2010-FXS-0118	031100D@6 Ametek Inc 4.680% GBP DENOM 09/17/2020	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/23/2010	09/17/2020	-	16,973,000	4.5400% [4.6800%]	-	-	67,820	2,214,850		1,833,870	-	(1,166,000)	-	0	146,183		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2010-FXS-0119	031100D@6 Ametek Inc 4.680% GBP DENOM 09/17/2020	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/23/2010	09/17/2020	-	12,344,000	4.5400% [4.6800%]	-	-	49,324	1,610,800		1,333,724	-	(848,000)	-	0	106,315		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2011-FXS-122178	G1744#AP3 CADOGAN ESTATES LIMITED	D 1	Currency	The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	01/21/2011	03/29/2041	-	1,598,000	6.2400% [6.0100%]	-	-	15,648	256,350		107,189	-	(106,000)	-	0	38,741		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2011-FXS-130350	G7178*AA2 Porterbrook Rail Finance Ltd 6.500% 05/20/2036	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2011	05/20/2036	-	50,415,300	6.4750% [6.5000%]	-	-	434,973	8,824,150		6,288,208	-	(3,286,000)	-	0	1,088,589		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2011-FXS-130351	G7178*AA2 Porterbrook Rail Finance Ltd 6.500% 05/20/2036	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/12/2011	05/20/2036	-	47,162,700	6.4750% [6.5000%]	-	-	406,910	8,254,850		5,882,517	-	(3,074,000)	-	0	1,018,357		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2012-FXS-176643	G4445*AF5 HIGH SPEED RAIL FINANCE PLC	D 1	Currency	The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	09/20/2012	03/30/2036	-	15,371,000	4.7450% [4.7200%]	-	-	105,620	2,625,325		1,329,636	-	(1,007,000)	-	0	330,652		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%]	-	-	28,084	503,625		423,701	-	(265,000)	-	0	57,937		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-200614	G0566*AB5 ARQIVA PP FINANCING PLC 4.101% 06/30/2025	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/30/2013	06/30/2025	-	4,550,700	4.6000% [4.1010%]	-	-	35,909	525,750		465,635	-	(318,000)	-	0	63,357		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-201625	G9766#AB0 WORKSPACE GROUP CB 5.53% 7/1/2023	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2013	07/01/2023	-	3,877,500	5.9850% [5.5300%]	-	-	38,922	523,375		501,276	-	(265,000)	-	0	46,503		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-201626	G9766#AB0 WORKSPACE GROUP PLC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2013	07/01/2023	-	8,142,750	5.9850% [5.5300%]	-	-	81,737	1,099,088		1,052,679	-	(556,500)	-	0	97,657		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-234093	G1745*AL5 BROOKFIELD UTILITIES ISSUER UK	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2014	06/15/2029	-	2,509,500	4.9625% [4.6100%]	-	-	25,670	497,025		461,223	-	(159,000)	-	0	42,947		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-234095	G1745*AL5 BROOKFIELD UTILITIES ISSUER UK	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2014	06/15/2029	-	2,509,500	4.9625% [4.6100%]	-	-	25,670	497,025		461,223	-	(159,000)	-	0	42,947		100/100

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Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-242264	G0176@AA7 ALLIANCE TRUST PLC THE	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	06/18/2014	07/31/2029	-	3,558,030	4.5300% [4.2800%]	-	-	31,276	740,565		644,329	-	(222,600)	-	0	61,218		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-244905	G1744#AX6 CADOGAN ESTATES LIMITED	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	07/16/2014	09/16/2044	-	3,428,000	4.6500% [4.3800%]	-	-	32,656	744,700		448,369	-	(212,000)	-	0	89,030		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253231	G6679#AA4 NUFFIELD HEALTH	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2024	-	813,000	5.5990% [5.2600%]	-	-	8,257	142,175		137,403	-	(53,000)	-	0	10,774		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253232	G6679#AA4 NUFFIELD HEALTH	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2024	-	6,504,000	5.5990% [5.2600%]	-	-	66,054	1,137,400		1,099,221	-	(424,000)	-	0	86,191		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253234	G6679#AA4 NUFFIELD HEALTH	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2024	-	6,504,000	5.5990% [5.2600%]	-	-	66,054	1,137,400		1,099,221	-	(424,000)	-	0	86,191		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253240	G6679#AB2 NUFFIELD HEALTH	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2026	-	2,439,000	5.9580% [5.5500%]	-	-	27,060	426,525		425,700	-	(159,000)	-	0	36,635		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253241	G6679#AB2 NUFFIELD HEALTH	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2026	-	3,252,000	5.9580% [5.5500%]	-	-	36,079	568,700		567,600	-	(212,000)	-	0	48,847		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2014-FXS-253244	G6679#AB2 NUFFIELD HEALTH	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2026	-	3,252,000	5.9580% [5.5500%]	-	-	36,079	568,700		567,600	-	(212,000)	-	0	48,847		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-272001	G5002FAG1 JAGUAR LAND ROVER AUTOMOTIVE P	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	02/20/2015	03/01/2023	-	2,612,220	4.4575% [3.8750%]	-	-	23,722	331,415		308,477	-	(180,200)	-	0	30,405		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-277851	G4378*AC3 HEATHROW AIRPORT	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/15/2015	10/15/2035	-	6,197,940	3.7255% [2.9700%]	-	-	48,762	563,010		351,407	-	(445,200)	-	0	131,668		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-278713	G294A@AC3 Dyson James	D 1	Currency	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	04/24/2015	05/27/2027	-	2,648,100	3.3575% [2.8300%]	-	-	17,351	300,213		218,373	-	(185,500)	-	0	41,153		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-278718	G8278*AA9 SOUTH WEST AIRPORTS LIMITED	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	04/24/2015	05/15/2030	-	7,996,439	4.2675% [3.6800%]	-	-	64,944	920,577		697,283	-	(559,044)	-	0	142,092		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-292761	G1696#BK1 BUNZL FINANCE PLC	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	09/16/2015	03/22/2025	-	11,631,000	4.0920% [3.5600%]	-	-	91,254	1,568,625		1,375,319	-	(795,000)	-	0	159,046		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-293176	G2147#AB5 CIRCLE ANGLIA SOCIAL HOUSING P	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/18/2015	11/02/2030	-	27,752,125	4.4145% [3.7780%]	-	-	247,377	3,937,838		3,492,550	-	(1,881,500)	-	0	502,203		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-298698	G5878#AA5 UNIVERSITY OF OXFORD BALLIOL C	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/13/2015	12/15/2060	-	6,388,200	4.1700% [3.3700%]	-	-	61,124	753,270		146,711	-	(445,200)	-	0	210,031		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-299259	G8654#AB7 TR PROPERTY INVESTMENT TRUST PLC	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	11/19/2015	02/10/2031	-	2,296,500	4.2050% [3.5900%]	-	-	19,608	284,025		225,267	-	(159,000)	-	0	41,990		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-300684	G8407*AA3 UNIVERSITY OF OXFORD ST HILDA	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	12/03/2015	12/15/2045	-	1,804,800	4.2475% [3.3700%]	-	-	17,874	194,820		128,079	-	(127,200)	-	0	47,944		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-300686	G8407*AB1 UNIVERSITY OF OXFORD ST HILDA	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	12/03/2015	12/15/2055	-	1,804,200	4.1680% [3.2400%]	-	-	18,303	194,220		100,553	-	(127,200)	-	0	55,779		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-301761	Portman Estate Fund 22 & 26 (Multiple Cusips)	D 1	Currency	Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	12/10/2015	03/05/2033	-	8,482,880	4.1350% [3.4900%]	-	-	74,637	969,640		698,894	-	(593,600)	-	0	166,653		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2015-FXS-301764	Portman Estate Fund 22 & 26 (Multiple Cusips)	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	12/10/2015	03/05/2028	-	2,120,720	3.9275% [3.3700%]	-	-	16,982	242,410		184,876	-	(148,400)	-	0	34,254		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-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%]	-	-	5,871	59,513		36,851	-	(79,500)	-	0	10,376		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%]	-	-	18,595	320,550		210,152	-	(318,000)	-	0	45,077		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%]	-	-	8,113	146,919		93,415	-	(145,750)	-	0	21,530		100/99
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-308145	G2624@AK9 DAIRY CREST GROUP PLC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/10/2016	03/23/2026	-	1,735,800	3.8150% [3.3400%]	-	-	9,789	125,820		64,231	-	(127,200)	-	0	25,277		99/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-313875	G8781@AA7 THAMES WATER UTILITIES LTD.	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2016	03/30/2026	-	19,112,100	4.4110% [3.8670%]	-	-	124,366	1,268,155		689,546	-	(1,409,800)	-	0	278,627		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%]	-	-	59,059	480,550		4,414	-	(742,000)	-	0	182,545		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%]	-	-	18,819	171,625		19,273	-	(265,000)	-	0	57,602		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-319808	G2694NAG4 DEBENHAMS PLC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2016	07/15/2021	-	505,085	5.7270% [5.2500%]	-	-	3,562	35,508		28,403	-	(37,100)	-	0	4,918		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-320050	G2694NAG4 DEBENHAMS PLC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/18/2016	07/15/2021	-	583,200	5.7500% [5.2500%]	-	-	4,426	46,540		39,738	-	(42,400)	-	0	5,678		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-320981	G9303#AB0 THE UNIVERSITY COURT OF THE UN	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/26/2016	07/20/2051	-	8,510,340	3.8500% [3.0100%]	-	-	74,861	728,770		169,423	-	(614,800)	-	0	247,476		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 NA E57ODZWZ7FF32TWEFA76	05/26/2016	07/20/2046	-	3,228,060	3.7510% [2.9700%]	-	-	26,864	276,430		70,238	-	(233,200)	-	0	86,651		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-321628	227047A#4 CRODA INTERNATIONAL PLC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2016	06/27/2023	-	3,032,400	3.0630% [2.5400%]	-	-	17,573	214,935		140,490	-	(222,600)	-	0	36,333		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-321786	G8287*AA8 SOUTHERN WATER SERVICES FINANC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/03/2016	09/01/2031	-	5,802,000	3.3425% [2.7800%]	-	-	38,084	435,400		157,811	-	(424,000)	-	0	108,269		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-322133	G1144#AE4 BEDFORD ESTATES LONDON ESTATES LLP	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2016	06/16/2036	-	8,736,600	4.4360% [3.6800%]	-	-	74,039	686,700		334,525	-	(636,000)	-	0	189,018		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%]	-	-	147,214	1,394,205		537,251	-	(1,303,800)	-	0	480,670		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%]	-	-	10,397	27,420		(22,498)	-	(127,200)	-	0	19,953		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-327632	G4622#AL3 HOWARD DE WALDEN ESTATES.	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2016	09/14/2031	-	2,966,850	3.4625% [2.5400%]	-	-	20,886	(51,863)		(106,473)	-	(238,500)	-	0	55,434		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-327646	G4622#AM1 HOWARD DE WALDEN ESTATES	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2016	09/14/2036	-	5,604,050	3.7950% [2.7400%]	-	-	45,065	(97,963)		(180,667)	-	(450,500)	-	0	122,041		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%]	-	-	88,603	(383,460)		(307,646)	-	(890,400)	-	0	181,606		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%]	-	-	64,569	(287,595)		(264,205)	-	(667,800)	-	0	123,345		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%]	-	-	44,177	(153,295)		(243,189)	-	(455,800)	-	0	105,083		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%]	-	-	30,311	(92,690)		(144,295)	-	(275,600)	-	0	74,027		100/100

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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%]	-	-	29,683	(414,330)		(525,246)	-	(445,200)	-	0	79,492		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-337374	G4445*AG3 HIGH SPEED RAIL FINANCE PLC.	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/14/2016	03/31/2039	-	7,314,000	3.0900% [2.3000%]	-	-	33,691	(735,900)		(1,020,238)	-	(636,000)	-	0	169,617		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-337389	G4445*AH1 HIGH SPEED RAIL FINANCE PLC.	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/14/2016	12/31/2039	-	8,780,400	3.7550% [2.8100%]	-	-	48,168	(879,480)		(1,446,679)	-	(763,200)	-	0	207,159		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-337397	031100H*4 AMETEK INC	D 1	Currency	The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	10/14/2016	11/23/2031	-	5,846,400	3.4725% [2.7000%]	-	-	23,151	(593,520)		(899,901)	-	(508,800)	-	0	109,984		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 and Investment Bank 1VUV7VQFKUOQSJ21A208	10/19/2016	11/10/2031	-	15,500,520	3.7275% [2.9100%]	-	-	67,216	(1,404,270)		(2,169,033)	-	(1,335,600)	-	0	291,234		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-338094	G3225*AG1 EVERSHOLT FUNDING PLC	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/21/2016	04/21/2037	-	16,084,200	4.1625% [3.1900%]	-	-	46,182	(1,625,580)		(2,621,316)	-	(1,399,200)	-	0	355,765		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-338962	G6177#AF0 INCHCAPE PLC	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	11/01/2016	05/18/2029	-	5,622,120	3.8425% [3.1000%]	-	-	16,817	(549,470)		(845,745)	-	(487,600)	-	0	95,899		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-341956	G5676#AA9 LOWLAND INVESTMENT COMPANY PLC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/01/2016	01/05/2037	-	7,053,200	4.3550% [3.1500%]	-	-	56,235	(460,040)		(553,539)	-	(593,600)	-	0	154,847		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-351149	G8256#AC7 SOHO ESTATES HOLDINGS LTD.	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	02/24/2017	04/26/2037	-	6,490,640	5.6800% [3.9700%]	-	-	38,573	(485,940)		(236,117)	-	(485,940)	-	0	143,616		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-351201	G8256#AB9 SOHO ESTATES HOLDINGS LTD.	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	02/24/2017	04/26/2035	-	5,750,000	5.5450% [3.9000%]	-	-	32,861	(421,590)		(226,926)	-	(421,590)	-	0	120,547		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-356441	G8408#AA8 ST JAMESS ONCOLOGY FINANCING P	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	03/28/2017	03/31/2037	-	9,375,000	4.1650% [2.8040%]	-	-	53,262	(687,375)		(544,946)	-	(687,375)	-	0	207,060		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-356787	G3056@AC2 EDINBURGH AIRPORT LTD	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	03/30/2017	04/10/2028	-	6,500,000	4.4350% [2.9800%]	-	-	39,424	(476,580)		(322,144)	-	(476,580)	-	0	105,484		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-359336	G1313@AA9 BLACKROCK SMALLER COMPANIES TR	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2017	05/24/2037	-	4,350,640	4.1460% [2.7400%]	-	-	19,386	(210,970)		(72,876)	-	(210,970)	-	0	96,453		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-362094	G0827#BK5 BARRATT DEVELOPMENTS PLC.	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	08/22/2027	-	14,391,150	4.0750% [2.7700%]	-	-	18,358	(501,165)		(261,671)	-	(501,165)	-	0	226,388		100/99
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-366109	G7612#AA2 ROCK RAIL SOUTH WESTERN PLC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/19/2017	06/18/2047	-	1,550,805	5.4750% [3.9380%]	-	-	5,087	(83,631)		157,830	-	(83,631)	-	0	42,282		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-367076	G9305@AB0 UNIVERSITY OF SUSSEX	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2017	09/18/2049	-	3,829,800	4.1840% [2.7800%]	-	-	1,612	(195,150)		(107,473)	-	(195,150)	-	0	108,305		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-367147	G9305@AA2 UNIVERSITY OF SUSSEX	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	06/27/2017	09/18/2044	-	3,831,000	4.1200% [2.7600%]	-	-	1,558	(193,950)		(129,283)	-	(193,950)	-	0	99,507		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-367524	G0892#AA8 BAZALGETTE TUNNEL LTD	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/29/2017	09/28/2032	-	14,278,000	3.9615% [2.8600%]	-	-	797	(480,150)		(546,080)	-	(480,150)	-	0	276,543		100/100
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-368937	G9766#AD6 WORKSPACE GROUP PLC	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	07/13/2017	08/16/2025	-	3,230,500	4.2775% [3.0700%]	-	-	4,304	(123,625)		(112,819)	-	(123,625)	-	0	45,349		100/100

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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%]	-	-	246,235	1,581,775		2,542,737	-	(689,000)	-	0	203,315		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%]	-	-	492,470	3,163,550		5,085,475	-	(1,378,000)	-	0	406,630		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%]	-	-	966,000	6,205,425		9,975,354	-	(2,703,000)	-	0	797,621		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%]	-	-	64,583	593,423		813,482	-	(174,900)	-	0	48,119		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%]	-	-	129,166	1,186,845		1,626,964	-	(349,800)	-	0	96,238		100/100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	13,552,437	73,469,832	XX	57,961,325	0	(117,134,076)	0	0	25,524,571	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	15,211,072	73,469,832	XX	91,036,662	0	(117,134,076)	0	0	29,190,115	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
Interest rate swaps - Rec fixed [Pay fixed] ; 2015-INF-290561	912810RL4 TIPS swap TII .75% 02/15/2045	D 1	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	08/27/2015	02/15/2045	-	51,985,667	3.3100% [0.7500%]	-	-	834,538	(5,959,161)		(5,959,161)	1,501,558	-	-	0	1,360,527		0006
Interest rate swaps - Rec fixed [Pay fixed] ; 2016-IRS-338655	G1011#AH7 BERENDSEN PLC	D 1	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2016	02/19/2025	-	12,505,279	2.2100% [2.2100%]	77,680	-	(1,358)	(200)		(200)	(44)	-	-	0	170,027		0003
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]	-	-	1,212,535	1,459,523		1,459,523	(1,192,299)	-	-	0	254,749		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]	-	-	2,074,890	2,507,993		2,507,993	(2,033,147)	-	-	0	518,824		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]	-	-	3,054,482	4,060,775		4,060,775	(2,967,337)	-	-	0	531,862		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0205	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/24/2008	11/26/2018	-	100,000,000	3.5275% [USD LIBOR 3M]	-	-	1,794,497	2,203,080		2,203,080	(1,726,626)	-	-	0	537,625		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0206	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	11/24/2008	11/26/2018	-	100,000,000	3.5300% [USD LIBOR 3M]	-	-	1,796,365	2,205,932		2,205,932	(1,728,459)	-	-	0	537,625		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0209	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	11/28/2008	12/02/2018	-	100,000,000	3.1800% [USD LIBOR 3M]	-	-	1,535,264	1,833,041		1,833,041	(1,468,154)	-	-	0	541,434		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]	-	-	3,832,316	19,158,197		19,158,197	(2,149,836)	-	-	0	1,724,620		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]	-	-	1,323,659	1,523,296		1,523,296	(1,269,223)	-	-	0	542,697		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0213	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	12/02/2008	12/04/2018	-	100,000,000	2.9100% [USD LIBOR 3M]	-	-	1,323,659	1,523,296		1,523,296	(1,269,223)	-	-	0	542,697		0002

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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]	-	-	1,346,076	1,561,625	...	1,561,625	(1,290,892)	-	-	0	543,328		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0217	Variable Annuities	Exh 5	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76	12/04/2008	12/08/2018	-	100,000,000	2.9375% [USD LIBOR 3M]	-	-	1,343,286	1,574,357	...	1,574,357	(1,286,513)	-	-	0	545,216		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0220	Variable Annuities	Exh 5	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76	12/08/2008	12/10/2018	-	50,000,000	3.0050% [USD LIBOR 3M]	-	-	696,601	827,285	...	827,285	(668,038)	-	-	0	273,235		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]	-	-	420,313	422,316	...	422,316	(407,880)	-	-	0	276,970		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]	-	-	420,313	422,316	...	422,316	(407,880)	-	-	0	276,970		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0240	Variable Annuities	Exh 5	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76	12/22/2008	12/24/2018	-	100,000,000	2.5050% [USD LIBOR 3M]	-	-	993,928	1,094,771	...	1,094,771	(966,838)	-	-	0	555,175		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0241	Variable Annuities	Exh 5	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76	12/23/2008	12/29/2018	-	100,000,000	2.5400% [USD LIBOR 3M]	-	-	1,025,185	1,151,291	...	1,151,291	(997,053)	-	-	0	558,251		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0243	Variable Annuities	Exh 5	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76	12/29/2008	12/31/2018	-	100,000,000	2.4838% [USD LIBOR 3M]	-	-	991,989	1,081,815	...	1,081,815	(965,197)	-	-	0	559,476		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2008-IRS-0244	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	12/29/2008	12/31/2018	-	50,000,000	2.4825% [USD LIBOR 3M]	-	-	495,526	540,135	...	540,135	(482,139)	-	-	0	279,738		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]	-	-	483,922	526,574	...	526,574	(469,953)	-	-	0	281,264		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0003	Variable Annuities	Exh 5	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76	01/21/2009	01/23/2019	-	100,000,000	2.5925% [USD LIBOR 3M]	-	-	1,078,228	1,253,781	...	1,253,781	(1,033,906)	-	-	0	573,382		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0042	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	03/06/2009	03/10/2019	-	100,000,000	3.1100% [USD LIBOR 3M]	-	-	1,471,660	2,087,148	...	2,087,148	(1,380,371)	-	-	0	600,228		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0043	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	03/10/2009	03/12/2019	-	100,000,000	3.2060% [USD LIBOR 3M]	-	-	1,542,616	2,229,565	...	2,229,565	(1,451,570)	-	-	0	601,368		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]	-	-	953,076	1,810,376	...	1,810,376	(859,787)	-	-	0	343,232		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]	-	-	951,955	1,807,601	...	1,807,601	(858,698)	-	-	0	343,232		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0127	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	08/21/2009	08/25/2019	-	100,000,000	3.7935% [USD LIBOR 3M]	-	-	1,994,930	3,878,041	...	3,878,041	(1,798,213)	-	-	0	689,451		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0131	Variable Annuities	Exh 5	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76	09/16/2009	09/18/2019	-	50,000,000	3.6950% [USD LIBOR 3M]	-	-	943,739	1,895,516	...	1,895,516	(852,736)	-	-	0	350,635		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]	-	-	486,032	1,021,392	...	1,021,392	(433,295)	-	-	0	180,135		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0144	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	10/26/2009	10/28/2019	-	25,000,000	3.7400% [USD LIBOR 3M]	-	-	484,163	1,016,307	...	1,016,307	(431,485)	-	-	0	180,135		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]	-	-	641,454	1,444,497	...	1,444,497	(583,873)	-	-	0	180,135		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]	-	-	1,444,711	9,402,843	...	9,402,843	(659,303)	-	-	0	666,467		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0157	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMYYYJLN8C3868	11/04/2009	11/06/2024	-	25,000,000	5.0000% [USD LIBOR 3M]	-	-	722,356	4,701,421		4,701,421	(329,651)	-	-	0	333,233		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]	-	-	4,397,295	29,264,398		29,264,398	(1,990,768)	-	-	0	2,013,992		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0168	Variable Annuities	Exh 5	Interest Rate	Citibank NA	E57ODZWZ7FF32TWEFA76	12/10/2009	12/15/2024	-	100,000,000	5.0900% [USD LIBOR 3M]	-	-	2,942,921	19,643,181		19,643,181	(1,339,831)	-	-	0	1,342,916		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]	-	-	2,944,789	19,659,896		19,659,896	(1,341,444)	-	-	0	1,342,916		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0170	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMYYYJLN8C3868	12/10/2009	12/14/2024	-	50,000,000	5.1000% [USD LIBOR 3M]	-	-	1,476,973	9,855,089		9,855,089	(673,265)	-	-	0	671,331		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0176	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	12/11/2009	12/15/2024	-	50,000,000	5.1300% [USD LIBOR 3M]	-	-	1,486,405	9,955,310		9,955,310	(682,816)	-	-	0	671,458		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2009-IRS-0177	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	12/11/2009	12/16/2029	-	50,000,000	5.2300% [USD LIBOR 3M]	-	-	-	11,529,389		11,529,389	1,036,942	-	-	0	873,899		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0028	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	02/03/2010	02/05/2025	-	50,000,000	5.3500% [USD LIBOR 3M]	-	-	1,575,921	10,845,409		10,845,409	(743,143)	-	-	0	678,056		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0029	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMYYYJLN8C3868	02/03/2010	02/05/2025	-	25,000,000	5.3500% [USD LIBOR 3M]	-	-	787,960	5,422,704		5,422,704	(371,572)	-	-	0	339,028		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0042	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	02/11/2010	02/16/2028	-	50,000,000	5.4600% [USD LIBOR 3M]	-	-	-	13,866,195		13,866,195	1,073,368	-	-	0	805,695		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]	-	-	-	7,064,280		7,064,280	539,032	-	-	0	402,847		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]	-	-	779,966	10,110,489		10,110,489	(27,776)	-	-	0	521,334		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0045	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMYYYJLN8C3868	02/11/2010	02/16/2035	-	25,000,000	5.3000% [USD LIBOR 3M]	-	-	779,787	10,106,024		10,106,024	(27,924)	-	-	0	521,293		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]	-	-	-	7,064,619		7,064,619	539,562	-	-	0	403,060		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0053	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMYYYJLN8C3868	02/18/2010	02/23/2035	-	25,000,000	5.4000% [USD LIBOR 3M]	-	-	798,661	10,470,305		10,470,305	(37,777)	-	-	0	521,581		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0054	Variable Annuities	Exh 5	Interest Rate	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	02/18/2010	02/23/2035	-	25,000,000	5.4000% [USD LIBOR 3M]	-	-	798,661	10,470,305		10,470,305	(37,777)	-	-	0	521,581		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0056	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMYYYJLN8C3868	02/18/2010	02/22/2028	-	25,000,000	5.5800% [USD LIBOR 3M]	-	-	-	7,192,392		7,192,392	541,820	-	-	0	403,166		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0058	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	02/18/2010	02/22/2028	-	25,000,000	5.6000% [USD LIBOR 3M]	-	-	-	7,236,843		7,236,843	542,617	-	-	0	403,166		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0114	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMYYYJLN8C3868	04/27/2010	04/29/2027	-	50,000,000	5.2425% [USD LIBOR 3M]	-	-	842,687	12,845,233		12,845,233	154,114	-	-	0	773,933		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]	-	-	725,408	11,973,960		11,973,960	263,231	-	-	0	775,370		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-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]	-	-	2,860,757	47,472,390		47,472,390	1,132,744	-	-	0	3,101,922		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]	-	-	705,525	12,138,106		12,138,106	287,885	-	-	0	775,922		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]	-	-	1,118,425	20,382,588		20,382,588	809,624	-	-	0	1,554,710		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0126	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	05/26/2010	05/30/2027	-	50,000,000	4.6125% [USD LIBOR 3M]	-	-	558,629	10,176,062		10,176,062	405,133	-	-	0	777,355		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0129	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	05/27/2010	06/01/2028	-	50,000,000	4.7600% [USD LIBOR 3M]	-	-	-	10,524,515		10,524,515	1,032,465	-	-	0	816,881		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0130	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/27/2010	06/01/2028	-	50,000,000	4.7600% [USD LIBOR 3M]	-	-	-	10,524,515		10,524,515	1,032,465	-	-	0	816,881		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]	-	-	-	32,010,775		32,010,775	3,107,542	-	-	0	2,451,586		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0133	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/28/2010	06/04/2028	-	150,000,000	4.7913% [USD LIBOR 3M]	-	-	-	31,977,254		31,977,254	3,106,923	-	-	0	2,451,586		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0140	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/10/2010	06/14/2028	-	50,000,000	4.8150% [USD LIBOR 3M]	-	-	-	10,740,883		10,740,883	1,038,721	-	-	0	818,242		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0142	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	06/10/2010	06/14/2028	-	25,000,000	4.8200% [USD LIBOR 3M]	-	-	-	5,381,473		5,381,473	519,565	-	-	0	409,121		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]	-	-	-	21,084,637		21,084,637	2,070,083	-	-	0	1,636,485		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0144	Variable Annuities	Exh 5	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2010	06/14/2028	-	25,000,000	4.8300% [USD LIBOR 3M]	-	-	-	5,403,535		5,403,535	519,973	-	-	0	409,121		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0145	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/10/2010	06/14/2028	-	50,000,000	4.8500% [USD LIBOR 3M]	-	-	-	10,895,322		10,895,322	1,041,582	-	-	0	818,242		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]	-	-	523,847	11,179,134		11,179,134	462,449	-	-	0	779,005		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0252	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/04/2010	10/09/2038	-	100,000,000	4.0450% [USD LIBOR 3M]	-	-	-	22,962,891		22,962,891	2,741,138	-	-	0	2,293,379		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0253	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2010	10/06/2030	-	100,000,000	4.1525% [USD LIBOR 3M]	-	-	-	13,168,121		13,168,121	1,781,444	-	-	0	1,804,485		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0258	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/07/2010	10/13/2030	-	50,000,000	4.2100% [USD LIBOR 3M]	-	-	-	6,816,622		6,816,622	894,505	-	-	0	902,906		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0259	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/07/2010	10/13/2040	-	50,000,000	4.1000% [USD LIBOR 3M]	-	-	-	10,697,262		10,697,262	1,226,830	-	-	0	1,200,314		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]	-	-	-	10,697,262		10,697,262	1,226,830	-	-	0	1,200,314		0002

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0263	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/08/2010	10/13/2040	-	50,000,000	4.1300% [USD LIBOR 3M]	-	-	-	10,917,542		10,917,542	1,232,851	-	-	0	1,200,314		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2010-IRS-0264	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/08/2010	10/13/2040	-	50,000,000	4.1300% [USD LIBOR 3M]	-	-	-	10,917,542		10,917,542	1,232,851	-	-	0	1,200,314		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]	-	-	-	6,941,526		6,941,526	897,033	-	-	0	902,811		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]	-	-	-	12,160,431		12,160,431	1,267,017	-	-	0	1,200,457		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-125854	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/07/2011	03/09/2026	-	50,000,000	5.2275% [USD LIBOR 3M]	-	-	1,527,733	11,621,537		11,621,537	(595,822)	-	-	0	726,457		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-125855	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2011	03/09/2026	-	50,000,000	5.2375% [USD LIBOR 3M]	-	-	1,531,469	11,660,119		11,660,119	(598,922)	-	-	0	726,457		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-125857	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	03/07/2011	03/09/2026	-	50,000,000	5.2250% [USD LIBOR 3M]	-	-	1,526,799	11,611,891		11,611,891	(595,047)	-	-	0	726,457		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-125901	Variable Annuities	Exh 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/08/2011	03/10/2026	-	50,000,000	5.2450% [USD LIBOR 3M]	-	-	1,533,490	11,692,113		11,692,113	(601,377)	-	-	0	726,575		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-138441	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/29/2011	08/31/2021	-	300,000,000	2.4310% [USD LIBOR 3M]	-	-	2,971,580	5,656,572		5,656,572	(1,070,991)	-	-	0	2,970,056		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]	-	-	1,138,380	3,518,946		3,518,946	434,979	-	-	0	1,497,029		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]	-	-	717,254	693,124		693,124	(114,818)	-	-	0	1,002,736		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]	-	-	358,627	346,562		346,562	(57,409)	-	-	0	501,368		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]	-	-	362,363	365,860		365,860	(60,908)	-	-	0	501,368		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143512	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2011	10/11/2031	-	100,000,000	2.6300% [USD LIBOR 3M]	-	-	1,098,426	2,669,313		2,669,313	900,500	-	-	0	1,873,390		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-143513	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/06/2011	10/11/2031	-	100,000,000	3.1800% [USD LIBOR 3M]	-	-	1,509,398	9,263,949		9,263,949	625,028	-	-	0	1,873,390		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]	-	-	777,120	1,002,315		1,002,315	(166,281)	-	-	0	1,004,101		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]	-	-	389,027	503,578		503,578	(83,578)	-	-	0	502,051		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]	-	-	388,560	501,158		501,158	(83,141)	-	-	0	502,051		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-144001	Variable Annuities	Exh 5	Interest Rate	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	10/11/2011	10/13/2021	-	50,000,000	2.3300% [USD LIBOR 3M]	-	-	437,932	752,614		752,614	(127,764)	-	-	0	502,392		0002

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Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-144089	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/12/2011	10/14/2031	-	100,000,000	3.4700% [USD LIBOR 3M]	-	-	1,730,153	12,740,638		12,740,638	483,884	-	-	0	1,873,938		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-146436	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	11/10/2011	06/20/2026	-	150,000,000	3.3700% [USD LIBOR 3M]	-	-	2,463,999	13,593,690		13,593,690	(15,334)	-	-	0	2,215,489		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]	-	-	2,837,652	12,801,288		12,801,288	1,122,405	-	-	0	3,686,740		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]	-	-	4,821,131	23,531,106		23,531,106	453,982	-	-	0	4,874,840		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]	-	-	2,873,769	13,861,659		13,861,659	268,808	-	-	0	2,895,917		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-147377	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2011	07/01/2025	-	100,000,000	3.0100% [USD LIBOR 3M]	-	-	1,381,484	5,933,271		5,933,271	73,913	-	-	0	1,392,495		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-148074	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	11/30/2011	12/02/2026	-	100,000,000	3.3025% [USD LIBOR 3M]	-	-	1,626,798	8,722,693		8,722,693	79,273	-	-	0	1,514,767		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-148082	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/30/2011	12/02/2026	-	100,000,000	3.3000% [USD LIBOR 3M]	-	-	1,624,930	8,701,914		8,701,914	80,786	-	-	0	1,514,767		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-148097	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	11/30/2011	12/02/2026	-	100,000,000	3.3100% [USD LIBOR 3M]	-	-	1,632,402	8,785,031		8,785,031	74,733	-	-	0	1,514,767		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-148152	Variable Annuities	Exh 5	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	11/30/2011	12/02/2026	-	100,000,000	3.3150% [USD LIBOR 3M]	-	-	1,636,139	8,826,590		8,826,590	71,707	-	-	0	1,514,767		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2011-IRS-150238	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	12/15/2011	07/25/2028	-	115,000,000	3.2100% [USD LIBOR 3M]	-	-	-	8,267,577		8,267,577	2,098,105	-	-	0	1,891,799		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]	-	-	443,052	271,972		271,972	359,166	-	-	0	799,508		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2012-IRS-185278	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	12/18/2012	12/20/2027	-	50,000,000	2.3570% [USD LIBOR 3M]	-	-	442,865	269,685		269,685	359,312	-	-	0	799,508		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-187572	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/16/2013	07/07/2026	-	118,000,000	2.9300% [USD LIBOR 3M]	-	-	1,560,555	6,578,055		6,578,055	291,868	-	-	0	1,747,496		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]	-	-	109,930	239,174		239,174	92,551	-	-	0	197,293		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-197374	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/19/2013	04/23/2033	-	25,000,000	2.6217% [USD LIBOR 3M]	-	-	275,012	601,089		601,089	231,322	-	-	0	493,277		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]	-	-	103,336	(15,603)		(15,603)	58,714	-	-	0	178,262		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-199767	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2013	05/24/2028	-	50,000,000	2.7120% [USD LIBOR 3M]	-	-	591,896	1,889,727		1,889,727	281,778	-	-	0	816,042		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2013-IRS-201329	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2013	06/06/2028	-	50,000,000	2.8600% [USD LIBOR 3M]	-	-	642,456	2,591,731		2,591,731	243,965	-	-	0	817,405		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]	-	-	643,203	2,601,238		2,601,238	243,391	-	-	0	817,405		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]	-	-	644,545	2,628,984		2,628,984	241,084	-	-	0	817,928		0002

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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]	-	-	644,358	2,626,604		2,626,604	241,227	-	-	0	817,928		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-323669	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/16/2011	06/20/2026	-	400,000,000	3.3700% [USD LIBOR 3M]	30,000	-	6,570,663	35,891,478		35,891,478	101,679	-	-	0	5,907,970		0007
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	-	7,923,780	41,747,550		41,747,550	384,876	-	-	0	7,384,963		0007
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]	-	-	9,127,967	55,053,281		55,053,281	(811,569)	-	-	0	7,386,122		0007
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	-	5,387,473	40,631,162		40,631,162	(1,826,845)	-	-	0	2,954,912		0007
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-325872	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2011	07/07/2026	-	250,000,000	2.9300% [USD LIBOR 3M]	18,650,000	-	3,306,260	13,936,556		13,936,556	618,364	-	-	0	3,702,322		0007
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]	-	-	24,452	(550,945)		(550,945)	85,253	-	-	0	108,461		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]	-	-	24,303	(554,057)		(554,057)	85,355	-	-	0	108,461		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	-	4,714,713	20,980,150		20,980,150	(14,838,536)	-	-	0	4,455,257		0007
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-327731	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/22/2011	07/26/2026	-	250,000,000	4.8150% [USD LIBOR 3M]	19,200,000	-	6,850,902	51,798,465		51,798,465	(2,249,938)	-	-	0	3,713,291		0007
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329025	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2016	08/09/2046	-	250,000,000	1.8088% [USD LIBOR 3M]	-	-	1,278,314	(36,943,824)		(36,943,824)	(564,915)	-	-	0	6,717,132		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329026	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2016	08/09/2046	-	250,000,000	1.8335% [USD LIBOR 3M]	-	-	1,324,549	(35,666,433)		(35,666,433)	(464,710)	-	-	0	6,717,132		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329054	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	08/05/2016	08/09/2046	-	150,000,000	1.8420% [USD LIBOR 3M]	-	-	804,256	(21,137,173)		(21,137,173)	(259,020)	-	-	0	4,030,279		0003
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]	-	-	692,300	(18,629,489)		(18,629,489)	2,254,975	-	-	0	3,358,566		0003
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]	-	-	656,916	(18,176,685)		(18,176,685)	2,169,850	-	-	0	3,224,376		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329167	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	08/08/2016	08/10/2046	-	100,000,000	1.8400% [USD LIBOR 3M]	-	-	536,701	(14,134,202)		(14,134,202)	(166,481)	-	-	0	2,686,980		0003
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]	-	-	676,266	(19,181,159)		(19,181,159)	2,263,370	-	-	0	3,358,885		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329261	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/09/2016	08/11/2046	-	200,000,000	1.8050% [USD LIBOR 3M]	-	-	1,021,768	(29,651,644)		(29,651,644)	(80,304)	-	-	0	5,374,215		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329358	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/10/2016	08/12/2046	-	200,000,000	1.7788% [USD LIBOR 3M]	-	-	986,218	(30,737,061)		(30,737,061)	(83,090)	-	-	0	5,374,470		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329561	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/11/2016	08/15/2046	-	150,000,000	1.7838% [USD LIBOR 3M]	-	-	744,680	(22,899,066)		(22,899,066)	13,839	-	-	0	4,031,426		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329564	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/11/2016	08/15/2046	-	150,000,000	1.7973% [USD LIBOR 3M]	-	-	759,811	(22,481,686)		(22,481,686)	33,926	-	-	0	4,031,426		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-329583	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/11/2016	08/15/2046	-	200,000,000	1.7773% [USD LIBOR 3M]	-	-	983,193	(30,800,049)		(30,800,049)	(56,949)	-	-	0	5,375,235		0003

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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] ; 2016-IRS-330004	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/16/2016	08/18/2046	-	250,000,000	1.7850% [USD LIBOR 3M]	-	-	1,245,811	(38,112,117)		(38,112,117)	149,504	-	-	0	6,719,999		0003
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]	-	-	628,003	(20,714,801)		(20,714,801)	2,296,679	-	-	0	3,360,796		0003
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]	-	-	627,069	(20,741,688)		(20,741,688)	2,297,139	-	-	0	3,360,796		0003
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]	-	-	761,449	(24,631,914)		(24,631,914)	2,752,152	-	-	0	4,032,955		0003
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]	-	-	610,056	(19,679,720)		(19,679,720)	2,201,280	-	-	0	3,226,364		0003
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]	-	-	898,170	(36,084,524)		(36,084,524)	3,728,283	-	-	0	5,377,528		0003
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]	-	-	1,069,546	(46,866,944)		(46,866,944)	4,686,433	-	-	0	6,722,229		0003
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]	-	-	838,824	(37,977,679)		(37,977,679)	3,757,420	-	-	0	5,377,783		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-333987	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/15/2016	09/19/2046	-	125,000,000	1.9540% [USD LIBOR 3M]	-	-	733,286	(16,522,313)		(16,522,313)	2,232,358	-	-	0	3,365,092		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-333988	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/15/2016	09/19/2046	-	200,000,000	1.9620% [USD LIBOR 3M]	-	-	1,185,213	(26,090,927)		(26,090,927)	3,565,903	-	-	0	5,384,147		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-333989	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/15/2016	09/19/2046	-	150,000,000	1.9510% [USD LIBOR 3M]	-	-	876,581	(19,923,744)		(19,923,744)	2,680,481	-	-	0	4,038,110		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-333991	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/15/2016	09/19/2046	-	200,000,000	1.9360% [USD LIBOR 3M]	-	-	1,146,357	(27,211,443)		(27,211,443)	3,584,980	-	-	0	5,384,147		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334082	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/16/2016	09/20/2046	-	200,000,000	1.8961% [USD LIBOR 3M]	-	-	1,096,999	(25,926,443)		(25,926,443)	180,241	-	-	0	5,384,402		0003
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]	-	-	280,718	(6,943,287)		(6,943,287)	899,108	-	-	0	1,346,100		0003
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]	-	-	167,758	(4,185,367)		(4,185,367)	539,795	-	-	0	807,660		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334103	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/16/2016	09/20/2046	-	50,000,000	1.9290% [USD LIBOR 3M]	-	-	282,959	(6,878,637)		(6,878,637)	898,007	-	-	0	1,346,100		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334141	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/16/2016	09/20/2046	-	150,000,000	1.9025% [USD LIBOR 3M]	-	-	829,967	(19,234,615)		(19,234,615)	335,268	-	-	0	4,038,301		0003
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]	-	-	169,285	(4,140,358)		(4,140,358)	538,606	-	-	0	807,698		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334275	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/19/2016	09/21/2046	-	50,000,000	1.9235% [USD LIBOR 3M]	-	-	280,833	(6,938,311)		(6,938,311)	898,318	-	-	0	1,346,164		0003
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]	-	-	169,061	(4,146,823)		(4,146,823)	538,716	-	-	0	807,698		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334290	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/19/2016	09/21/2046	-	25,000,000	1.9275% [USD LIBOR 3M]	-	-	141,164	(3,447,604)		(3,447,604)	448,792	-	-	0	673,082		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334291	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/19/2016	09/21/2046	-	30,000,000	1.9340% [USD LIBOR 3M]	-	-	170,854	(4,095,100)		(4,095,100)	537,836	-	-	0	807,698		0003

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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-334305	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/19/2016	09/21/2046	-	100,000,000	1.9100% [USD LIBOR 3M]	-	-	558,802	(12,679,674)	...	(12,679,674)	125,313	-	-	0	2,692,328		0003
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]	-	-	672,501	(18,116,033)	...	(18,116,033)	2,259,882	-	-	0	3,365,569		0003
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]	-	-	657,556	(18,547,148)	...	(18,547,148)	2,267,215	-	-	0	3,365,569		0003
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]	-	-	167,677	(4,166,780)	...	(4,166,780)	539,292	-	-	0	807,737		0003
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]	-	-	363,389	(9,027,791)	...	(9,027,791)	1,168,396	-	-	0	1,750,179		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334574	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/21/2016	09/23/2046	-	25,000,000	1.9090% [USD LIBOR 3M]	-	-	137,150	(3,547,673)	...	(3,547,673)	450,666	-	-	0	673,146		0003
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]	-	-	136,870	(3,555,756)	...	(3,555,756)	450,804	-	-	0	673,146		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-334586	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/21/2016	09/23/2046	-	100,000,000	1.8843% [USD LIBOR 3M]	-	-	537,439	(13,213,394)	...	(13,213,394)	99,964	-	-	0	2,692,582		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2016-IRS-335923	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/04/2016	10/06/2046	-	150,000,000	1.8740% [USD LIBOR 3M]	-	-	799,351	(20,487,031)	...	(20,487,031)	593,020	-	-	0	4,041,353		0003
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361477	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	40,000,000	2.3860% [USD LIBOR 3M]	-	-	162,595	(667,591)	...	(667,591)	(667,591)	-	-	0	886,675		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361478	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	25,000,000	2.3910% [USD LIBOR 3M]	-	-	102,066	(397,112)	...	(397,112)	(397,112)	-	-	0	554,172		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361479	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	60,000,000	2.3855% [USD LIBOR 3M]	-	-	243,786	(1,006,218)	...	(1,006,218)	(1,006,218)	-	-	0	1,330,012		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361480	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	40,000,000	2.3810% [USD LIBOR 3M]	-	-	161,884	(699,802)	...	(699,802)	(699,802)	-	-	0	886,675		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361481	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	50,000,000	2.3810% [USD LIBOR 3M]	-	-	202,355	(874,753)	...	(874,753)	(874,753)	-	-	0	1,108,343		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361482	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	40,000,000	2.3800% [USD LIBOR 3M]	-	-	161,742	(706,245)	...	(706,245)	(706,245)	-	-	0	886,675		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361483	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	40,000,000	2.3815% [USD LIBOR 3M]	-	-	161,955	(696,581)	...	(696,581)	(696,581)	-	-	0	886,675		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361484	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	40,000,000	2.3900% [USD LIBOR 3M]	-	-	163,164	(641,821)	...	(641,821)	(641,821)	-	-	0	886,675		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361485	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	20,000,000	2.3905% [USD LIBOR 3M]	-	-	81,618	(319,300)	...	(319,300)	(319,300)	-	-	0	443,337		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361486	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	40,000,000	2.3815% [USD LIBOR 3M]	-	-	161,955	(696,581)	...	(696,581)	(696,581)	-	-	0	886,675		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361487	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	10,000,000	2.3830% [USD LIBOR 3M]	-	-	40,542	(171,729)	...	(171,729)	(171,729)	-	-	0	221,669		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361488	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	65,000,000	2.3840% [USD LIBOR 3M]	-	-	263,755	(1,105,772)	...	(1,105,772)	(1,105,772)	-	-	0	1,440,846		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361489	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	40,000,000	2.3850% [USD LIBOR 3M]	-	-	162,453	(674,033)	...	(674,033)	(674,033)	-	-	0	886,675		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, 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] ; 2017-IRS-361490	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	60,000,000	2.3845% [USD LIBOR 3M]	-	-	243,573	(1,015,881)		(1,015,881)	(1,015,881)	-	-	0	1,330,012		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361491	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	20,000,000	2.3800% [USD LIBOR 3M]	-	-	80,871	(353,122)		(353,122)	(353,122)	-	-	0	443,337		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361492	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	25,000,000	2.3770% [USD LIBOR 3M]	-	-	100,822	(453,482)		(453,482)	(453,482)	-	-	0	554,172		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361493	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	65,000,000	2.3810% [USD LIBOR 3M]	-	-	263,062	(1,137,179)		(1,137,179)	(1,137,179)	-	-	0	1,440,846		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361494	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	40,000,000	2.3810% [USD LIBOR 3M]	-	-	161,884	(699,802)		(699,802)	(699,802)	-	-	0	886,675		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361502	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	30,000,000	2.3800% [USD LIBOR 3M]	-	-	121,306	(529,684)		(529,684)	(529,684)	-	-	0	665,006		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361509	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	40,000,000	2.3825% [USD LIBOR 3M]	-	-	162,097	(690,139)		(690,139)	(690,139)	-	-	0	886,675		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361510	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	25,000,000	2.3875% [USD LIBOR 3M]	-	-	101,755	(411,204)		(411,204)	(411,204)	-	-	0	554,172		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361512	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	50,000,000	2.3855% [USD LIBOR 3M]	-	-	203,155	(838,515)		(838,515)	(838,515)	-	-	0	1,108,343		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361513	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	20,000,000	2.3850% [USD LIBOR 3M]	-	-	81,226	(337,016)		(337,016)	(337,016)	-	-	0	443,337		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361515	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	30,000,000	2.3875% [USD LIBOR 3M]	-	-	122,106	(493,445)		(493,445)	(493,445)	-	-	0	665,006		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361519	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	20,000,000	2.3900% [USD LIBOR 3M]	-	-	81,582	(320,911)		(320,911)	(320,911)	-	-	0	443,337		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361521	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/23/2037	-	700,000,000	2.3800% [USD LIBOR 3M]	-	-	2,783,643	(12,385,185)		(12,385,185)	(12,385,185)	-	-	0	15,517,886		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361528	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	25,000,000	2.3865% [USD LIBOR 3M]	-	-	101,666	(415,231)		(415,231)	(415,231)	-	-	0	554,172		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361529	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	25,000,000	2.3900% [USD LIBOR 3M]	-	-	101,978	(401,138)		(401,138)	(401,138)	-	-	0	554,172		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361530	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	25,000,000	2.3935% [USD LIBOR 3M]	-	-	102,289	(387,046)		(387,046)	(387,046)	-	-	0	554,172		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361531	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	10,000,000	2.3915% [USD LIBOR 3M]	-	-	40,844	(158,039)		(158,039)	(158,039)	-	-	0	221,669		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361533	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	10,000,000	2.3930% [USD LIBOR 3M]	-	-	40,898	(155,624)		(155,624)	(155,624)	-	-	0	221,669		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361536	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	200,000	2.3805% [USD LIBOR 3M]	-	-	809	(3,515)		(3,515)	(3,515)	-	-	0	4,433		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361537	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	25,000,000	2.3870% [USD LIBOR 3M]	-	-	101,711	(413,218)		(413,218)	(413,218)	-	-	0	554,172		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361545	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	25,000,000	2.3735% [USD LIBOR 3M]	-	-	100,511	(467,575)		(467,575)	(467,575)	-	-	0	554,172		0002
Interest rate swaps - Rec fixed [Pay floating] ; 2017-IRS-361578	Variable Annuities	Exh 5	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037	-	35,000,000	2.3905% [USD LIBOR 3M]	-	-	142,831	(558,775)		(558,775)	(558,775)	-	-	0	775,840		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 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%]	-	-	(7,948,643)	(59,328,629)	...	(59,328,629)	2,514,834	-	-	0	4,430,978		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-133514	Variable Annuities	Exh 5	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/20/2011	06/22/2026	-	260,000,000	USD LIBOR 3M[4.7600%]	-	-	(6,964,860)	(52,300,816)	...	(52,300,816)	2,249,824	-	-	0	3,841,386		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%]	-	-	-	(22,207,660)	...	(22,207,660)	(2,146,514)	-	-	0	1,688,379		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%]	-	-	(7,675,077)	(69,203,980)	...	(69,203,980)	1,172,818	-	-	0	5,144,288		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-134288	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2011	07/07/2026	-	150,000,000	USD LIBOR 3M[4.9200%]	-	-	(4,214,214)	(32,196,434)	...	(32,196,434)	1,460,712	-	-	0	2,221,393		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-135843	Variable Annuities	Exh 5	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2011	07/25/2028	-	160,000,000	USD LIBOR 3M[4.9700%]	-	-	-	(36,286,495)	...	(36,286,495)	(3,383,727)	-	-	0	2,632,068		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%]	-	-	(8,299,266)	(63,002,305)	...	(63,002,305)	2,765,234	-	-	0	4,455,257		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2011-IRS-135902	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/22/2011	07/26/2026	-	90,000,000	USD LIBOR 3M[4.8150%]	-	-	(2,466,325)	(18,647,447)	...	(18,647,447)	809,978	-	-	0	1,336,785		0002
Interest rate swaps - Rec floating [Pay fixed] ; 2012-IRS-162966	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/02/2012	05/06/2024	-	50,000,000	USD LIBOR 3M[2.6560%]	-	-	(568,967)	(1,660,010)	...	(1,660,010)	(51,378)	-	-	0	642,395		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%]	-	-	(558,529)	(1,572,628)	...	(1,572,628)	(61,495)	-	-	0	642,795		0002
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%]	-	-	7,934	409	...	409	(6,147)	-	-	0	2,483		0003
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%]	-	-	(455,570)	(289,023)	...	(289,023)	(340,300)	-	-	0	793,920		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%]	-	-	(452,758)	(255,127)	...	(255,127)	(342,509)	-	-	0	793,920		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%]	-	-	(845,770)	268,881	...	268,881	(746,549)	-	-	0	1,589,564		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%]	-	-	(1,243,228)	(5,172,347)	...	(5,172,347)	(830,323)	-	-	0	1,968,415		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%]	-	-	(80,972)	(35,378)	...	(35,378)	77,350	-	-	0	77,728		0003
Interest rate swaps - Rec floating [Pay fixed] ; 2015-INF-292976	912810RL4 TIPS swap TII .75% 02/15/2045	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	09/17/2015	02/15/2045	-	51,985,667	USD LIBOR 3M+0.6850%[0.7500%]	-	-	305,535	(8,782,575)	...	(8,782,575)	925,167	-	-	0	1,360,527		0006
0919999. Total-Swaps-Hedging Other-Interest Rate										128,907,680	0	149,301,302	(107,374,382)	XX	(107,374,382)	5,901,959	0	0	0	366,430,130	XXX	XXX
Swaps - Hedging Other - Credit Default																						
Credit Default Swap - Rec 0.0000 [PAY 1.0000]; 2017-CDS-357559	Macro Credit Hedge	D 1	Credit	Bank of America NA B4TYDEB6GKMZO031MB27	04/05/2017	12/20/2022	-	10,000,000	0.0000 [1.0000]	-	254,014	(49,167)	54,543	...	54,543	(199,471)	-	-	0	-	2FE	0008

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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)
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 NA E57ODZWZ7FF32TWEFA76	02/25/2016	12/20/2017	-	14,400,000	0.0000 [1.0000]	(114,749)	-	(109,600)	(28,268)		(28,268)	81,750	-	-	0	-	2FE	0008
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 NA E57ODZWZ7FF32TWEFA76	02/11/2016	09/20/2021	-	5,000,000	0.0000 [1.0000]	(72,149)	-	(37,917)	(153,902)		(153,902)	(19,627)	-	-	0	-	1FE	0008
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	-	(37,917)	(45,464)		(45,464)	28,861	-	-	0	-	2FE	0008
0929999. Total-Swaps-Hedging Other-Credit Default										15,341	254,014	(234,600)	(173,090)	XX	(173,090)	(108,487)	0	0	0	0	XXX	XXX
Swaps - Hedging Other - Foreign Exchange																						
Currency swap - Rec fixed USD [Pay fixed AUD] ; 2017-FXS-371111	Q0697#AF3 AUSGRID FINANCE PTY LTD	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2017	10/01/2032	-	4,944,128	3.7775% [4.8570%]	-	-	(3,301)	86,294		86,294	6,996	79,298	-	0	95,786		0009
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	-	28,454,068	5.6800% [5.1876%]	-	-	360,131	9,179,635		9,179,635	522,977	(1,540,572)	-	0	648,553		0009
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2008-FXS-0050	667869AA9 NORTHWEST CONNECT GROUP	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/14/2008	04/30/2041	-	12,936,343	6.3000% [5.9500%]	-	-	141,205	3,432,604		3,432,604	182,662	(741,944)	-	0	314,204		0009
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%]	-	-	45,711	18,486		18,486	6,686	(138,801)	-	0	10,285		0009
Currency swap - Rec fixed USD [Pay fixed DKK] ; 2014-FXS-261942	G1011#AH7 BERENDSEN PLC	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2014	02/19/2025	-	14,300,000	3.8200% [2.2100%]	-	-	189,805	236,056		236,056	60,346	(1,447,727)	-	0	194,429		0009
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%]	-	-	59,746	961,145		961,145	2,473	(1,140,492)	-	0	88,327		0009
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%]	-	-	15,578	160,570		160,570	(1,241)	(172,058)	-	0	6,490		0009
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%]	-	-	10,386	107,047		107,047	(827)	(114,705)	-	0	4,327		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2015-FXS-270917	G38343AE2 INTL GAME TECHNOLOGY PLC	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	02/11/2015	08/15/2022	-	7,919,100	6.9002% [4.7500%]	-	-	121,056	(580,911)		(580,911)	(84,616)	(892,150)	-	0	87,440		0009
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%]	-	-	25,895	(238,622)		(238,622)	(8,913)	(254,900)	-	0	17,664		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-304655	F85783AG7 SPCM SA	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	01/12/2016	06/15/2018	-	1,924,100	4.5900% [2.8750%]	-	-	22,338	(184,896)		(184,896)	(1,971)	(226,224)	-	0	8,088		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-318423	G0457JAK5 ARDAGH PACKAGING FINANCE PLC	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	05/04/2016	05/15/2019	-	669,882	8.6250% [6.7500%]	-	-	9,487	(26,386)		(26,386)	(8,885)	(74,176)	-	0	4,266		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-319480	DE000A2AA0X3 WEPAHY 3.75% 05/15/2024	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/12/2016	05/15/2019	-	387,600	5.4988% [3.7500%]	-	-	4,993	(19,204)		(19,204)	(2,236)	(43,333)	-	0	2,468		0009
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2016-FXS-319495	DE000A2AA0X3 WEPAHY 3.75% 05/15/2024	D 1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/12/2016	05/15/2019	-	1,026,000	5.4988% [3.7500%]	-	-	13,216	(50,834)		(50,834)	(5,918)	(114,705)	-	0	6,533		0009
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%]	-	-	24,227	(152,529)		(152,529)	(637)	(254,900)	-	0	8,469		0009

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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-335123	XS1468664765 ADIENT GLOBAL HOLDINGS LTD	D 1..........	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208...	09/27/2016	08/15/2024	-...............	246,796	5.7275% [3.5000%]	-......................	-......................	3,912	...........(18,714)	...	...........(18,714)	............(590)	........(28,039)	-....................	0	3,237	....	0009............
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%]	-......................	-......................	57,618	.........(263,117)	...	.........(263,117)	......(110,176)	......(342,000)	-....................	0	60,784	....	0009............
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%]	-......................	-......................	44,321	.........(202,398)	...	.........(202,398)	.......(84,751)	......(263,077)	-....................	0	46,757	....	0009............
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-357550	Pending Settlement - Umicore............................	N/A.........	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208...	04/05/2017	12/07/2027	-...............	2,556,000	4.0000% [1.8400%]	-......................	-......................	-......................	549	...	549	281,829	......(281,280)	-....................	0	40,800	....	0009............
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-357719	CTL Logistics..	D 1..........	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804......	04/06/2017	06/30/2021	-...............	14,532,000	0.0000% [0.0000%]	-......................	-......................	-......................	.......(1,364,998)	...	.......(1,364,998)	...(1,209,652)	......(155,346)	-....................	0	140,718	....	0009............
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-368563	X0827*AA3 BUDAPEST AIRPORT ZRT.............	D 1..........	Currency	Citibank NA.......... E57ODZWZ7FF32TWEFA76...	07/11/2017	07/19/2027	-...............	2,928,660	4.8830% [2.8200%]	-......................	-......................	11,632	.........(149,035)	...	.........(149,035)	.......(40,624)	......(108,412)	-....................	0	45,854	....	0009............
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-368569	X0827*AB1 BUDAPEST AIRPORT ZRT.............	D 1..........	Currency	Citibank NA.......... E57ODZWZ7FF32TWEFA76...	07/11/2017	07/19/2032	-...............	2,928,660	5.1860% [3.3100%]	-......................	-......................	10,413	.........(148,532)	...	.........(148,532)	.......(40,120)	......(108,412)	-....................	0	56,355	....	0009............
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-368570	X0032*AA4 AIRPORT HUNGARY KFT................	D 1..........	Currency	Citibank NA.......... E57ODZWZ7FF32TWEFA76...	07/11/2017	07/19/2027	-...............	4,481,340	4.8830% [2.8200%]	-......................	-......................	17,798	.........(228,049)	...	.........(228,049)	.......(62,161)	......(165,888)	-....................	0	70,164	....	0009............
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-368571	X0032*AB2 AIRPORT HUNGARY KFT................	D 1..........	Currency	Citibank NA.......... E57ODZWZ7FF32TWEFA76...	07/11/2017	07/19/2032	-...............	4,481,340	5.1860% [3.3100%]	-......................	-......................	15,934	.........(227,278)	...	.........(227,278)	.......(61,390)	......(165,888)	-....................	0	86,232	....	0009............
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2007-FXS-0132	U94974BW8 WELLS FARGO & COMPANY 4.625% 11/02/2035	D 1..........	Currency	Citibank NA.......... E57ODZWZ7FF32TWEFA76...	07/09/2007	11/02/2035	-...............	10,075,000	5.2910% [4.6250%]	-......................	-......................	168,146	4,148,514	...	4,148,514	78,169	......(530,000)	-....................	0	214,324	....	0009............
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2012-FXS-181694	G8277@AB6 SOUTH STAFFORDSHIRE PLC CSNB 4.41% 1/15/2020	D 1..........	Currency	The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074..	11/16/2012	01/15/2020	-...............	5,547,500	4.5000% [4.4100%]	-......................	-......................	34,891	806,036	...	806,036	..........(4,058)	......(371,000)	-....................	0	42,003	....	0009............
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%]	-......................	-......................	80,180	685,284	...	685,284	........(20,140)	......(583,000)	-....................	0	196,757	....	0009............
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%]	-......................	-......................	58,313	498,389	...	498,389	........(14,647)	......(424,000)	-....................	0	143,096	....	0009............
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%]	-......................	-......................	58,313	498,389	...	498,389	........(14,647)	......(424,000)	-....................	0	143,096	....	0009............
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-217690	Mortgage Loan LN_0000510064.........................	B.............	Currency	Citibank NA.......... E57ODZWZ7FF32TWEFA76...	12/02/2013	12/05/2033	-...............	73,203,200	7.0120% [6.4600%]	-......................	-......................	1,037,987	14,370,329	...	14,370,329	......(331,416)	...(4,748,800)	-....................	0	1,472,812	....	0009............
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-217692	Mortgage Loan LN_0000510064.........................	B.............	Currency	Citibank NA.......... E57ODZWZ7FF32TWEFA76...	12/02/2013	12/05/2033	-...............	10,457,600	7.0120% [6.4600%]	-......................	-......................	148,284	2,052,904	...	2,052,904	........(47,345)	......(678,400)	-....................	0	210,402	....	0009............
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-217695	Mortgage Loan LN_0000510064.........................	B.............	Currency	Citibank NA.......... E57ODZWZ7FF32TWEFA76...	12/02/2013	12/05/2033	-...............	31,372,800	7.0120% [6.4600%]	-......................	-......................	444,851	6,158,713	...	6,158,713	......(142,035)	...(2,035,200)	-....................	0	631,205	....	0009............
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-319723	X3204#AE8 GIBRALTAR CAPITAL ASSETS......	D 1..........	Currency	Citibank NA.......... E57ODZWZ7FF32TWEFA76...	05/16/2016	04/05/2031	-...............	4,740,450	3.8135% [3.3100%]	-......................	-......................	27,925	54,377	...	54,377	90,941	......(349,800)	-....................	0	87,154	....	0009............
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-319733	X3204#AC2 GIBRALTAR CAPITAL ASSETS......	D 1..........	Currency	Citibank NA.......... E57ODZWZ7FF32TWEFA76...	05/16/2016	04/05/2041	-...............	4,600,000	4.5680% [3.8130%]	-......................	-......................	37,313	.............(3,457)	...	.............(3,457)	106,374	......(339,200)	-....................	0	111,565	....	0009............
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-319754	X3204#AD0 GIBRALTAR CAPITAL ASSETS......	D 1..........	Currency	Citibank NA.......... E57ODZWZ7FF32TWEFA76...	05/16/2016	04/05/2036	-...............	3,881,250	4.3095% [3.6690%]	-......................	-......................	27,800	21,806	...	21,806	74,398	......(286,200)	-....................	0	83,528	....	0009............
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2016-FXS-335065	G2387#AA6 ASSURA FINANCING LTD.............	D 1..........	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208...	09/27/2016	10/13/2026	-...............	2,727,900	3.6850% [2.6500%]	-......................	-......................	20,486	.........(105,791)	...	.........(105,791)	42,100	......(222,600)	-....................	0	41,012	....	0009............

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP] ; 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%]	-	-	21,905	(375,075)	...	(375,075)	63,798	(318,000)	-	0	56,595		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-367136	G7612#AA2 ROCK RAIL SOUTH WESTERN PLC	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/27/2017	12/31/2020	-	18,496,118	1.0650% [1.0500%]	-	-	(2,311)	(22,996)	...	(22,996)	910,354	(933,350)	-	0	166,845		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-368944	G9766#AE4 WORKSPACE GROUP PLC	D 1	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	07/13/2017	08/16/2027	-	2,584,400	4.3925% [3.1900%]	-	-	3,413	(89,651)	...	(89,651)	9,249	(98,900)	-	0	40,622		0009
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-373723	Pending Settlement - Churchill College	N/A	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/31/2017	11/01/2057	-	14,789,000	3.8825% [2.4200%]	-	-	-	718,554	...	718,554	1,358,529	(639,975)	-	0	468,341		0009
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%]	-	-	327,564	3,513,465	...	3,513,465	(154,974)	(1,007,000)	-	0	335,592		0009
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%]	-	-	293,083	3,143,627	...	3,143,627	(138,661)	(901,000)	-	0	300,266		0009
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%]	-	-	758,569	8,136,446	...	8,136,446	(358,886)	(2,332,000)	-	0	777,160		0009
Currency swap - Rec fixed USD [Pay floating GBP] ; 2013-FXS-201144	G2956@AC5 ABP ACQUISITIONS UK LTD SERIES A FRN 12/26/2033	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/03/2013	12/26/2033	-	11,969,100	5.5810% [GBP LIBOR 6M+2.2000%]	-	-	294,411	2,949,307	...	2,949,307	(155,573)	(826,800)	-	0	241,240		0009
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%]	-	-	102,158	325,174	...	325,174	(140,699)	(207,910)	-	0	47,850		0009
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%]	-	-	2,151,702	7,788,625	...	7,788,625	(2,070,511)	12,107,750	-	0	1,377,000		0010
Currency swap - Rec floating USD [Pay fixed EUR] ; 2015-FXS-270680	Mortgage Loan LN_0000510093	B	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2015	04/22/2025	-	11,879,208	USD LIBOR 3M+2.3200%[2.5700%]	-	-	77,229	(898,193)	...	(898,193)	9,681	(1,337,460)	-	0	163,359		0009
Currency swap - Rec floating USD [Pay fixed EUR] ; 2015-FXS-270693	Mortgage Loan LN_0000510098	B	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2015	04/22/2025	-	17,557,320	USD LIBOR 3M+2.3200%[2.5700%]	-	-	114,143	(1,327,518)	...	(1,327,518)	14,308	(1,976,750)	-	0	241,443		0009
Currency swap - Rec floating USD [Pay fixed EUR] ; 2015-FXS-270702	Mortgage Loan LN_0000510095	B	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2015	04/22/2025	-	7,097,640	USD LIBOR 3M+2.3200%[2.5700%]	-	-	46,143	(536,656)	...	(536,656)	5,784	(799,112)	-	0	97,605		0009
Currency swap - Rec floating USD [Pay fixed EUR] ; 2015-FXS-285598	Mortgage Loan LN_0000510104	B	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/23/2015	06/26/2025	-	25,793,600	USD LIBOR 3M+3.2525%[3.8750%]	-	-	85,323	(3,331,716)	...	(3,331,716)	(159,756)	(2,935,174)	-	0	358,857		0009
Currency swap - Rec floating USD [Pay fixed GBP] ; 2015-FXS-269626	Mortgage Loan LN_0000510091	B	Currency	Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	01/28/2015	01/27/2020	-	25,268,998	USD LIBOR 3M+1.9250%[3.0210%]	-	-	95,123	2,869,404	...	2,869,404	75,021	(1,762,992)	-	0	192,693		0009

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Currency swap - Rec floating USD [Pay floating AUD] ; 2015-FXS-277853	Q0458*AE9 AQUASURE FINANCE PTY LTD	D 1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	04/15/2015	07/12/2027	-	24,320,000	USD LIBOR 3M+1.1775%[AUD BBSW 3M+1.5200%]	-	-	(185,826)	(1,010,203)		(1,010,203)	(254,059)	(1,937,600)	-	0	380,402		0009
Currency swap - Rec floating USD [Pay floating GBP] ; 2016-FXS-306458	Mortgage Loan LN_0000510113	B	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76.	01/26/2016	11/26/2018	-	4,485,951	USD LIBOR 3M+3.1970%[GBP LIBOR 1M+3.2500%]	-	-	63,052	263,752		263,752	291,303	(333,645)	-	0	24,118		0009
0939999. Total-Swaps-Hedging Other-Foreign Exchange											0	0	7,592,270	61,628,719	XX	61,628,719	(1,538,137)	(25,927,846)	0	0	10,695,172	XXX	XXX
Swaps - Hedging Other - Total Return																							
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-335194	Variable Annuities	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76.	09/28/2016	10/05/2017	-	115,431,003	USD LIBOR 3M 0.0450%[USD LIBOR 3M]	-	-	1,138,573	(5,850,561)		(5,850,561)	(1,556,034)	-	-	0	76,686		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]	-	-	1,467,325	(5,932,717)		(5,932,717)	(7,096,745)	-	-	0	65,384		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-336972	Variable Annuities	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76.	10/12/2016	10/19/2017	-	40,572,770	USD LIBOR 3M 0.0600%[USD LIBOR 3M]	-	-	408,258	(1,357,603)		(1,357,603)	804,519	-	-	0	54,203		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-336990	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/12/2016	10/17/2017	-	40,689,170	USD LIBOR 3M 0.0700%[USD LIBOR 3M]	-	-	461,083	(1,668,948)		(1,668,948)	385,648	-	-	0	50,935		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-338856	Variable Annuities	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76.	10/31/2016	11/07/2017	-	39,927,650	USD LIBOR 3M 0.1100%[USD LIBOR 3M]	-	-	418,405	(973,216)		(973,216)	1,811,012	-	-	0	77,270		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2016-TROR-338863	Variable Annuities	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76.	10/31/2016	11/07/2017	-	59,891,475	USD LIBOR 3M 0.1100%[USD LIBOR 3M]	-	-	627,607	(1,459,825)		(1,459,825)	2,716,518	-	-	0	115,905		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]	-	-	627,607	(1,459,825)		(1,459,825)	2,716,518	-	-	0	115,905		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-347068	Variable Annuities	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76.	01/18/2017	01/25/2018	-	115,076,536	USD LIBOR 3M 0.6100%[USD LIBOR 3M]	-	-	1,486,972	(3,092,813)		(3,092,813)	(3,092,813)	-	-	0	374,991		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-347103	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/19/2017	01/25/2018	-	86,638,081	USD LIBOR 3M 0.6100%[USD LIBOR 3M]	-	-	1,119,502	(2,328,497)		(2,328,497)	(2,328,497)	-	-	0	282,321		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-348108	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/02/2017	02/08/2018	-	67,020,860	USD LIBOR 3M 0.6100%[USD LIBOR 3M]	-	-	819,025	(1,026,615)		(1,026,615)	(1,026,615)	-	-	0	230,253		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-349134	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2017	02/16/2018	-	134,626,120	USD LIBOR 3M 0.5700%[USD LIBOR 3M]	-	-	1,544,314	(4,311,808)		(4,311,808)	(4,311,808)	-	-	0	467,429		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-349140	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	02/10/2017	02/16/2018	-	83,621,775	USD LIBOR 3M 0.1450%[USD LIBOR 3M]	-	-	700,207	(2,150,522)		(2,150,522)	(2,150,522)	-	-	0	276,045		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)
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]	-	-	772,157	(2,155,904)		(2,155,904)	(2,155,904)	-	-	0	233,715		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-359464	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/24/2017	04/28/2018	-	52,827,431	USD LIBOR 3M 0.5300%[USD LIBOR 3M]	-	-	410,780	(1,630,078)		(1,630,078)	(1,630,078)	-	-	0	212,340		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-361067	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/12/2017	05/18/2018	-	60,062,737	USD LIBOR 3M 0.5000%[USD LIBOR 3M]	-	-	392,440	(1,922,655)		(1,922,655)	(1,922,655)	-	-	0	245,818		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-361076	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	05/12/2017	05/18/2018	-	60,062,737	USD LIBOR 3M 0.5100%[USD LIBOR 3M]	-	-	394,714	(1,918,610)		(1,918,610)	(1,918,610)	-	-	0	245,818		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-367140	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2017	07/03/2018	-	74,656,530	USD LIBOR 3M 0.5300%[USD LIBOR 3M]	-	-	337,502	(3,180,419)		(3,180,419)	(3,180,419)	-	-	0	324,598		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-367141	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/27/2017	07/03/2018	-	74,656,530	USD LIBOR 3M 0.5300%[USD LIBOR 3M]	-	-	337,502	(3,180,419)		(3,180,419)	(3,180,419)	-	-	0	324,598		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-367151	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2017	07/03/2018	-	74,656,530	USD LIBOR 3M 0.5600%[USD LIBOR 3M]	-	-	343,039	(3,162,575)		(3,162,575)	(3,162,575)	-	-	0	324,598		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-367849	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2017	07/13/2018	-	75,637,538	USD LIBOR 3M 0.2900%[USD LIBOR 3M]	-	-	264,493	(3,077,103)		(3,077,103)	(3,077,103)	-	-	0	334,768		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-367857	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/05/2017	07/13/2018	-	63,826,942	USD LIBOR 3M 0.2700%[USD LIBOR 3M]	-	-	220,392	(3,251,563)		(3,251,563)	(3,251,563)	-	-	0	282,495		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-367892	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/05/2017	07/11/2018	-	44,612,605	USD LIBOR 3M 0.2700%[USD LIBOR 3M]	-	-	158,118	(3,079,549)		(3,079,549)	(3,079,549)	-	-	0	196,762		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-367893	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	07/05/2017	07/11/2018	-	61,550,557	USD LIBOR 3M 0.2700%[USD LIBOR 3M]	-	-	239,322	(4,399,591)		(4,399,591)	(4,399,591)	-	-	0	281,088		0001
Total rate of return swaps - Rec floating USD[Pay floating] ; 2017-TROR-377239	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/28/2017	10/02/2018	-	130,875,213	USD LIBOR 3M 0.5600%[USD LIBOR 3M]	-	-	-	321,500		321,500	321,500	-	-	0	656,166		0001
0949999. Total-Swaps-Hedging Other-Total Return										0	0	14,689,336	(62,249,915)	XX	(62,249,915)	(43,765,785)	0	0	0	5,850,092	XXX	XXX
0969999. Total-Swaps-Hedging Other										128,923,021	254,014	171,348,307	(108,168,668)	XX	(108,168,668)	(39,510,450)	(25,927,846)	0	0	382,975,394	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 NA E57ODZWZ7FF32TWEFA76	11/16/2015	09/20/2019	-	90,000,000	0.4800 [0.0000]	-	-	327,600	-		732,614	-	-	-	0	90,000,000	1	N/A
Credit Default Swap - Rec 0.5000 [PAY 0.0000];CDT30-100_MET_2017A; 2017-RCDS-361991	12521*AA3 CDT30-100_MET_2017A	DB C	Credit	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2017	12/20/2020	-	100,000,000	0.5000 [0.0000]	-	-	180,556	-		568,422	-	-	-	0	100,000,000	1	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - Rec 0.5050 [PAY 0.0000];CDT30-100_MET_2015_A; 2015-RCDS-288387	12518*DQ0 CDT30-100_MET_2015_A	DB C	Credit	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2015	09/20/2019	-	70,000,000	0.5050 [0.0000]	-	-	268,071	-		588,231	-	-	-	0	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)	-	43,018	(1,548)		114,123	-	-	392	0	5,500,006	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];BRITISH TELECOM PLC;BT-A.L; 2015-RCDS-287383	111021B@9 BRITISH TELECOM PLC	DB C	Credit	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/14/2015	09/20/2020	-	5,500,006	1.0000 [0.0000]	96,311	-	43,018	55,035		121,712	-	-	(13,946)	0	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	-	22,750	16,308		54,326	-	-	(6,183)	0	3,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDT12-100_ITRAXX_S24_5Y; 2016-RCDS-306169	46573*BW9 CDT12-100_ITRAXX_S24_5Y	DB C	Credit	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2016	12/20/2020	-	37,885,750	1.0000 [0.0000]	1,025,699	-	301,125	674,041		1,202,644	-	-	(155,848)	0	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	-	486,101	1,074,853		1,941,411	-	-	(246,941)	0	61,203,625	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDT12-100_ITRAXX_S26_5Y; 2016-RCDS-344707	46573*CY4 CDT12-100_ITRAXX_S26_5Y	DB C	Credit	Citibank NA E57ODZWZ7FF32TWEFA76	12/15/2016	12/20/2021	-	114,565,000	1.0000 [0.0000]	3,663,303	-	946,392	3,083,506		4,546,912	-	-	(549,600)	0	114,565,000	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 NA E57ODZWZ7FF32TWEFA76	06/02/2015	12/20/2019	-	50,000,000	1.0000 [0.0000]	300,000	-	379,167	146,478		991,042	-	-	(49,308)	0	50,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.28; 2017-RCDS-355271	12518*PX2 CDX.NA.IG.28	DB C	Credit	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	03/20/2017	06/20/2022	-	105,000,000	1.0000 [0.0000]	-	1,654,120	669,028	1,487,586		2,234,686	-	-	(166,534)	0	105,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.28; 2017-RCDS-355406	12518*PW4 CDX.NA.IG.28	DB C	Credit	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	03/21/2017	06/20/2022	-	135,000,000	1.0000 [0.0000]	-	2,063,419	825,556	1,856,646		2,873,168	-	-	(206,773)	0	135,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.28; 2017-RCDS-355454	12518*QP8 CDX.NA.IG.28	DB C	Credit	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	03/21/2017	06/20/2022	-	135,000,000	1.0000 [0.0000]	-	2,100,348	825,556	1,889,874		2,873,168	-	-	(210,473)	0	135,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.29; 2017-RCDS-376157	990376157 CDX.NA.IG.29	DB C	Credit	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	09/20/2017	12/20/2022	-	240,000,000	1.0000 [0.0000]	-	5,056,866	53,333	5,033,112		5,262,123	-	-	(23,754)	0	240,000,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.29; 2017-RCDS-376160	990376160 CDX.NA.IG.29	DB C	Credit	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	09/20/2017	12/20/2022	-	166,000,000	1.0000 [0.0000]	-	3,457,539	36,889	3,441,298		3,639,635	-	-	(16,241)	0	166,000,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.29; 2017-RCDS-376311	990376311 CDX.NA.IG.29	DB C	Credit	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	09/21/2017	12/20/2022	-	50,000,000	1.0000 [0.0000]	-	1,022,377	9,722	1,018,106		1,096,276	-	-	(4,271)	0	50,000,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.29; 2017-RCDS-376518	990376518 CDX.NA.IG.29	DB C	Credit	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	09/22/2017	12/20/2022	-	125,000,000	1.0000 [0.0000]	-	2,442,063	20,833	2,433,131		2,740,689	-	-	(8,931)	0	125,000,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.29; 2017-RCDS-376694	990376694 CDX.NA.IG.29	DB C	Credit	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	09/25/2017	12/20/2022	-	60,000,000	1.0000 [0.0000]	-	1,194,802	5,000	1,192,301		1,315,531	-	-	(2,501)	0	60,000,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.29; 2017-RCDS-376698	990376698 CDX.NA.IG.29	DB C	Credit	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	09/25/2017	12/20/2022	-	40,000,000	1.0000 [0.0000]	-	787,533	3,333	785,884		877,021	-	-	(1,648)	0	40,000,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.29; 2017-RCDS-376843	990376843 CDX.NA.IG.29	DB C	Credit	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	09/26/2017	12/20/2022	-	60,000,000	1.0000 [0.0000]	-	1,209,176	3,333	1,207,277		1,315,531	-	-	(1,899)	0	60,000,000	2Z	N/A

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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)
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.29.10Y; 2017-RCDS-376807	990376807 CDX.NA.IG.29.10Y	DB C	Credit	ICE Clear US, Inc	549300HWWR1D8OTS2G29	09/26/2017	12/20/2027	-	25,000,000	1.0000 [0.0000]	-	(107,344)	1,389	(107,258)		(37,722)	-	-	86	0	25,000,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.29.10Y; 2017-RCDS-377060	990377060 CDX.NA.IG.29.10Y	DB C	Credit	ICE Clear US, Inc	549300HWWR1D8OTS2G29	09/27/2017	12/20/2027	-	25,000,000	1.0000 [0.0000]	-	(64,456)	694	(64,422)		(37,722)	-	-	35	0	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	-	43,018	35,979		143,963	-	-	(9,117)	0	5,500,006	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];DANSKE BANK A/S;DANSKE.CO; 2015-RCDS-287289	236363B@5 DANSKE BANK A/S	DB C	Credit	Citibank NA	E57ODZWZ7FF32TWEFA76	07/13/2015	09/20/2020	-	5,505,274	1.0000 [0.0000]	49,410	-	43,018	28,213		145,130	-	-	(7,153)	0	5,505,274	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];ENEL S P A;ENLAY; 2015-RCDS-289754	T3627#AA0 ENEL S P A	DB C	Credit	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	08/19/2015	09/20/2020	-	2,763,866	1.0000 [0.0000]	15,007	-	21,509	8,912		62,045	-	-	(2,155)	0	2,763,866	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Hartford;HIG; 2013-RCDS-197049	416515D@0 Hartford	DB C	Credit	Bank of America NA	B4TYDEB6GKMZO031MB27	04/15/2013	06/20/2018	-	25,000,000	1.0000 [0.0000]	(147,662)	-	189,583	(20,549)		172,853	-	-	21,329	0	25,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Hartford;HIG; 2013-RCDS-197626	416515D#8 Hartford	DB C	Credit	Citibank NA	E57ODZWZ7FF32TWEFA76	04/25/2013	06/20/2018	-	4,000,000	1.0000 [0.0000]	(17,663)	-	30,333	(2,470)		27,657	-	-	2,564	0	4,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];INTERNATIONAL PAPER COMPANY;IP; 2013-RCDS-200160	460146M#7 INTERNATIONAL PAPER COMPANY	DB C	Credit	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	05/28/2013	06/20/2018	-	10,000,000	1.0000 [0.0000]	72,880	-	75,833	10,372		67,841	-	-	(10,766)	0	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)	-	22,750	(25,208)		73,679	-	-	2,803	0	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)	-	45,500	(50,428)		147,358	-	-	5,608	0	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	-	75,833	1,375		63,316	-	-	(1,428)	0	10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];PIONEER NATURAL RESOURCES COMPANY;PXD; 2014-RCDS-243951	723787A@6 PIONEER NATURAL RESOURCES COMPANY	DB C	Credit	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	07/07/2014	09/20/2019	-	10,000,000	1.0000 [0.0000]	213,807	-	75,833	81,022		145,435	-	-	(30,721)	0	10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Rogers Communication Inc.;RCI; 2014-RCDS-243339	775109B#7 Rogers Communication Inc.	DB C	Credit	Credit Suisse International	E58DKGMJYYYJLN8C3868	06/27/2014	09/20/2019	-	5,000,000	1.0000 [0.0000]	102,569	-	37,917	38,705		78,427	-	-	(14,676)	0	5,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];RUSSIAN FEDERATION; 2017-RCDS-356905	78307AS@3 RUSSIAN FEDERATION	DB C	Credit	Goldman Sachs International	W22LROWP2IHZNBB6K528	03/31/2017	06/20/2022	-	25,000,000	1.0000 [0.0000]	-	(772,776)	126,389	(698,985)		(302,413)	-	-	73,791	0	25,000,000	3	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];SKY PLC;SKYAY; 2015-RCDS-289643	83084VA*7 SKY PLC	DB C	Credit	Goldman Sachs International	W22LROWP2IHZNBB6K528	08/18/2015	09/20/2020	-	5,517,241	1.0000 [0.0000]	61,799	-	43,018	36,365		111,085	-	-	(8,983)	0	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	-	43,018	30,113		117,662	-	-	(7,584)	0	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	-	45,500	21,382		75,392	-	-	(8,107)	0	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	-	106,167	49,892		175,915	-	-	(18,917)	0	14,000,000	1	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];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	-	43,018	55,308		135,706	-	-	(13,997)	0	5,426,760	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];XLIT LTD;XL; 2013-RCDS-193872	98372PB#4 XLIT LTD	DB C	Credit	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/12/2013	03/20/2018	-	27,000,000	1.0000 [0.0000]	366,671	-	204,750	34,207		110,944	-	-	(54,611)	0	27,000,000	2	N/A
0989999. Total-Swaps-Replications-Credit Default										7,765,395	20,043,665	6,725,450	24,856,414	XX	36,565,815	0	0	(1,746,459)	0	1,878,829,806	XXX	XXX
1029999. Total-Swaps-Replications										7,765,395	20,043,665	6,725,450	24,856,414	XX	36,565,815	0	0	(1,746,459)	0	1,878,829,806	XXX	XXX
1159999. Total-Swaps-Interest Rate										128,907,680	0	150,959,938	(107,374,382)	XX	(74,299,044)	5,901,959	0	0	0	370,095,674	XXX	XXX
1169999. Total-Swaps-Credit Default										7,780,737	20,297,679	6,490,850	24,683,324	XX	36,392,725	(108,487)	0	(1,746,459)	0	1,878,829,806	XXX	XXX
1179999. Total-Swaps-Foreign Exchange										0	0	21,144,706	135,098,551	XX	119,590,044	(1,538,137)	(143,061,922)	0	0	36,219,743	XXX	XXX
1189999. Total-Swaps-Total Return										0	0	14,689,336	(62,249,915)	XX	(62,249,915)	(43,765,785)	0	0	0	5,850,092	XXX	XXX
1209999. Total-Swaps										136,688,416	20,297,679	193,284,830	(9,842,422)	XX	19,433,810	(39,510,450)	(143,061,922)	(1,746,459)	0	2,290,995,315	XXX	XXX
Forwards - Hedging Other																						
Currency Forward - BUY EUR SELL USD ; 2017-FOR-372219	Bond - Full Offset	D 1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/16/2017	01/24/2018	-	3,031,589	0.8461	-	-	-	20,325		20,325	19,571	754	-	0	8,545		0011
Currency Forward - BUY USD SELL EUR ; 2017-FOR-369927-1	L2660RAC8 DUFRY FINANCE SCA	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/20/2017	10/24/2017	-	1,402,087	0.8559	-	-	-	(17,861)		(17,861)	(1,308)	(16,553)	-	0	1,798		0009
Currency Forward - BUY USD SELL EUR ; 2017-FOR-370264	F5837PAE6 LOXAM SAS	D 1	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	07/26/2017	01/24/2018	-	11,174,755	0.8501	-	-	-	(128,396)		(128,396)	(72,251)	(56,145)	-	0	31,499		0009
Currency Forward - BUY USD SELL EUR ; 2017-FOR-376213	Joint Venture Interests Portfolio	BA	Currency	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/21/2017	10/25/2017	-	130,224,211	0.8381	-	-	-	1,071,828		1,071,828	(127,074)	1,198,903	-	0	170,406		0009
Currency Forward - BUY USD SELL GBP ; 2017-FOR-376215	Joint Venture Interests Portfolio	BA	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/21/2017	10/25/2017	-	20,288,250	0.7393	-	-	-	149,473		149,473	(14,027)	163,500	-	0	26,548		0009
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	-	-	-	(5,051,429)		(5,051,429)	(1,010,501)	-	-	0	246,125		0001
Equity Forward - DJ EURO 50 VS EURSTOX VS ; 2010-VAR-0004	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/25/2010	12/15/2017	9,243	130,844,127	28.4000	-	-	-	4,006,259		4,006,259	1,021,774	-	-	0	298,528		0001
Equity Forward - FTSE 100 VS FTSE VS ; 2007-VAR-0026	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/13/2007	12/15/2017	9,921	201,135,327	25.2000	-	-	-	(3,316,635)		(3,316,635)	(648,739)	-	-	0	458,901		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	-	-	-	3,598,799		3,598,799	577,313	-	-	0	192,097		0001
Equity Forward - MSCI EAFE VS USD OTC VS ; 2009-VAR-0001	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/16/2009	12/15/2017	17,986	179,856,100	34.7500	-	-	-	(16,478,961)		(16,478,961)	(782,780)	-	-	0	410,351		0001
Equity Forward - MSCI EAFE VS USD OTC VS ; 2016-VAR-316674	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/13/2016	12/15/2017	6,897	68,965,500	21.7500	-	-	-	(1,962,328)		(1,962,328)	(1,359,433)	-	-	0	157,348		0001
Equity Forward - NASDAQ 100 VS USD OTC VS ; 2007-VAR-0013	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/29/2007	12/15/2017	9,671	96,710,000	25.8500	-	-	-	(1,857,008)		(1,857,008)	(336,947)	-	-	0	220,649		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	-	-	-	(2,802,487)		(2,802,487)	(375,458)	-	-	0	178,189		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	-	-	-	(2,828,787)		(2,828,787)	(376,392)	-	-	0	178,189		0001

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Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2008-VAR-0021	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/12/2008	12/21/2018	31,008	310,080,000	32.2500	-	-	-	(11,480,481)		(11,480,481)	(2,001,586)	-	-	0	1,715,738		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	-	-	-	(6,548,578)		(6,548,578)	(489,222)	-	-	0	362,834		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	-	-	-	(6,657,174)		(6,657,174)	(493,026)	-	-	0	361,176		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2009-VAR-0033	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	09/09/2009	12/21/2018	12,642	126,422,250	39.5500	-	-	-	(14,173,219)		(14,173,219)	(988,331)	-	-	0	699,521		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2009-VAR-0036	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	09/10/2009	12/21/2018	12,713	127,130,000	39.3300	-	-	-	(14,036,762)		(14,036,762)	(992,360)	-	-	0	703,437		0001
Equity Forward - RUSSEL 2000 VS USD OTC VS ; 2009-VAR-0037	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2009	12/21/2018	6,361	63,613,200	39.3000	-	-	-	(7,008,988)		(7,008,988)	(496,428)	-	-	0	351,985		0001
Equity Forward - S&P 500 VS STD OTC ; 2012-VAR-177385	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/28/2012	12/16/2022	4,098	40,983,606	30.5000	-	-	-	(2,397,110)		(2,397,110)	(614,466)	-	-	0	467,900		0001
Equity Forward - S&P 500 VS STD OTC ; 2013-VAR-206137	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2013	12/15/2017	2,114	21,141,649	23.6500	-	-	-	865,469		865,469	161,048	-	-	0	48,236		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	-	-	-	(834,011)		(834,011)	(366,921)	-	-	0	256,355		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	-	-	-	(4,863,697)		(4,863,697)	(657,957)	-	-	0	456,310		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	-	-	-	(4,099,818)		(4,099,818)	(658,463)	-	-	0	456,310		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	-	-	-	(4,471,021)		(4,471,021)	(654,255)	-	-	0	447,367		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0031	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/31/2007	12/15/2017	19,455	194,552,500	25.7000	-	-	-	(4,631,948)		(4,631,948)	(652,672)	-	-	0	443,882		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	-	-	-	(2,336,385)		(2,336,385)	(325,905)	-	-	0	221,510		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	-	-	-	(2,356,763)		(2,356,763)	(325,475)	-	-	0	221,081		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	-	-	-	(5,044,723)		(5,044,723)	(645,236)	-	-	0	435,411		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0035	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/15/2007	12/15/2017	9,058	90,579,710	27.6000	-	-	-	(3,077,961)		(3,077,961)	(312,484)	-	-	0	206,662		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0037	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/21/2007	12/15/2017	18,051	180,505,415	27.7000	-	-	-	(6,232,295)		(6,232,295)	(624,416)	-	-	0	411,832		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	-	-	-	(6,373,325)		(6,373,325)	(624,406)	-	-	0	410,679		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0039	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2007	12/15/2017	9,058	90,580,000	27.6000	-	-	-	(3,084,370)		(3,084,370)	(314,129)	-	-	0	206,663		0001

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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)
Equity Forward - S&P 500 VS USD OTC VS ; 2007-VAR-0040	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2007	12/15/2017	9,058	90,580,000	27.6000	-	-	-	(3,084,370)		(3,084,370)	(314,129)	-	-	0	206,663		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	-	-	-	(3,048,895)		(3,048,895)	(319,162)	-	-	0	216,755		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0001	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	01/04/2008	12/15/2017	9,381	93,808,600	26.6500	-	-	-	(2,707,410)		(2,707,410)	(323,638)	-	-	0	214,029		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	-	-	-	(1,410,411)		(1,410,411)	(246,385)	-	-	0	258,079		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	-	-	-	(2,840,060)		(2,840,060)	(492,064)	-	-	0	515,197		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	-	-	-	(2,798,536)		(2,798,536)	(494,337)	-	-	0	517,122		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0024	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/10/2008	12/21/2018	27,923	279,225,600	26.8600	-	-	-	(8,593,603)		(8,593,603)	(1,508,213)	-	-	0	1,545,015		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0027	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/22/2008	12/21/2018	7,862	78,616,400	31.8000	-	-	-	(5,110,913)		(5,110,913)	(452,759)	-	-	0	435,001		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2008-VAR-0029	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	12/03/2008	12/21/2018	29,630	296,296,300	33.7500	-	-	-	(24,632,184)		(24,632,184)	(1,770,689)	-	-	0	1,639,470		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0002	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/29/2009	12/21/2018	23,734	237,341,800	31.6000	-	-	-	(17,614,667)		(17,614,667)	(1,451,225)	-	-	0	1,313,263		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0003	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2009	12/15/2017	15,576	155,763,200	32.1000	-	-	-	(12,390,561)		(12,390,561)	(677,942)	-	-	0	355,382		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0006	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/05/2009	12/15/2017	7,886	78,864,400	31.7000	-	-	-	(6,080,738)		(6,080,738)	(342,086)	-	-	0	179,933		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0007	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/06/2009	12/15/2017	15,748	157,480,300	31.7500	-	-	-	(12,195,889)		(12,195,889)	(683,799)	-	-	0	359,299		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0017	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/02/2009	12/18/2020	16,393	163,934,400	30.5000	-	-	-	(10,297,895)		(10,297,895)	(1,532,295)	-	-	0	1,470,661		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0019	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	06/09/2009	12/21/2018	16,340	163,398,700	30.6000	-	-	-	(11,207,935)		(11,207,935)	(1,001,518)	-	-	0	904,120		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	-	-	-	(5,572,539)		(5,572,539)	(502,157)	-	-	0	453,542		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	-	-	-	(5,495,027)		(5,495,027)	(505,423)	-	-	0	457,290		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	-	-	-	(11,022,042)		(11,022,042)	(1,260,240)	-	-	0	1,204,047		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0028	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/12/2009	12/16/2022	16,129	161,290,300	31.0000	-	-	-	(9,647,789)		(9,647,789)	(1,895,482)	-	-	0	1,841,413		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	-	-	-	(11,032,170)		(11,032,170)	(1,263,862)	-	-	0	1,204,047		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2009-VAR-0031	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	08/21/2009	12/20/2019	8,258	82,579,800	31.0000	-	-	-	(5,663,904)		(5,663,904)	(646,305)	-	-	0	615,471		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	-	-	-	(11,843,182)		(11,843,182)	(1,003,789)	-	-	0	876,896		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-0038	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/22/2009	12/20/2019	8,361	83,612,040	29.9000	-	-	-	(5,198,728)		(5,198,728)	(668,815)	-	-	0	623,165		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	-	-	-	4,502,618		4,502,618	586,267	-	-	0	512,334		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0005	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/26/2010	12/21/2018	8,333	83,333,300	27.0000	-	-	-	4,058,027		4,058,027	529,005	-	-	0	461,101		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	-	-	-	3,402,802		3,402,802	588,069	-	-	0	554,130		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	-	-	-	3,614,729		3,614,729	473,442	-	-	0	409,868		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0012	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2010	12/20/2019	4,647	46,468,400	26.9000	-	-	-	(2,126,632)		(2,126,632)	(370,901)	-	-	0	346,331		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0013	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/10/2010	12/20/2019	9,294	92,936,803	26.9000	-	-	-	(4,253,264)		(4,253,264)	(741,801)	-	-	0	692,663		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0025	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/28/2010	12/20/2019	12,976	129,757,790	28.9000	-	-	-	(7,309,305)		(7,309,305)	(1,063,678)	-	-	0	967,091		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0026	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/29/2010	12/20/2019	24,653	246,527,800	28.8000	-	-	-	(13,751,821)		(13,751,821)	(2,020,244)	-	-	0	1,837,384		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0027	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/30/2010	12/18/2019	12,199	121,993,100	29.1000	-	-	-	(7,012,016)		(7,012,016)	(1,001,554)	-	-	0	908,099		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	-	-	-	(7,055,212)		(7,055,212)	(999,533)	-	-	0	906,107		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0033	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/04/2010	12/20/2019	8,333	83,333,300	30.0000	-	-	-	(5,220,163)		(5,220,163)	(689,677)	-	-	0	621,087		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0035	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/04/2010	12/20/2019	11,794	117,940,000	30.1000	-	-	-	(7,456,170)		(7,456,170)	(976,802)	-	-	0	879,013		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0038	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/05/2010	12/20/2019	11,639	116,393,400	30.5000	-	-	-	(7,629,109)		(7,629,109)	(967,197)	-	-	0	867,486		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	-	-	-	(3,270,742)		(3,270,742)	(348,763)	-	-	0	307,225		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	-	-	-	(2,120,883)		(2,120,883)	(181,101)	-	-	0	154,628		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	-	-	-	(19,994,412)		(19,994,412)	(1,682,187)	-	-	0	1,433,279		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	-	-	-	(13,643,846)		(13,643,846)	(1,251,853)	-	-	0	1,060,479		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2010-VAR-0047	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2010	12/20/2019	21,337	213,371,300	35.1500	-	-	-	(20,474,374)		(20,474,374)	(1,877,397)	-	-	0	1,590,267		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	-	-	-	(5,697,786)		(5,697,786)	(454,209)	-	-	0	190,765		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	-	-	-	(5,609,548)		(5,609,548)	(458,877)	-	-	0	192,699		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	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)
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-135649	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/19/2011	12/21/2018	8,117	81,168,800	30.8000	(1,400,000)	-	-	(5,652,729)	...	(5,652,729)	(495,833)	-	-	0	449,124		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-135655	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/19/2011	12/15/2017	9,340	93,400,700	22.3000	2,620,000	-	-	(711,978)	...	(711,978)	(305,160)	-	-	0	213,099		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-135662	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	07/19/2011	12/21/2018	8,997	89,972,100	33.7500	(2,741,000)	-	-	(7,479,706)	...	(7,479,706)	(537,680)	-	-	0	497,835		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	-	-	-	(5,651,884)	...	(5,651,884)	(903,287)	-	-	0	706,381		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	-	-	-	(12,065,105)	...	(12,065,105)	(1,756,401)	-	-	0	1,359,248		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	-	-	-	(3,016,781)	...	(3,016,781)	(439,277)	-	-	0	339,812		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-138448	Variable Annuities	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76...	08/29/2011	12/18/2020	7,812	78,125,000	32.0000	-	-	-	5,759,412	...	5,759,412	902,071	-	-	0	700,862		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-144039	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/11/2011	12/18/2020	5,405	54,054,100	33.3000	-	-	-	4,457,628	...	4,457,628	637,724	-	-	0	484,921		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	-	-	-	3,273,751	...	3,273,751	469,978	-	-	0	357,492		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-144084	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/12/2011	12/18/2020	6,667	66,666,700	33.0000	-	-	-	5,372,858	...	5,372,858	785,203	-	-	0	598,069		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	-	-	-	2,635,991	...	2,635,991	396,328	-	-	0	302,703		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	-	-	-	2,686,428	...	2,686,428	392,601	-	-	0	299,034		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-145415	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	10/27/2011	12/18/2020	4,231	42,307,700	32.5000	-	-	-	3,289,773	...	3,289,773	498,901	-	-	0	379,544		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	-	-	-	2,694,767	...	2,694,767	394,417	-	-	0	299,034		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	-	-	-	7,846,099	...	7,846,099	429,367	-	-	0	158,882		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2011-VAR-149521	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	12/12/2011	12/18/2020	6,739	67,385,400	37.1000	-	-	-	7,317,771	...	7,317,771	831,680	-	-	0	604,517		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-152427	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	01/11/2012	12/16/2022	7,225	72,254,300	34.6000	-	-	-	(6,011,061)	...	(6,011,061)	(1,050,363)	-	-	0	824,910		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	-	-	-	(3,266,478)	...	(3,266,478)	(250,389)	-	-	0	91,702		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	-	-	-	11,886,169	...	11,886,169	1,652,580	-	-	0	1,192,488		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-161817	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97.	04/17/2012	12/21/2018	8,013	80,128,200	31.2000	-	-	-	6,257,957	...	6,257,957	687,196	-	-	0	443,366		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 ; 2012-VAR-165152	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2012	12/16/2022	7,310	73,099,400	34.2000	-	-	-	5,867,842		5,867,842	1,091,870	-	-	0	834,558		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-165155	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	05/24/2012	12/15/2023	7,246	72,463,800	34.5000	-	-	-	5,622,430		5,622,430	1,131,304	-	-	0	902,964		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-166923	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/08/2012	12/17/2021	3,666	36,656,891	34.1000	-	-	-	(3,077,159)		(3,077,159)	(504,412)	-	-	0	376,356		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	-	-	-	(5,607,212)		(5,607,212)	(1,077,336)	-	-	0	797,127		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-176030	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	09/14/2012	12/20/2019	4,237	42,372,900	29.5000	-	-	-	2,714,079		2,714,079	456,752	-	-	0	315,807		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-177985	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2012	12/15/2017	8,591	85,910,700	29.1000	-	-	-	5,980,820		5,980,820	577,870	-	-	0	196,010		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-178002	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	10/05/2012	12/15/2017	8,547	85,470,100	29.2500	-	-	-	6,024,748		6,024,748	575,512	-	-	0	195,004		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	-	-	-	(2,975,026)		(2,975,026)	(290,536)	-	-	0	98,343		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2012-VAR-181072	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	11/08/2012	12/18/2020	8,547	85,470,100	29.2500	-	-	-	(5,043,722)		(5,043,722)	(1,104,606)	-	-	0	766,755		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	-	-	-	(1,953,678)		(1,953,678)	(396,430)	-	-	0	268,578		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	-	-	-	(2,479,390)		(2,479,390)	(497,582)	-	-	0	332,726		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	-	-	-	11,095,688		11,095,688	4,206,010	-	-	0	3,171,323		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	-	-	-	5,233,377		5,233,377	2,150,579	-	-	0	1,624,719		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-190820	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	02/19/2013	12/17/2021	9,597	95,969,290	26.0500	-	-	-	3,707,900		3,707,900	1,347,141	-	-	0	985,315		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	-	-	-	4,636,619		4,636,619	710,838	-	-	0	231,395		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-193662	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	03/11/2013	12/16/2022	9,579	95,785,400	26.1000	-	-	-	3,400,373		3,400,373	1,455,339	-	-	0	1,093,559		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	-	-	-	2,509,573		2,509,573	962,675	-	-	0	699,114		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	-	-	-	4,444,471		4,444,471	737,619	-	-	0	237,168		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	-	-	-	4,411,834		4,411,834	742,055	-	-	0	238,158		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-195854-1	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA 7H6GLXDRUGQFU57RNE97	04/01/2013	12/16/2022	9,560	95,602,300	26.1500	-	-	-	3,405,354		3,405,354	1,460,710	-	-	0	1,091,469		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	-	-	-	2,677,684		2,677,684	454,461	-	-	0	142,005		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	-	-	-	4,539,123		4,539,123	753,120	-	-	0	234,246		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-201827	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/07/2013	12/16/2022	1,812	18,115,900	27.6000	-	-	-	(768,442)		(768,442)	(284,367)	-	-	0	206,825		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	-	-	-	3,825,582		3,825,582	1,425,109	-	-	0	1,036,004		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-203845	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	06/25/2013	12/16/2022	17,857	178,571,400	28.0000	-	-	-	7,936,251		7,936,251	2,823,119	-	-	0	2,038,707		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-203963	Variable Annuities	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	06/26/2013	12/21/2018	4,771	47,709,923	26.2000	-	-	-	(2,373,895)		(2,373,895)	(479,362)	-	-	0	263,989		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2013-VAR-203979	Variable Annuities	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	06/26/2013	12/18/2020	4,604	46,040,515	27.1500	-	-	-	(2,175,511)		(2,175,511)	(634,524)	-	-	0	413,031		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	-	-	-	(1,399,475)		(1,399,475)	(833,321)	-	-	0	577,771		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-223906	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	01/22/2014	12/16/2022	10,163	101,626,000	24.6000	-	-	-	(2,765,224)		(2,765,224)	(1,672,580)	-	-	0	1,160,240		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	-	-	-	(787,019)		(787,019)	(503,635)	-	-	0	370,860		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	-	-	-	(1,575,176)		(1,575,176)	(649,812)	-	-	0	320,580		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	-	-	-	(1,552,194)		(1,552,194)	(588,613)	-	-	0	140,145		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	-	-	-	(3,716,578)		(3,716,578)	(1,147,735)	-	-	0	255,779		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	-	-	-	(3,733,167)		(3,733,167)	(1,145,370)	-	-	0	255,207		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-253729	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/01/2014	12/20/2019	10,593	105,932,203	23.6000	-	-	-	(3,260,142)		(3,260,142)	(1,523,926)	-	-	0	789,518		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	-	-	-	(1,646,273)		(1,646,273)	(759,554)	-	-	0	393,093		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	-	-	-	(3,772,296)		(3,772,296)	(1,140,859)	-	-	0	253,788		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-253897	Variable Annuities	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	10/02/2014	12/20/2019	11,677	116,772,824	23.5500	-	-	-	(3,565,269)		(3,565,269)	(1,680,828)	-	-	0	870,314		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	-	-	-	(1,873,734)		(1,873,734)	(572,188)	-	-	0	127,319		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-254006	Variable Annuities	Exh 5	Equity/Index	Citibank NA	E57ODZWZ7FF32TWEFA76	10/03/2014	12/15/2017	11,236	112,359,551	22.2500	-	-	-	(3,699,707)		(3,699,707)	(1,152,886)	-	-	0	256,354		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	-	-	-	(1,849,854)		(1,849,854)	(576,443)	-	-	0	128,177		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	-	-	-	(1,868,223)		(1,868,223)	(576,793)	-	-	0	127,746		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	-	-	-	(3,744,726)		(3,744,726)	(1,152,398)	-	-	0	255,207		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 ; 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	-	-	-	(3,930,819)		(3,930,819)	(1,138,998)	-	-	0	249,623		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	-	-	-	(3,811,253)		(3,811,253)	(1,160,587)	-	-	0	254,070		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	-	-	-	(1,611,931)		(1,611,931)	(840,078)	-	-	0	459,582		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-256861	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	10/21/2014	12/18/2020	7,187	71,868,583	24.3500	-	-	-	(2,244,837)		(2,244,837)	(1,178,309)	-	-	0	644,736		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2014-VAR-257010	Variable Annuities	Exh 5	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2014	12/15/2017	5,605	56,053,812	22.3000	-	-	-	(1,880,742)		(1,880,742)	(584,606)	-	-	0	127,890		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	-	-	-	(3,747,518)		(3,747,518)	(1,174,540)	-	-	0	256,354		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	-	-	-	(1,839,377)		(1,839,377)	(595,109)	-	-	0	129,340		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	-	-	-	(1,822,921)		(1,822,921)	(599,102)	-	-	0	129,929		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2015-VAR-277392	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/10/2015	12/18/2020	10,183	101,833,000	24.5500	-	-	-	(3,198,164)		(3,198,164)	(1,802,457)	-	-	0	913,547		0001
Equity Forward - S&P 500 VS USD OTC VS ; 2015-VAR-277612-1	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/13/2015	12/16/2022	14,484	144,843,600	25.8900	-	-	-	(4,459,856)		(4,459,856)	(2,759,537)	-	-	0	1,653,645		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	-	-	-	(1,689,826)		(1,689,826)	(832,974)	-	-	0	385,769		0001
12229999. Total-Forwards-Hedging Other										(1,521,000)	0	0	(430,820,629)	XX	(430,820,629)	(56,038,907)	1,290,459	0	0	84,342,821	XXX	XXX
1269999. Total-Forwards										(1,521,000)	0	0	(430,820,629)	XX	(430,820,629)	(56,038,907)	1,290,459	0	0	84,342,821	XXX	XXX
1399999. Total-Hedging Effective										0	0	15,211,072	73,469,832	XX	91,036,662	0	(117,134,076)	0	0	29,190,115	XXX	XXX
1409999. Total-Hedging Other										1,802,504,701	779,250,382	171,348,307	(1,119,089,678)	XX	(1,119,089,678)	###########	(24,637,387)	0	0	467,318,216	XXX	XXX
1419999. Total-Replication										7,765,395	20,043,665	6,725,450	24,856,414	XX	36,565,815	0	0	(1,746,459)	0	1,878,829,806	XXX	XXX
1449999. TOTAL										1,810,270,097	799,294,046	193,284,830	(1,020,763,432)	XX	(991,487,200)	###########	(141,771,463)	(1,746,459)	0	2,375,338,136	XXX	XXX

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
1	Hedges the equity risk of minimum guarantees embedded in certain variable annuity products.
2	Hedges the interest rate risk of minimum guarantees embedded in certain variable annuity products.
3	Hedges the interest rate risk of assets.
4	Hedges the equity risk of assets.
5	Hedges the interest rate risk of liabilities.
6	Hedges the inflation risk generated from inflation-linked bonds.

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
	7	Hedges the interest rate risk of minimum guarantees embedded in certain variable annuity products; swaption exercised into a swap.																				
	8	Hedges the credit risk of assets.																				
	9	Hedges the currency risk of foreign currency denominated assets.																				
	10	Hedges the currency risk of foreign currency denominated liabilities.																				
	11	Lock in economic impact of existing derivatives.																				

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																					
TYZ7......	1,618	#########	Long CBOT NOTE 10Y TYZ7; 2017-LFUT-373078	Variable Annuities..................	Exh 5.....	Interest Rate	12/19/2017	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/25/2017	.....126.4194	.....125.3125	.......(379,219)	0	0	0	0	....(1,790,953)	......(1,790,953)	1,860,700	1	1,000
WNZ7....	1,200	#########	Long CBOT BOND ULTRA LONG WNZ7; 2017-LFUT-373064	Variable Annuities..................	Exh 5.....	Interest Rate	12/19/2017	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	08/25/2017	.....167.5375	.....165.1250	487,500	0	0	0	0	....(2,895,039)	......(2,895,039)	4,440,000	1	1,000
12829999. Total-Long Futures-Hedging Other............................												108,281	0	0	0	0	....(4,685,992)	......(4,685,992)	6,300,700	XXX	XXX
1329999. Total-Long Futures..												108,281	0	0	0	0	....(4,685,992)	......(4,685,992)	6,300,700	XXX	XXX
Short Futures																					
Hedging Other																					
ESZ7......	2,000	#########	Short CME S&P 500 MINI ESZ7; 2017-FUT-374779	Variable Annuities..................	Exh 5.....	Equity/Index	12/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/11/2017	..2,460.9500	..2,516.1000	.......(840,000)	0	0	0	0	....(5,515,000)	......(5,515,000)	9,000,000	2	50
ESZ7......	1,150	#########	Short CME S&P 500 MINI ESZ7; 2017-FUT-374781	Variable Annuities..................	Exh 5.....	Equity/Index	12/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/11/2017	..2,460.9500	..2,516.1000	.......(483,000)	0	0	0	0	....(3,171,125)	......(3,171,125)	5,175,000	2	50
ESZ7......	2,000	#########	Short CME S&P 500 MINI ESZ7; 2017-FUT-374782	Variable Annuities..................	Exh 5.....	Equity/Index	12/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/11/2017	..2,460.9500	..2,516.1000	.......(840,000)	0	0	0	0	....(5,515,000)	......(5,515,000)	9,000,000	2	50
ESZ7......	1,700	#########	Short CME S&P 500 MINI ESZ7; 2017-FUT-374880	Variable Annuities..................	Exh 5.....	Equity/Index	12/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2017	..2,485.7500	..2,516.1000	.......(714,000)	0	0	0	0	....(2,579,750)	......(2,579,750)	7,650,000	2	50
ESZ7......	1,000	#########	Short CME S&P 500 MINI ESZ7; 2017-FUT-374884	Variable Annuities..................	Exh 5.....	Equity/Index	12/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2017	..2,485.8000	..2,516.1000	.......(420,000)	0	0	0	0	....(1,515,000)	......(1,515,000)	4,500,000	2	50
ESZ7......	500	#########	Short CME S&P 500 MINI ESZ7; 2017-FUT-374887	Variable Annuities..................	Exh 5.....	Equity/Index	12/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2017	..2,485.8000	..2,516.1000	.......(210,000)	0	0	0	0	.......(757,500)	.........(757,500)	2,250,000	2	50
ESZ7......	500	#########	Short CME S&P 500 MINI ESZ7; 2017-FUT-374908	Variable Annuities..................	Exh 5.....	Equity/Index	12/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2017	..2,485.7500	..2,516.1000	.......(210,000)	0	0	0	0	.......(758,750)	.........(758,750)	2,250,000	2	50
ESZ7......	101	#########	Short CME S&P 500 MINI ESZ7; 2017-FUT-375378	Variable Annuities..................	Exh 5.....	Equity/Index	12/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/14/2017	..2,494.6500	..2,516.1000	.........(42,420)	0	0	0	0	.......(108,323)	.........(108,323)	454,500	2	50
NQZ7.....	250	#########	Short CME NASDAQ 100 MINI NQZ7; 2017-FUT-374783	Variable Annuities..................	Exh 5.....	Equity/Index	12/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/11/2017	..5,924.5000	..5,982.5000	.......(220,000)	0	0	0	0	.......(290,000)	.........(290,000)	1,125,000	2	20
NQZ7.....	658	#########	Short CME NASDAQ 100 MINI NQZ7; 2017-FUT-374799	Variable Annuities..................	Exh 5.....	Equity/Index	12/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/11/2017	..5,924.3226	..5,982.5000	.......(579,040)	0	0	0	0	.......(765,615)	.........(765,615)	2,961,000	2	20
NQZ7.....	1,345	#########	Short CME NASDAQ 100 MINI NQZ7; 2017-FUT-374800	Variable Annuities..................	Exh 5.....	Equity/Index	12/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/11/2017	..5,924.3226	..5,982.5000	....(1,183,600)	0	0	0	0	....(1,564,973)	......(1,564,973)	6,052,500	2	20
NQZ7.....	500	#########	Short CME NASDAQ 100 MINI NQZ7; 2017-FUT-374888	Variable Annuities..................	Exh 5.....	Equity/Index	12/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2017	..5,990.6000	..5,982.5000	.......(440,000)	0	0	0	0	81,000	81,000	2,250,000	2	20
NQZ7.....	500	#########	Short CME NASDAQ 100 MINI NQZ7; 2017-FUT-374895	Variable Annuities..................	Exh 5.....	Equity/Index	12/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2017	..5,990.6500	..5,982.5000	.......(440,000)	0	0	0	0	81,500	81,500	2,250,000	2	20
NQZ7.....	1,790	#########	Short CME NASDAQ 100 MINI NQZ7; 2017-FUT-374912	Variable Annuities..................	Exh 5.....	Equity/Index	12/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2017	..5,990.6675	..5,982.5000	....(1,575,200)	0	0	0	0	292,396	292,396	8,055,000	2	20
NQZ7.....	1,088	#########	Short CME NASDAQ 100 MINI NQZ7; 2017-FUT-374984	Variable Annuities..................	Exh 5.....	Equity/Index	12/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2017	..5,990.4988	..5,982.5000	.......(957,440)	0	0	0	0	174,054	174,054	4,896,000	2	20

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
NQZ7.....	877	#########	Short CME NASDAQ 100 MINI NQZ7; 2017-FUT-374990	Variable Annuities..................	Exh 5.....	Equity/Index	12/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2017	..5,990.5811	..5,982.5000	.......(771,760)	0	0	0	0	141,743	141,743	3,946,500	2	20
NQZ7.....	812	#########	Short CME NASDAQ 100 MINI NQZ7; 2017-FUT-374992	Variable Annuities..................	Exh 5.....	Equity/Index	12/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2017	..5,990.5500	..5,982.5000	.......(714,560)	0	0	0	0	130,732	130,732	3,654,000	2	20
RTYZ7...	500	#########	Short CME RUSSEL 2000 MINI-1 RTYZ7; 2017-FUT-374951	Variable Annuities..................	Exh 5.....	Equity/Index	12/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2017	..1,415.8000	..1,492.9000	...........(7,500)	0	0	0	0	....(1,927,500)	......(1,927,500)	1,375,000	2	50
RTYZ7...	500	#########	Short CME RUSSEL 2000 MINI-1 RTYZ7; 2017-FUT-374957	Variable Annuities..................	Exh 5.....	Equity/Index	12/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2017	..1,415.8000	..1,492.9000	...........(7,500)	0	0	0	0	....(1,927,500)	......(1,927,500)	1,375,000	2	50
RTYZ7...	1,000	#########	Short CME RUSSEL 2000 MINI-1 RTYZ7; 2017-FUT-374967	Variable Annuities..................	Exh 5.....	Equity/Index	12/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2017	..1,415.8000	..1,492.9000	.........(15,000)	0	0	0	0	....(3,855,000)	......(3,855,000)	2,750,000	2	50
RTYZ7...	598	#########	Short CME RUSSEL 2000 MINI-1 RTYZ7; 2017-FUT-375070	Variable Annuities..................	Exh 5.....	Equity/Index	12/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/12/2017	..1,415.8250	..1,492.9000	...........(8,970)	0	0	0	0	....(2,304,543)	......(2,304,543)	1,644,500	2	50
RTYZ7...	1,000	#########	Short CME RUSSEL 2000 MINI-1 RTYZ7; 2017-FUT-375148	Variable Annuities..................	Exh 5.....	Equity/Index	12/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/13/2017	..1,422.8500	..1,492.9000	.........(15,000)	0	0	0	0	....(3,502,500)	......(3,502,500)	2,750,000	2	50
RTYZ7...	2,228	#########	Short CME RUSSEL 2000 MINI-1 RTYZ7; 2017-FUT-375150	Variable Annuities..................	Exh 5.....	Equity/Index	12/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/13/2017	..1,422.8500	..1,492.9000	.........(33,420)	0	0	0	0	....(7,803,570)	......(7,803,570)	6,127,000	2	50
RTYZ7...	1,026	#########	Short CME RUSSEL 2000 MINI-1 RTYZ7; 2017-FUT-375319	Variable Annuities..................	Exh 5.....	Equity/Index	12/15/2017	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/13/2017	..1,422.8834	..1,492.9000	.........(15,390)	0	0	0	0	....(3,591,850)	......(3,591,850)	2,821,500	2	50
VGZ7.....	195	8,146,082	Short EUREX DJ 50 VGZ7; 2017-FUT-375164	Variable Annuities..................	Exh 5.....	Equity/Index	12/15/2017	EUREX Clearing.... 529900LN3S50JPU47S06...	09/13/2017	..4,144.3498	..4,227.5472	.........(59,938)	0	0	0	0	.......(162,235)	.........(162,235)	602,780	2	10
13429999. Total-Short Futures-Hedging Other..........................												..(10,803,738)	0	0	0	0	..(46,714,308)	....(46,714,308)	94,915,280	XXX	XXX
1389999. Total-Short Futures..........................												..(10,803,738)	0	0	0	0	..(46,714,308)	....(46,714,308)	94,915,280	XXX	XXX
1409999. Total-Hedging Other..........................												..(10,695,457)	0	0	0	0	..(51,400,300)	....(51,400,300)	..101,215,980	XXX	XXX
1449999. TOTAL..........................												..(10,695,457)	0	0	0	0	..(51,400,300)	....(51,400,300)	..101,215,980	XXX	XXX

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	1	Hedges the interest rate risk of minimum guarantees embedded in certain variable annuity products.
	2	Hedges the equity risk of minimum guarantees embedded in certain variable annuity products.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value 5	6	7	Fair Value 8	9	10	11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives												
0199999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	-	-	0	487,500	(11,182,957)	-	101,215,980	101,215,980
NAIC 1 Designation												
Bank of America NA	B4TYDEB6GKMZO031MB27	Y	Y	-	53,291,736	(75,685,411)	0	54,468,035	(75,628,922)	0	108,704,988	86,311,313
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	21,077,000	124,514,198	(131,908,942)	0	142,762,520	(132,265,913)	0	27,328,014	0
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y	-	33,093,562	(149,831,117)	0	33,475,841	(151,080,847)	0	15,447,227	0
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y	65,501,054	242,514,250	(193,797,076)	0	240,340,584	(196,275,400)	0	515,545,095	498,761,215
Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	Y	Y	-	7,383,907	(15,618,540)	0	6,565,025	(17,305,396)	0	4,498,202	0
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	Y	5,559,642	169,942,982	(250,136,447)	0	179,564,704	(250,138,041)	0	31,226,441	0
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	223,323,206	328,799,532	(464,881,201)	0	327,390,921	(464,881,201)	0	134,424,931	0
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Y	Y	49,550,000	115,043,568	(97,605,639)	0	114,095,370	(97,605,639)	0	11,166,220	0
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Y	Y	-	354,276,559	(526,198,910)	0	355,770,594	(526,198,910)	0	59,704,039	0
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Y	Y	4,572,857	48,244,934	(322,824,208)	0	48,244,934	(322,824,208)	0	6,922,836	0
National Australia Bank Limited	F8SB4JFBSYQFRQEH3Z21	Y	Y	-	338,910	-	338,910	295,810	-	295,810	35,589	35,589
Natixis SA	KX1WK48MPD4Y2NCUIZ63	Y	Y	-	-	(1,459,825)	0	-	(1,459,825)	0	115,905	0
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	1,300,000	871,343	-	0	815,000	-	0	37,589	0
The Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	Y	Y	3,469,000	6,326,330	(593,520)	2,263,810	3,974,299	(899,901)	0	755,057	755,057
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Y	Y	23,330,000	130,133,924	(399,863,066)	0	130,253,734	(399,863,066)	0	16,716,613	0
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	-	1,502,857	(11,339,608)	0	1,338,955	(11,339,608)	0	1,391,299	0
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Y	Y	1,431,000	7,234,253	(4,258,962)	1,544,291	5,748,812	(3,897,113)	420,700	1,406,161	1,406,161
Zurich Capital Market Inc.	549300S0R4CI3MOYI681	Y	Y	-	955,894	-	955,894	955,894	-	955,894	-	0
0299999. Total NAIC 1 Designation				399,113,758	1,624,468,740	(2,646,002,470)	5,102,905	1,646,061,033	(2,651,663,989)	1,672,403	935,426,208	587,269,336
NAIC 2 Designation												
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Y	Y	39,196,084	39,291,507	(5,767,132)	0	44,330,633	(5,767,132)	0	20,697,912	15,026,204
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	207,804,081	425,645,347	(350,853,258)	0	425,800,465	(350,456,686)	0	73,403,425	0
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Y	Y	242,779,120	284,106,681	(68,467,779)	0	287,614,568	(68,467,779)	0	39,682,356	12,542,139
0399999. Total NAIC 2 Designation				489,779,285	749,043,535	(425,088,169)	0	757,745,666	(424,691,597)	0	133,783,694	27,568,342
0899999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX	41,481,012	159,595,557	(482,780,625)	0	163,746,077	(482,684,390)	0	1,306,128,234	941,462,155
0999999. Gross Totals				930,374,055	2,533,107,832	(3,553,871,264)	5,102,905	2,568,040,276	(3,570,222,933)	1,672,403	2,476,554,116	1,657,515,813
1. Offset per SSAP No. 64					-	-						
2. Net after right of offset per SSAP No. 64					2,533,107,832	(3,553,871,264)						

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	3137A3 4X 4	FREDDIE MAC FHLMC_3763	8,569,011	7,953,388	7,108,454	11/15/2040	V
Bank of America NA	B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	31396C 3Y 4	FREDDIE MAC REFERENCE REMIC -T FHMLC_R003	999,121	896,285	875,223	10/15/2035	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Treasury	912810 RG 5	UNITED STATES TREASURY	3,298,380	2,993,000	2,660,119	05/15/2044	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Treasury	912828 2A 7	UNITED STATES TREASURY	1,568,500	1,676,000	1,657,999	08/15/2026	V
Bank of America NA	B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3138WJ MG 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	103,038	99,588	102,002	12/01/2046	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Treasury	912828 2A 7	UNITED STATES TREASURY	1,162,337	1,242,000	1,215,061	08/15/2026	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Treasury	912810 RN 0	UNITED STATES TREASURY	16,192,023	16,124,000	16,148,413	08/15/2045	I
Bank of America NA	B4TYDEB6GKMZO031MB27	Treasury	912810 RG 5	UNITED STATES TREASURY	20,745,738	18,825,000	16,731,288	05/15/2044	I
Bank of America NA	B4TYDEB6GKMZO031MB27	Treasury	912803 BV 4	UNITED STATES TREASURY	8,179,964	10,665,000	6,325,630	11/15/2028	I
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Treasury	912810 RP 5	UNITED STATES TREASURY	718,987	699,000	535,967	11/15/2045	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Treasury	912810 RG 5	UNITED STATES TREASURY	3,039,402	2,758,000	2,451,256	05/15/2044	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Treasury	912810 RN 0	UNITED STATES TREASURY	2,447,281	2,437,000	1,970,863	08/15/2045	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Treasury	912810 RS 9	UNITED STATES TREASURY	4,834,028	5,204,000	3,662,956	05/15/2046	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	24,688,995	24,477,086	24,569,191	05/01/2043	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Treasury	912828 U2 4	UNITED STATES TREASURY	10,103,140	10,373,000	9,958,384	11/15/2026	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	3,675,198	3,643,653	3,777,704	05/01/2043	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Treasury	912810 RN 0	UNITED STATES TREASURY	1,475,197	1,469,000	1,471,224	08/15/2045	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Treasury	912810 PT 9	UNITED STATES TREASURY	42,477,500	32,000,000	31,220,027	02/15/2037	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Treasury	912810 RM 2	UNITED STATES TREASURY	4,468,868	4,342,000	4,280,206	05/15/2045	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	US Agency - Loan Backed	3138WJ 5Y 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	22,816,745	21,598,309	22,618,554	03/01/2047	V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Treasury	912828 D5 6	UNITED STATES TREASURY	614,285	606,000	607,555	08/15/2024	V
Citigroup Global Markets Inc.	MBNUM2BPBDO7JBLYG310	Treasury	912834 JH 2	UNITED STATES TREASURY	16,469,390	32,155,000	14,503,672	11/15/2040	I
CME (CME) Group Inc.	LCZ7XYGSLJUHFXXNXD88	Cash		Cash	51,371,042	51,371,042	51,371,042		V
CME (CME) Group Inc.	LCZ7XYGSLJUHFXXNXD88	Cash		Cash	268,026,247	268,026,247	268,026,247		V
Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	Corporate	68389X BF 1	ORACLE CORPORATION	4,455,384	4,216,000	4,199,461	05/15/2045	V
Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	Corporate	742718 DF 3	PROCTER & GAMBLE COMPANY	786,319	594,000	570,542	03/05/2037	V
Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	Treasury	912810 RU 4	UNITED STATES TREASURY	4,584,570	4,571,000	3,688,587	11/15/2046	V
Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOQSJ21A208	Corporate	695114 BT 4	PACIFICORP	3,285,387	2,275,000	2,580,213	11/15/2031	V
Credit Suisse International	E58DKGMJYYYJLN8C3868	Treasury	912828 U2 4	UNITED STATES TREASURY	8,125,952	8,343,000	8,009,525	11/15/2026	V
Credit Suisse International	E58DKGMJYYYJLN8C3868	Treasury	912810 RC 4	UNITED STATES TREASURY	32,114,367	27,994,000	27,684,863	08/15/2043	V
Credit Suisse International	E58DKGMJYYYJLN8C3868	Treasury	912828 W5 5	UNITED STATES TREASURY	23,349,176	23,351,000	23,294,462	02/28/2022	V
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912834 JB 5	UNITED STATES TREASURY	39,372,742	76,266,000	34,705,884	08/15/2040	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912803 DG 5	UNITED STATES TREASURY	19,200,755	35,000,000	13,734,739	05/15/2039	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912803 EA 7	UNITED STATES TREASURY	68,608,500	143,000,000	60,294,585	02/15/2043	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912803 EF 6	UNITED STATES TREASURY	24,465,396	52,600,000	22,509,335	02/15/2044	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912803 EH 2	UNITED STATES TREASURY	7,853,416	17,021,000	7,012,329	05/15/2044	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912803 EJ 8	UNITED STATES TREASURY	29,769,656	65,000,000	26,573,093	08/15/2044	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912833 4X 5	UNITED STATES TREASURY	12,820,713	20,000,000	9,098,718	02/15/2034	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912834 AE 8	UNITED STATES TREASURY	23,416,788	42,000,000	15,692,989	05/15/2038	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912834 JB 5	UNITED STATES TREASURY	4,388,172	8,500,000	3,868,041	08/15/2040	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912834 JH 2	UNITED STATES TREASURY	6,402,344	12,500,000	5,638,187	11/15/2040	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912833 7Q 7	UNITED STATES TREASURY	23,758,182	34,500,000	19,353,123	11/15/2031	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Treasury	912803 CZ 4	UNITED STATES TREASURY	3,231,482	5,365,000	2,118,106	02/15/2037	I
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Treasury	912810 RK 6	UNITED STATES TREASURY	91,342,105	97,954,000	71,175,070	02/15/2045	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Treasury	912810 RT 7	UNITED STATES TREASURY	66,798,633	76,002,000	71,645,364	08/15/2046	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	Treasury	912828	U2	4	UNITED STATES TREASURY	41,728,413	42,843,000	41,130,536	11/15/2026	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Treasury	912810	RT	7	UNITED STATES TREASURY	31,853,320	36,242,000	36,081,839	08/15/2046	V
Goldman Sachs & Co LLC	FOR8UP27PHTHYVLBNG30	Treasury	912803	EA	7	UNITED STATES TREASURY	3,838,238	8,000,000	3,373,124	02/15/2043	I
Goldman Sachs & Co LLC	FOR8UP27PHTHYVLBNG30	Treasury	912810	RK	6	UNITED STATES TREASURY	4,019,075	4,310,000	3,131,721	02/15/2045	I
Goldman Sachs & Co LLC	FOR8UP27PHTHYVLBNG30	Treasury	912810	RP	5	UNITED STATES TREASURY	16,213,723	15,763,000	12,086,469	11/15/2045	I
Goldman Sachs & Co LLC	FOR8UP27PHTHYVLBNG30	Treasury	912834	JB	5	UNITED STATES TREASURY	1,910,145	3,700,000	1,683,735	08/15/2040	I
Goldman Sachs & Co LLC	FOR8UP27PHTHYVLBNG30	Treasury	912803	DJ	9	UNITED STATES TREASURY	2,150,937	4,000,000	1,551,270	11/15/2039	I
Goldman Sachs International	W22LROWP2IHZNBB6K528	Treasury	912810	RT	7	UNITED STATES TREASURY	9,897,363	11,261,000	10,615,490	08/15/2046	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Treasury	912810	RT	7	UNITED STATES TREASURY	12,234,375	13,920,000	13,129,340	08/15/2046	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Treasury	912810	RT	7	UNITED STATES TREASURY	86,986,230	98,971,000	98,533,626	08/15/2046	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	US Agency - Loan Backed	3136AQ	KE	9	FANNIE MAE FNMA_15-83	15,292,168	15,374,110	16,006,751	11/25/2045	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	US Agency - Loan Backed	38374C	CC	3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA_03-75	11,925,081	10,893,910	10,627,564	09/20/2033	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	US Agency - Loan Backed	38374C	YN	5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA_03-84	2,264,705	2,062,561	2,027,082	10/20/2033	V
JP Morgan Securities LLC	ZBUT11V806EZRVTWT807	Treasury	912834	JB	5	UNITED STATES TREASURY	6,195,066	12,000,000	5,460,764	08/15/2040	I
JP Morgan Securities LLC	ZBUT11V806EZRVTWT807	Treasury	912803	CX	9	UNITED STATES TREASURY	2,216,250	3,545,000	1,484,946	02/15/2036	I
JP Morgan Securities LLC	ZBUT11V806EZRVTWT807	Treasury	912803	CZ	4	UNITED STATES TREASURY	1,216,700	2,020,000	797,498	02/15/2037	I
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Treasury	912810	RG	5	UNITED STATES TREASURY	29,683,212	26,935,000	23,939,296	05/15/2044	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Treasury	912810	RJ	9	UNITED STATES TREASURY	37,665,837	36,566,000	33,607,123	11/15/2044	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Treasury	912810	RK	6	UNITED STATES TREASURY	9,975,885	10,698,000	7,773,352	02/15/2045	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Treasury	912810	RS	9	UNITED STATES TREASURY	20,547,406	22,120,000	15,569,674	05/15/2046	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Treasury	912810	RU	4	UNITED STATES TREASURY	21,948,968	21,884,000	17,659,383	11/15/2046	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Treasury	912828	2A	7	UNITED STATES TREASURY	5,181,853	5,537,000	5,477,532	08/15/2026	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Treasury	912810	RN	0	UNITED STATES TREASURY	10,212,905	10,170,000	10,185,398	08/15/2045	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Treasury	912810	RM	2	UNITED STATES TREASURY	17,331,015	16,839,000	16,599,352	05/15/2045	V
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	Treasury	912828	2A	7	UNITED STATES TREASURY	2,324,675	2,484,000	2,430,122	08/15/2026	V
LCH Clearnet LLC	WAM6YERMS7OXFZUOY219	Cash				Cash	349,924	349,924	349,924		V
LCH Clearnet LLC	WAM6YERMS7OXFZUOY219	Cash				Cash	18,432,937	18,432,937	18,432,937		V
LCH Clearnet LLC	WAM6YERMS7OXFZUOY219	Cash				Cash	1,738,536	1,738,536	1,738,536		V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3138YU	GF	2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	13,912,293	13,413,267	13,847,076	09/01/2045	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Treasury	912810	RP	5	UNITED STATES TREASURY	30,515,291	29,667,000	22,747,528	11/15/2045	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Treasury	912810	RT	7	UNITED STATES TREASURY	56,740,430	64,558,000	60,857,365	08/15/2046	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Treasury	912828	K7	4	UNITED STATES TREASURY	14,298,013	14,555,000	14,176,674	08/15/2025	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Treasury	912828	S6	8	UNITED STATES TREASURY	15,018,048	15,087,000	15,030,769	07/31/2018	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Treasury	912828	U2	4	UNITED STATES TREASURY	37,156,530	38,149,000	36,624,159	11/15/2026	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Corporate	03523T	BE	7	ANHEUSER-BUSCH INBEV WORLDWIDE INC	35,454,723	32,999,556	35,534,807	01/15/2019	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Corporate	17305E	EE	1	CITIBANK CREDIT CARD ISSUANCE TRUST CCCIT_08-A1	8,185,260	8,079,000	8,151,219	02/07/2020	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	US Agency - Loan Backed	3128MJ	Z3	7	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	16,630,030	16,119,479	16,546,708	05/01/2047	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Treasury	912810	QY	7	UNITED STATES TREASURY	561,576	569,000	571,098	11/15/2042	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Treasury	912810	RC	4	UNITED STATES TREASURY	19,299,135	16,823,000	16,637,224	08/15/2043	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Treasury	912810	RN	0	UNITED STATES TREASURY	12,277,578	12,226,000	12,244,511	08/15/2045	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Treasury	912810	RM	2	UNITED STATES TREASURY	2,385,729	2,318,000	2,285,011	05/15/2045	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Treasury	912828	W5	5	UNITED STATES TREASURY	12,057,058	12,058,000	12,028,805	02/28/2022	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Treasury	912810	QQ	4	UNITED STATES TREASURY	6,680,433	5,221,000	5,301,579	05/15/2041	V
Morgan Stanley & Co LLC	9R7GPTSO7KV3UQJZQ078	Treasury	912828	KD	1	UNITED STATES TREASURY	3,740,807	3,674,000	3,663,858	02/15/2019	I
Natixis SA	KX1WK48MPD4Y2NCUIZ63	Corporate	00724F	AC	5	ADOBE SYSTEMS INCORPORATED	723,930	708,000	702,200	02/01/2025	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	00037B	AC	6	ABB FINANCE USA INC	3,940,293	3,690,000	3,272,491	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	3,113,298	2,000,000	1,983,740	11/15/2039	V
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Treasury	912810 RH 3	UNITED STATES TREASURY	7,676,988	7,280,000	6,901,254	08/15/2044	V
Societe Generale SA O2RNE8IBXP4R0TD8PU41	US Agency - Loan Backed	3138X3 XH 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	8,625,824	8,551,787	8,562,655	09/01/2043	V
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Treasury	912828 U2 4	UNITED STATES TREASURY	46,496,066	47,738,000	45,829,880	11/15/2026	V
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Corporate	00724F AC 5	ADOBE SYSTEMS INCORPORATED	9,610,478	9,399,000	9,321,996	02/01/2025	V
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Corporate	03076C AG 1	AMERIPRISE FINANCIAL INC	12,186,919	11,614,000	11,857,160	10/15/2024	V
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Corporate	09247X AE 1	BLACKROCK INC	4,702,909	4,401,000	4,545,234	12/10/2019	V
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Corporate	17275R AE 2	CISCO SYSTEMS INC	19,172,645	18,353,000	19,287,435	02/15/2019	V
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Corporate	17305E EE 1	CITIBANK CREDIT CARD ISSUANCE TRUST CCCIT_08-A1	11,562,097	11,412,000	11,514,013	02/07/2020	V
Societe Generale SA O2RNE8IBXP4R0TD8PU41	US Agency - Loan Backed	3138WJ MG 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	15,712,848	15,186,766	15,554,789	12/01/2046	V
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Corporate	589331 AN 7	MERCK & CO INC	6,157,224	5,828,000	6,141,719	06/30/2019	V
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Treasury	912810 QY 7	UNITED STATES TREASURY	42,152,768	42,710,000	42,867,491	11/15/2042	V
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Treasury	912810 RQ 3	UNITED STATES TREASURY	20,412,219	21,956,000	21,267,190	02/15/2046	V
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Treasury	912828 2R 0	UNITED STATES TREASURY	44,070,469	44,400,000	44,413,978	08/15/2027	V
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Treasury	912810 RM 2	UNITED STATES TREASURY	44,774,103	43,503,000	42,883,877	05/15/2045	V
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Corporate	17275R AE 2	CISCO SYSTEMS INC	2,897,887	2,774,000	2,780,417	02/15/2019	V
UBS AG BFM8T61CT2L1QCEMIK50	Treasury	912810 RK 6	UNITED STATES TREASURY	1,340,003	1,437,000	1,044,149	02/15/2045	V
UBS AG BFM8T61CT2L1QCEMIK50	Corporate	35180P AC 6	GE CAPITAL FRANCHISE FINANCE CORP	4,030,677	3,155,000	3,978,286	11/30/2026	V
UBS AG BFM8T61CT2L1QCEMIK50	Treasury	912828 2D 1	UNITED STATES TREASURY	2,439,980	2,537,000	2,518,348	08/31/2023	V
UBS AG BFM8T61CT2L1QCEMIK50	Treasury	912828 2A 7	UNITED STATES TREASURY	342,525	366,000	358,061	08/15/2026	V
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	US Agency - Loan Backed	38374C CC 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA_03-75	504,513	460,887	449,619	09/20/2033	V
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	912810 QT 8	UNITED STATES TREASURY	2,459,702	2,325,100	2,392,702	11/15/2041	I
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	912810 RB 6	UNITED STATES TREASURY	4,407,164	4,373,000	3,634,003	05/15/2043	I
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	912810 RD 2	UNITED STATES TREASURY	23,774,241	20,286,000	19,824,722	11/15/2043	I
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	912810 RE 0	UNITED STATES TREASURY	11,489,844	10,000,000	9,619,902	02/15/2044	I
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	912810 RK 6	UNITED STATES TREASURY	6,281,320	6,736,000	4,894,494	02/15/2045	I
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	912810 RS 9	UNITED STATES TREASURY	16,051,500	17,280,000	12,162,928	05/15/2046	I
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	912810 QY 7	UNITED STATES TREASURY	40,931,907	41,473,000	41,625,930	11/15/2042	I
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	912810 RQ 3	UNITED STATES TREASURY	16,734,375	18,000,000	17,435,299	02/15/2046	I
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	912810 PT 9	UNITED STATES TREASURY	1,566,358	1,180,000	1,151,238	02/15/2037	I
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	912810 QA 9	UNITED STATES TREASURY	973,117	862,000	843,378	02/15/2039	I
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	912828 KD 1	UNITED STATES TREASURY	11,469,838	11,265,000	11,233,904	02/15/2019	I
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	912828 R3 6	UNITED STATES TREASURY	17,467,764	18,425,000	18,525,051	05/15/2026	I
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	912828 WJ 5	UNITED STATES TREASURY	20,020,558	19,583,000	19,443,823	05/15/2024	I
0199999. Totals				2,212,696,677	2,504,110,418	2,085,852,380	XXX	XXX
Collateral Pledged to Reporting Entity								
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Cash		Cash	21,077,000	21,077,000	XXX		V
Citibank NA E57ODZWZ7FF32TWEFA76	Cash		Cash	64,971,054	64,971,054	XXX		V
Citibank NA E57ODZWZ7FF32TWEFA76	Cash		Cash	530,000	530,000	XXX		V
CME (CME) Group Inc. LCZ7XYGSLJUHFXXNXD88	Cash		Cash	15,961,010	15,961,010	XXX		V
Credit Suisse International E58DKGMJYYYJLN8C3868	Cash		Cash	5,559,642	5,559,642	XXX		V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Treasury	912810 RD 2	UNITED STATES TREASURY	12,460,206	10,632,000	XXX	11/15/2043	I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Cash		Cash	110,631,000	110,631,000	XXX		I
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Cash		Cash	100,232,000	100,232,000	XXX		V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912796 LB 3	UNITED STATES TREASURY	473,158	474,000	XXX	12/07/2017	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912796 LC 1	UNITED STATES TREASURY	5,076,585	5,090,000	XXX	01/04/2018.	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912796 LZ 0	UNITED STATES TREASURY	478,703	479,000	XXX	10/26/2017.	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912796 MC 0	UNITED STATES TREASURY	2,866,614	2,870,000	XXX	11/16/2017.	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810 RC 4	UNITED STATES TREASURY	8,832,197	7,699,000	XXX	08/15/2043.	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810 RD 2	UNITED STATES TREASURY	922,327	787,000	XXX	11/15/2043.	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810 RD 2	UNITED STATES TREASURY	5,930,083	5,060,000	XXX	11/15/2043.	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810 RK 6	UNITED STATES TREASURY	759,988	815,000	XXX	02/15/2045.	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810 RM 2	UNITED STATES TREASURY	1,582,938	1,538,000	XXX	05/15/2045.	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912810 RP 5	UNITED STATES TREASURY	7,832,741	7,615,000	XXX	11/15/2045.	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912828 G3 8	UNITED STATES TREASURY	1,325,878	1,320,000	XXX	11/15/2024.	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912828 PY 0	UNITED STATES TREASURY	1,590,338	1,580,000	XXX	02/28/2018.	V
Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	Treasury	912828 T6 7	UNITED STATES TREASURY	1,524,534	1,560,000	XXX	10/31/2021.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912796 LZ 0	UNITED STATES TREASURY	2,745,297	2,747,000	XXX	10/26/2017.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 FF 0	UNITED STATES TREASURY	3,208,924	2,503,000	XXX	11/15/2028.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 RB 6	UNITED STATES TREASURY	5,576,227	5,533,000	XXX	05/15/2043.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 RC 4	UNITED STATES TREASURY	17,572,618	15,318,000	XXX	08/15/2043.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 RD 2	UNITED STATES TREASURY	30,371,165	25,915,000	XXX	11/15/2043.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 RH 3	UNITED STATES TREASURY	2,082,699	1,975,000	XXX	08/15/2044.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 RK 6	UNITED STATES TREASURY	11,387,690	12,212,000	XXX	02/15/2045.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 RN 0	UNITED STATES TREASURY	1,092,590	1,088,000	XXX	08/15/2045.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912810 RP 5	UNITED STATES TREASURY	12,301,981	11,960,000	XXX	11/15/2045.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912828 A8 3	UNITED STATES TREASURY	75,413,787	73,822,000	XXX	12/31/2020.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912828 G3 8	UNITED STATES TREASURY	22,569,057	22,469,000	XXX	11/15/2024.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912828 L2 4	UNITED STATES TREASURY	15,405,523	15,452,000	XXX	08/31/2022.	V
Goldman Sachs International W22LROWP2IHZNBB6K528	Treasury	912828 PN 4	UNITED STATES TREASURY	8,076,522	8,044,000	XXX	12/31/2017.	V
HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	Cash		Cash	49,550,000	49,550,000	XXX		V
Ice Clear US Inc. 549300HWWR1D8OTS2G29	Cash		Cash	25,520,002	25,520,002	XXX		V
Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	Treasury	912828 U2 4	UNITED STATES TREASURY	4,572,857	4,695,000	XXX	11/15/2026.	V
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Corporate	61166W AP 6	MONSANTO COMPANY	2,065,120	2,000,000	XXX	07/15/2044.	V
Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	Cash		Cash	240,714,000	240,714,000	XXX		V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash		Cash	1,300,000	1,300,000	XXX		V
Societe Generale SA O2RNE8IBXP4R0TD8PU41	Cash		Cash	23,330,000	23,330,000	XXX		V
The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	Cash		Cash	3,469,000	3,469,000	XXX		V
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Cash		Cash	1,431,000	1,431,000	XXX		V
0299999. Totals				930,374,055	917,527,708	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

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	49,564,942	45,332,969	02/15/2045
912828 X4 7	UNITED STATES TREASURY		1	99,906,250	99,884,823	04/30/2022
912828 XX 3	UNITED STATES TREASURY		1	99,093,750	99,343,448	06/30/2024
0199999.	U.S. Government - Issuer Obligations			248,564,942	244,561,240	XXX
U.S. Government - Residential Mortgage-Backed Securities						
36202E 6E 4	GOVERNMENT NATIONAL MORTGAGE A GNMA II 5.000% 004469		1	6,172,578	5,800,945	06/20/2039
36225B ND 6	GINNIE MAE I		1	1,526,811	1,379,702	05/15/2031
36241K HR 2	GINNIE MAE I		1	274,879	265,490	06/15/2020
36241K LQ 9	GINNIE MAE I		1	630,172	564,220	01/15/2037
36292C BU 7	GINNIE MAE I		1	1,001,001	881,233	07/15/2035
0299999.	U.S. Government - Residential Mortgage-Backed Securities			9,605,441	8,891,590	XXX
0599999.	Total - U.S. Government			258,170,383	253,452,830	XXX
All Other Governments - Issuer Obligations						
05968C AB 8	BANCO LATINOAMERICANO DE COMER		2FE	5,118,355	4,990,622	05/07/2020
0699999.	All Other Governments - Issuer Obligations			5,118,355	4,990,622	XXX
1099999.	Total - All Other Governments			5,118,355	4,990,622	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations						
452152 SJ 1	ILLINOIS STATE OF		2FE	2,025,200	2,015,884	07/01/2018
1199999.	U.S. States, Territories & Possessions - Issuer Obligations			2,025,200	2,015,884	XXX
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)			2,025,200	2,015,884	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	39,981,760	39,996,635	04/25/2018
3134GB XV 9	FEDERAL HOME LOAN MORTGAGE COR		1	99,895,100	100,000,000	07/13/2020
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations			139,876,860	139,996,635	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	235,498	231,616	01/01/2035
3128LB 2V 9	FEDERAL HOME LOAN MORTGAGE COR		1	146,169	135,068	06/01/2038
3128M7 QY 5	FEDERAL HOME LOAN MORTGAGE COR		1	678,330	621,670	06/01/2039
3128M8 B6 0	FEDERAL HOME LOAN MORTGAGE COR		1	2,759,544	2,704,697	10/01/2040
3128M9 U2 6	FEDERAL HOME LOAN MORTGAGE COR		1	1,914,337	1,927,971	10/01/2043
3128MD ML 4	FEDERAL HOME LOAN MORTGAGE COR		1	13,979,562	14,031,906	02/01/2028
3128MJ 2S 8	FEDERAL HOME LOAN MORTGAGE COR		1	43,844,727	43,831,445	10/01/2047
3128MJ XR 6	FEDERAL HOME LOAN MORTGAGE COR		1	18,428,846	18,571,173	01/01/2046
3128MJ YC 8	FEDERAL HOME LOAN MORTGAGE COR		1	0	0	05/01/2046
3128MM TX 1	FEDERAL HOME LOAN MORTGAGE COR		1	4,135,864	4,152,893	08/01/2030
3128NC B8 6	FEDERAL HOME LOAN MORTGAGE COR		1	565,006	546,750	02/01/2035
3128NG ER 2	FEDERAL HOME LOAN MORTGAGE COR		1	829,840	790,331	09/01/2036
3128P7 QG 1	FEDERAL HOME LOAN MORTGAGE COR		1	10,771,592	10,274,103	01/01/2031
3128PS HR 1	FEDERAL HOME LOAN MORTGAGE COR		1	9,364,985	9,076,891	09/01/2025
3128QS 4A 1	FEDERAL HOME LOAN MORTGAGE COR		1	115,807	114,087	01/01/2037
31292H 4K 7	FEDERAL HOME LOAN MORTGAGE COR		1	495,574	439,296	12/01/2033
31292K 3Z 8	FEDERAL HOME LOAN MORTGAGE COR		1	22,238,133	21,504,638	09/01/2040
31292L FS 9	FEDERAL HOME LOAN MORTGAGE COR		1	14,830,737	14,718,600	03/01/2042
31292S CF 5	FEDERAL HOME LOAN MORTGAGE COR		1	505,970	508,647	12/01/2044
312942 CM 5	FEDERAL HOME LOAN MORTGAGE COR		1	8,219,096	7,926,868	09/01/2040
312942 CU 7	FEDERAL HOME LOAN MORTGAGE COR		1	17,501,873	16,939,742	09/01/2040
312942 F4 2	FEDERAL HOME LOAN MORTGAGE COR		1	13,699,565	13,245,487	09/01/2040
312942 KE 4	FEDERAL HOME LOAN MORTGAGE COR		1	11,841,408	11,449,365	09/01/2040
312944 PJ 4	FEDERAL HOME LOAN MORTGAGE COR		1	10,116,078	10,047,189	12/01/2040
312945 DS 4	FEDERAL HOME LOAN MORTGAGE COR		1	35,050,047	32,693,389	01/01/2041
312945 F2 9	FEDERAL HOME LOAN MORTGAGE COR		1	7,828,043	7,420,628	01/01/2041
31326K B3 0	FEDERAL HOME LOAN MORTGAGE COR		1	5,994,374	6,142,553	10/01/2045
31326K HW 0	FEDERAL HOME LOAN MORTGAGE COR		1	11,084,871	11,408,513	10/01/2045
3132L7 CW 7	FEDERAL HOME LOAN MORTGAGE COR		1	36,915,700	36,722,789	09/01/2045
3132M4 QZ 1	FEDERAL HOME LOAN MORTGAGE COR		1	7,380,604	7,327,249	01/01/2044
3132QP E7 5	FEDERAL HOME LOAN MORTGAGE COR		1	3,730,744	3,795,692	04/01/2045
3132QT HS 8	FEDERAL HOME LOAN MORTGAGE COR		1	1,307,281	1,313,791	10/01/2045
3132QW M6 3	FEDERAL HOME LOAN MORTGAGE COR		1	12,576,885	12,717,242	03/01/2046
3132QW MS 5	FEDERAL HOME LOAN MORTGAGE COR		1	6,759,846	6,839,511	03/01/2046
3132XS EH 9	FEDERAL HOME LOAN MORTGAGE COR		1	34,931,680	34,931,680	08/01/2047
3132XS M7 2	FEDERAL HOME LOAN MORTGAGE COR		1	36,732,741	36,795,227	09/01/2047
31335A BF 4	FEDERAL HOME LOAN MORTGAGE COR		1	14,131,670	14,118,394	01/01/2044
31335A H7 6	FEDERAL HOME LOAN MORTGAGE COR		1	19,261,916	19,253,724	01/01/2045
31335A HP 6	FEDERAL HOME LOAN MORTGAGE COR		1	6,818,855	6,693,093	10/01/2045
31335B HY 5	FEDERAL HOME LOAN MORTGAGE COR		1	62,854,958	62,958,531	09/01/2047
3136A0 LW 5	FANNIE MAE FNMA_11-70		1	240,104	240,483	06/01/2030
3136A6 ZP 2	FANNIE MAE FNMA_12-66		1	1,592,329	1,656,439	06/01/2027
3136A9 TK 4	FANNIE MAE FNMA_12-128		1	416,429	399,726	10/01/2032
3136AA PN 9	FANNIE MAE FNMA_12-132		1	2,736,716	2,963,195	12/01/2032
3136AB MK 6	FANNIE MAE FNMA_12-14		1	1,576,831	1,663,681	01/01/2033
3136AB RR 6	FANNIE MAE FNMA_13-9		1	580,160	633,594	01/01/2043
3136AC P8 8	FANNIE MAE FNMA_14-15		1	447,245	444,582	03/01/2042
3136AC YX 3	FANNIE MAE FNMA_13-18J		1	2,756,556	2,936,821	11/01/2041
3136AD 7A 1	FANNIE MAE FNMA_13-49		1	709,575	767,262	05/01/2033
3136AE RY 5	FANNIE MAE FNMA_13-55		1	1,977,745	2,010,990	12/01/2032
3136AP ZR 6	FANNIE MAE FNMA_15-57		1	4,222,639	4,844,236	08/01/2035
3137AR FX 9	FREDDIE MAC FHLMC_4062		1	1,511,571	1,749,702	02/01/2041
3137AR J4 9	FREDDIE MAC FHLMC_4057		1	1,972,097	2,022,638	06/01/2027
3137AU TS 8	FREDDIE MAC FHLMC_4117		1	3,962,641	4,399,377	02/01/2042

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
3137B0 SA 3	FREDDIE MAC FHR_4186		1	1,682,217	1,634,653	03/01/2033
3137BK R8 5	FEDERAL HOME LOAN MORTGAGE COR		1	736,279	788,725	07/01/2030
3137BM M8 6	FREDDIC MAC FHLMC_4546		1	1,700,822	1,750,231	01/01/2031
3138A4 X7 5	FEDERAL NATIONAL MORTGAGE ASSO		1	12,529,104	11,768,623	01/01/2041
3138A4 Y3 3	FEDERAL NATIONAL MORTGAGE ASSO		1	6,836,110	6,761,377	01/01/2026
3138E0 RK 7	FEDERAL NATIONAL MORTGAGE ASSO		1	18,985,816	18,503,289	12/01/2041
3138EK AQ 8	FEDERAL NATIONAL MORTGAGE ASSO		1	7,751,106	7,740,550	11/01/2042
3138EK H6 5	FEDERAL NATIONAL MORTGAGE ASSO		1	7,116,795	7,162,317	12/01/2042
3138EL JN 4	FEDERAL NATIONAL MORTGAGE ASSO		1	13,942,837	13,430,632	06/01/2042
3138EM QY 0	FEDERAL NATIONAL MORTGAGE ASSO		1	1,981,789	1,928,377	09/01/2043
3138EQ NX 6	FEDERAL NATIONAL MORTGAGE ASSO		1	7,477,658	7,482,952	10/01/2030
3138EQ RZ 7	FEDERAL NATIONAL MORTGAGE ASSO		1	64,338,313	63,482,021	11/01/2045
3138ER JQ 4	FEDERAL NATIONAL MORTGAGE ASSO		1	7,195,048	7,155,780	10/01/2046
3138ER P8 7	FEDERAL NATIONAL MORTGAGE ASSO		1	9,641,836	9,564,720	10/01/2046
3138LT L6 3	FEDERAL NATIONAL MORTGAGE ASSO		1	5,320,282	5,355,266	06/01/2042
3138LU Q9 9	FEDERAL NATIONAL MORTGAGE ASSO		1	8,823,805	8,815,231	05/01/2027
3138LU S2 2	FEDERAL NATIONAL MORTGAGE ASSO		1	2,704,229	2,692,195	06/01/2042
3138M6 A4 9	FEDERAL NATIONAL MORTGAGE ASSO		1	7,063,807	7,002,502	10/01/2027
3138NX RW 9	FEDERAL NATIONAL MORTGAGE ASSO		1	11,136,125	11,211,361	01/01/2043
3138WB B6 1	FEDERAL NATIONAL MORTGAGE ASSO		1	6,987,477	7,083,086	03/01/2029
3138WC CL 5	FEDERAL NATIONAL MORTGAGE ASSO		1	2,068,143	2,060,338	07/01/2044
3138WD 3S 8	FEDERAL NATIONAL MORTGAGE ASSO		1	13,709,242	13,709,860	02/01/2045
3138WE KK 4	FEDERAL NATIONAL MORTGAGE ASSO		1	5,252,732	5,251,433	04/01/2045
3138WE KT 5	FEDERAL NATIONAL MORTGAGE ASSO		1	5,554,530	5,551,954	04/01/2045
3138WE QJ 1	FEDERAL NATIONAL MORTGAGE ASSO		1	21,209,250	21,348,100	05/01/2030
3138WE XE 4	FEDERAL NATIONAL MORTGAGE ASSO		1	5,803,387	5,782,199	06/01/2045
3138WF 2U 9	FEDERAL NATIONAL MORTGAGE ASSO		1	18,475,421	18,325,873	11/01/2045
3138WF 2Z 8	FEDERAL NATIONAL MORTGAGE ASSO		1	33,933,953	34,032,910	11/01/2045
3138WF BX 3	FEDERAL NATIONAL MORTGAGE ASSO		1	9,176,560	9,040,372	07/01/2045
3138WF HS 8	FEDERAL NATIONAL MORTGAGE ASSO		1	12,872,112	12,680,156	08/01/2045
3138WG 3W 2	FEDERAL NATIONAL MORTGAGE ASSO		1	49,226,342	49,715,750	05/01/2046
3138WG 5R 1	FEDERAL NATIONAL MORTGAGE ASSO		1	23,092,870	23,595,762	05/01/2046
3138WG LA 0	FEDERAL NATIONAL MORTGAGE ASSO		1	36,499,400	36,837,393	02/01/2046
3138WG MC 5	FEDERAL NATIONAL MORTGAGE ASSO		1	11,072,979	11,155,997	02/01/2046
3138WH EX 6	FEDERAL NATIONAL MORTGAGE ASSO		1	21,208,409	21,553,370	06/01/2046
3138WX 4U 8	FEDERAL NATIONAL MORTGAGE ASSO		1	2,838,900	2,772,872	06/01/2043
3138WZ U2 6	FEDERAL NATIONAL MORTGAGE ASSO		1	3,060,738	3,049,953	08/01/2043
3138XR QF 9	FEDERAL NATIONAL MORTGAGE ASSO		1	2,118,326	2,093,916	08/01/2044
3138XU QR 6	FEDERAL NATIONAL MORTGAGE ASSO		1	2,267,240	2,262,840	05/01/2029
3138XY CD 4	FEDERAL NATIONAL MORTGAGE ASSO		1	81,652,072	81,511,473	02/01/2042
3138YK WB 5	FEDERAL NATIONAL MORTGAGE ASSO		1	1,854,244	1,862,808	05/01/2045
3138YK X5 7	FEDERAL NATIONAL MORTGAGE ASSO		1	8,990,200	8,900,271	06/01/2045
3138YX FR 1	FEDERAL NATIONAL MORTGAGE ASSO		1	5,122,615	5,094,586	08/01/2045
31392R E3 1	FREDDIE MAC FHLMC_2469		1	841,660	746,280	07/01/2032
31400H AV 5	FEDERAL NATIONAL MORTGAGE ASSO		1	101,755	99,977	02/01/2033
31402C 5C 2	FEDERAL NATIONAL MORTGAGE ASSO		1	33,631	33,455	09/01/2018
31402Q SE 2	FEDERAL NATIONAL MORTGAGE ASSO		1	400,234	389,345	10/01/2034
31403D QW 2	FEDERAL NATIONAL MORTGAGE ASSO		1	1,068,307	1,018,359	07/01/2036
31406L 3S 5	FEDERAL NATIONAL MORTGAGE ASSO		1	1,897,607	1,785,667	12/01/2036
31406W R3 0	FEDERAL NATIONAL MORTGAGE ASSO		1	814,852	794,836	06/01/2035
31406W R8 9	FEDERAL NATIONAL MORTGAGE ASSO		1	1,197,553	1,155,604	08/01/2035
31409J KP 4	FEDERAL NATIONAL MORTGAGE ASSO		1	333,857	314,861	06/01/2036
31409V J6 1	FEDERAL NATIONAL MORTGAGE ASSO		1	1,470,936	1,396,509	11/01/2036
31409X EC 9	FEDERAL NATIONAL MORTGAGE ASSO		1	641,896	603,643	04/01/2037
3140E1 AW 3	FEDERAL NATIONAL MORTGAGE ASSO		1	12,153,836	12,173,571	09/01/2045
3140E8 YM 4	FEDERAL NATIONAL MORTGAGE ASSO		1	15,560,051	15,530,919	11/01/2045
3140E8 YT 9	FEDERAL NATIONAL MORTGAGE ASSO		1	4,498,136	4,489,740	11/01/2045
3140EU GT 0	FEDERAL NATIONAL MORTGAGE ASSO		1	18,868,701	19,028,929	02/01/2046
3140F0 G5 7	FEDERAL NATIONAL MORTGAGE ASSO		1	7,751,813	7,939,872	10/01/2046
3140F1 Y8 9	FEDERAL NATIONAL MORTGAGE ASSO		1	2,457,248	2,520,823	06/01/2031
3140FE 4E 1	FEDERAL NATIONAL MORTGAGE ASSO		1	50,789,661	50,960,827	04/01/2047
3140FX CQ 3	FEDERAL NATIONAL MORTGAGE ASSO		1	8,946,568	8,799,107	04/12/2047
31410A UG 9	FEDERAL NATIONAL MORTGAGE ASSO		1	1,008,276	959,229	05/01/2036
31410F RV 9	FEDERAL NATIONAL MORTGAGE ASSO		1	173,012	165,561	09/01/2035
31410L K3 5	FEDERAL NATIONAL MORTGAGE ASSO		1	1,978,128	1,943,343	12/01/2042
31412B M6 6	FEDERAL NATIONAL MORTGAGE ASSO		1	1,616,772	1,542,157	11/01/2035
31416Q EZ 4	FEDERAL NATIONAL MORTGAGE ASSO		1	15,075,642	14,561,133	09/01/2040
31416X RN 2	FEDERAL NATIONAL MORTGAGE ASSO		1	7,413,985	7,061,383	02/01/2031
31417A H8 5	FEDERAL NATIONAL MORTGAGE ASSO		1	4,637,669	4,453,371	11/01/2041
31417F 3E 6	FEDERAL NATIONAL MORTGAGE ASSO		1	6,859,897	6,864,691	04/01/2043
31417G RY 4	FEDERAL NATIONAL MORTGAGE ASSO		1	25,432,325	25,600,498	05/01/2043
31417G XM 3	FEDERAL NATIONAL MORTGAGE ASSO		1	1,104,904	1,111,110	06/01/2043
31417Y UM 7	FEDERAL NATIONAL MORTGAGE ASSO		1	10,074,696	9,616,912	12/01/2030
31417Y VJ 3	FEDERAL NATIONAL MORTGAGE ASSO		1	13,853,239	13,037,704	01/01/2031
31417Y WV 5	FEDERAL NATIONAL MORTGAGE ASSO		1	9,336,148	8,895,615	02/01/2031
31418A KW 7	FEDERAL NATIONAL MORTGAGE ASSO		1	960,294	969,924	10/01/2042
31418B T5 5	FEDERAL NATIONAL MORTGAGE ASSO		1	493,551	496,823	08/01/2045
31418M 3L 4	FEDERAL NATIONAL MORTGAGE ASSO		1	852,910	796,543	12/01/2035
31418M XJ 6	FEDERAL NATIONAL MORTGAGE ASSO		1	551,260	520,150	09/01/2036

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31418S 2E 8	FEDERAL NATIONAL MORTGAGE ASSO.		1	11,769,193	11,364,814	09/01/2040
31418W DA 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	14,589,739	14,217,783	09/01/2025
31419B 4T 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	43,363,730	41,901,622	09/01/2040
31419D MM 0	FEDERAL NATIONAL MORTGAGE ASSO.		1	496,761	483,277	09/01/2025
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities			1,417,762,947	1,407,505,206	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	11,939,587	11,466,570	07/25/2052
63939G AD 0	NAVIENT STUDENT LOAN TRUST NAV		1FE	4,900,956	4,933,107	08/25/2050
63940L AC 8	NAVIENT STUDENT LOAN TRUST NAV		1FE	10,313,889	10,000,000	03/25/2066
64031M AB 6	Nelnet Student Loan Trust		1FE	5,557,446	5,642,813	06/25/2046
64033D AB 4	NELNET STUDENT LOAN TRUST NSLT		1FE	4,708,891	4,790,772	06/25/2047
64033F AB 9	NELNET STUDENT LOAN TRUST NSLT		1FE	12,073,122	12,239,280	01/25/2047
64033N AB 2	NELNET STUDENT LOAN TRUST NSLT		1FE	5,434,588	5,632,896	05/25/2049
64033Q AC 3	NELNET STUDENT LOAN TRUST NSLT		1FE	9,855,038	10,105,279	05/25/2049
78447Y AD 4	SLMA_13-3		1FE	981,813	1,000,913	09/25/2043
2899999.	U.S. Special Revenue - Other Loan-Backed and Structured Securities			65,765,330	65,811,630	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations			1,623,405,137	1,613,313,471	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						
00912X B* 4	AIR LEASE CORPORATION		2FE	18,853,695	18,700,000	08/02/2020
00971Y AF 7	AKBANK TAS		3FE	2,953,533	2,956,659	03/31/2025
0258M0 DY 2	AMERICAN EXPRESS CREDIT CORP		1FE	15,243,510	15,000,000	09/14/2020
042735 BB 5	ARROW ELECTRONICS INC 3% 3/1/2018		2FE	3,013,416	2,998,619	03/01/2018
05537G AA 3	BBVA BANCO CONTINENTAL SA		2FE	4,896,729	4,719,277	08/26/2022
05574L PT 9	BNP PARIBAS SA		1FE	16,642,197	16,494,258	08/20/2018
06051G DZ 9	BANK OF AMERICA CORP BANK OF AMERICA CORP 7.625% 6/		2FE	2,146,197	1,970,000	06/01/2019
22541H CC 4	CREDIT SUISSE NEW YORK BRANCH		2FE	3,553,435	3,544,663	02/15/2018
225433 AT 8	CREDIT SUISSE GROUP FUNDING GU		2FE	3,094,692	2,992,943	06/09/2023
23341C AB 9	DNB BANK ASA		1FE	21,390,327	21,032,728	06/02/2021
233851 CA 0	DAIMLER FINANCE NORTH AMERICA		1FE	20,243,020	19,977,207	08/03/2020
25152R 2V 4	DEUTSCHE BANK AG		2FE	5,050,590	5,000,000	08/20/2020
257469 AJ 5	DOMINION RESOURCES INC/VA		2FE	3,737,950	3,437,765	08/01/2033
31620M AN 6	FIDELITY NATIONAL INFORMATION		2FE	15,131,430	14,997,735	10/15/2018
36160B AB 1	GDF SUEZ / ENGIE		1FE	3,000,000	2,999,901	10/10/2017
36962G X7 4	GENERAL ELECTRIC CAPITAL CORP		1FE	15,139,401	15,853,081	08/15/2036
375916 B* 3	GILDAN ACTIVEWEAR INC		3	25,000,000	25,000,000	08/25/2023
404280 AZ 2	HSBC HOLDINGS PLC		1FE	10,362,220	10,000,000	05/25/2021
42241@ AG 4	HEARST CORP		1	32,000,000	30,799,351	04/30/2025
52206A AB 6	LEASEPLAN CORPORATION NV 2.5% 05/16/2018		2FE	14,052,318	13,991,386	05/16/2018
589433 G@ 4	MEREDITH CORPORATION		3	21,500,000	20,980,064	12/19/2022
62877P AA 2	NBK SPC LTD		1FE	2,982,048	2,985,695	05/30/2022
62927# AD 8	NFL VENTURES LP		1FE	5,323,797	5,274,083	03/31/2024
66765R AZ 9	NORTHWEST NATURAL GAS CO		1FE	15,473,768	13,412,757	11/10/2027
709599 AL 8	PENSKE TRUCK LEASING COMPANY L		2FE	3,525,473	3,498,829	07/17/2018
709629 AF 6	PENTAIR FINANCE SA		2FE	999,266	993,230	12/01/2019
82825# AA 5	SILVER STATE SOLAR POWER SOUTH DD not Revolver		2	0	0	02/07/2035
830505 AP 8	SKANDINAVISKA ENSKILDA BANKEN 1.75% 3/19/2018		1FE	10,006,450	9,994,403	03/19/2018
857006 AE 0	STATE GRID OVERSEAS INVESTMENT		1FE	1,993,330	1,998,706	05/04/2022
85915# AK 7	STERICYCLE INC		1	19,419,843	19,000,000	10/01/2021
86960B AC 6	SVENSKA HANDELSBANKEN AB		1FE	7,005,376	7,001,806	03/21/2018
86960B AK 8	SVENSKA HANDELSBANKEN AB		1FE	21,190,813	20,750,000	10/01/2020
87222# AB 1	TD WILLIAMSON INC		3Z	3,867,500	4,248,522	04/02/2018
87305Q CL 3	TTX COMPANY		1FE	15,013,710	14,991,348	02/01/2019
879360 B# 1	TELEDYNE TECHNOLOGIES INC		2	25,470,750	25,000,000	11/05/2020
89147L M# 4	TORTOISE ENERGY INFRASTRUCTURE		1FE	10,000,000	10,000,000	06/14/2020
89147L N* 7	TORTOISE ENERGY INFRASTRUCTURE		1FE	15,000,000	15,000,000	06/14/2025
89148B D# 5	TORTOISE MLP FUND INC		1FE	8,000,000	8,000,000	04/17/2021
89148B D@ 7	TORTOISE MLP FUND INC		1FE	17,500,000	17,500,000	09/09/2019
90351D AC 1	UBS GROUP FUNDING JERSEY LTD		1FE	15,301,860	15,000,000	09/24/2020
92343V BM 5	VERIZON COMMUNICATIONS INC		2FE	1,015,593	1,000,000	09/14/2018
92890H AB 8	WEA FINANCE LLC		2FE	2,017,162	1,998,366	09/17/2019
93933V BB 3	WASHINGTON MUTUAL BANK/HENDERS		6*	400	0	05/20/2013
949746 NX 5	WELLS FARGO & COMPANY 5.625% 12/11/2017		1FE	7,356,436	7,343,344	12/11/2017
96329* KV 3	WHEELS INC		1	24,993,200	25,000,000	12/15/2017
999999 99 8	SUMMARY ADJUSTMENT		2Z	3	3	10/01/2018
BME221 EQ 5	SILVER STATE SOLAR POWER SOUTH		2Z	16,518,802	19,369,568	02/07/2035
BME23S NP 7	CTL Logistics		4Z	2,066,856	3,211,641	06/30/2021
F3166# AG 9	ESSILOR INTERNATIONAL COMPAGNI		1	11,000,000	11,000,000	11/04/2018
G3313# AA 3	EXPRO HOLDINGS UK 3 LTD MZ		5*	0	0	12/14/2021
Q0458* AE 9	AQUASURE FINANCE PTY LTD		2FE	24,589,751	25,108,800	07/12/2027
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			544,636,847	542,126,738	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
00192F AA 2	APS RESECURITIZATION TRUST APS		1FE	4,692,343	4,608,279	10/29/2046
00212X BW 0	ASG RESECURITIZATION TRUST ASG		1FM	501,088	500,614	12/25/2045
02151D AC 8	COUNTRYWIDE ALTERNATIVE LOAN T		1FM	15,537,907	16,690,396	09/25/2047
03072S E3 5	AMSI_05-R5		1FM	2,728,438	2,699,707	07/25/2035
03072S P4 1	AMERIQUEST MORTGAGE SECURITES		1FM	860,072	856,124	11/25/2035
040104 HD 6	ARGENT SECURITIES INC ARSI_04-		1FM	1,916,460	2,023,348	04/25/2034
05490M AA 5	BANC OF AMERICA FUNDING CORPOR		2AM	2,857,436	2,846,917	08/26/2036
05532E CB 9	BCAP LLC TRUST BCAP_09-RR10		1FM	408,632	408,134	03/01/2036

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05533F EX 5	BCAP LLC TRUST BCAP_11-RR11		1FM	1,160,476	1,181,694	11/26/2035
05542B AV 1	BCAP LLC TRUST BCAP_12-RR12		1FM	849,666	850,661	04/01/2036
05544J BW 9	BCAP LLC TRUST BCAP_15-RR2		1FE	2,180,916	2,196,731	05/25/2035
05545J AN 9	BCAP LLC TRUST BCAP_15-RR3		1FE	4,845,441	4,943,079	02/25/2046
05570W AD 0	BNPP MORTGAGE SECURITIES LLC B		1FM	1,677,768	1,679,434	08/01/2037
05969M AA 7	BANC OF AMERICA FUNDING CORPOR		1FE	10,412,852	10,602,320	06/25/2036
05990T AJ 6	BANC OF AMERICA FUNDING CORPOR		1FM	20,639,300	20,688,516	09/29/2036
05991B AD 7	BANK OF AMERICA FUNDING CORP		1FE	2,342,064	2,369,111	06/02/2046
07325N CY 6	BAYVIEW FINANCIAL ACQUISITION		1FM	4,475,760	4,379,372	02/28/2041
07325N DV 1	BAYVIEW FINANCIAL ACQUISITION		1FM	4,039,016	3,751,697	04/28/2036
073879 2U 1	BEAR STEARNS ASSET BACKED SECU		1FM	1,914,323	1,909,564	09/25/2035
073879 JA 7	BSABS_04-2		1FM	335,249	334,197	08/25/2034
07388F AD 5	BEAR STEARNS ASSET BACKED SEC		1FM	367,068	365,922	07/25/2036
12643N NM 5	CREDIT SUISSE MORTGAGE TRUST C		1FM	962,810	950,165	02/01/2047
12650B AA 1	CREDIT SUISSE MORTGAGE TRUST C		1FE	9,202,966	9,193,593	11/25/2036
12650V BJ 7	CREDIT SUISSE MORTGAGE TRUST C		1FE	6,158,974	6,260,114	10/01/2046
126671 PV 2	COUNTRYWIDE ASSET-BACKED CERTI		1FM	4,964	5,067	05/01/2032
126673 EV 0	COUNTRYWIDE ASSET-BACKED CERTI		1FM	3,888,682	3,884,740	01/25/2035
126673 J2 9	ENCORE CREDIT RECEIVABLES TRUS		1FM	6,481,378	6,466,272	11/25/2035
126694 D2 1	COUNTRYWIDE HOME LOANS CWHL_0		4FM	0	0	04/01/2036
144531 DM 9	CARRINGTON MORTGAGE LOAN TRUST		1FM	1,335,893	1,332,654	10/25/2035
161546 GC 4	CHASE FUNDING MORTGAGE LOAN AS		1FM	504,182	438,672	03/25/2033
162765 AC 5	CHEC LOAN TRUST CHEC_04-1		1FM	2,570,545	2,470,285	07/25/2034
172987 BA 6	CITIGROUP MORTGAGE LOAN TRUST		1FM	4,935,775	3,990,150	11/01/2036
17324L AC 0	CMLTI_15-11		1FM	973,033	968,421	09/25/2036
225470 UB 7	CREDIT SUISSE MORTGAGE CAPITAL		1FM	4,460,020	4,224,708	11/25/2035
32051G F3 4	FHAMS_05-FA10		5FM	0	0	01/01/2036
36228F 6M 3	GSAMP_04-AR1		1FM	501,693	496,011	06/25/2034
36242D 3W 1	GSAA HOME EQUITY TRUST GSAA_05		1FM	8,998,429	9,049,593	06/25/2035
36248T AA 0	GS MORTGAGE SECURITIES CORPORA		1FE	16,409,817	16,493,174	04/25/2037
36248V AA 5	GSMSC 2015-6R A		1FM	27,300,335	26,767,679	02/01/2037
36249X AD 4	GS MORTGAGE SECURITIES CORP GS		1FM	2,267,261	2,314,928	09/25/2036
39539M AA 7	GREENPOINT MORTGAGE FUNDING TR		1FM	8,443,450	7,679,293	06/25/2037
43641N BM 5	HOLMES MASTER ISSUER PLC 11-3A HMI 2011-3A A6		1FE	19,190,089	19,137,080	10/15/2054
43710L AC 8	HOME EQUITY ASSET TRUST HEAT_0		1FM	3,992,320	3,992,554	05/25/2037
437303 AA 8	HOME PARTNERS OF AMERICA TRUST		1FE	13,527,110	13,467,486	10/17/2033
437303 AB 6	HOME PARTNERS OF AMERICA TRUST		1FE	4,015,309	4,000,000	10/17/2033
437303 AC 4	HOME PARTNERS OF AMERICA TRUST		1FE	3,034,124	3,000,000	10/17/2033
46644B AM 2	JPMORGAN REREMIC JPMRR_15-1		1FE	4,027,841	4,148,421	07/25/2036
50820T AE 9	LAKE COUNTRY MORTGAGE LOAN TRU		1FM	6,149,890	6,131,383	07/25/2034
52524G AA 0	LEHMAN XS TRUST LXS_07-7N		1FM	6,756,949	6,593,573	06/25/2047
52525B AD 4	LEHMAN XS TRUST LXS_07-16N		1FM	28,444,330	26,636,111	09/25/2047
57643L CJ 3	MAST_04-OPT1		1FM	464,257	404,153	02/25/2034
57643L EZ 5	MAST_04-OPT2		1FM	540,541	337,854	09/25/2034
59023W AD 0	MERRILL LYNCH MORTGAGE INVESTO		1FM	4,356,839	4,378,015	08/25/2036
61744C NT 9	MORGAN STANLEY ABS CAPITAL I M		1FM	5,472,898	5,301,293	02/25/2035
61764Q AG 5	MORGAN STANLEY REREMIC TRUST M		1FM	6,742,831	6,801,629	11/25/2046
61765N AA 4	MSRR 201-R5 1A		1FM	7,085,084	7,120,018	10/26/2046
64352V LM 1	NEW CENTURY HOME EQUITY LOAN T		1FM	1,127,435	987,685	07/25/2035
65540R AY 6	NMRR_14-7R		1FE	3,254,295	3,238,394	12/25/2035
65540U BJ 1	NOMURA RESECURITIZATION TRUST		1FE	1,002,676	1,003,575	08/25/2047
68389F GL 2	OOMLT_05-1		1FM	896,476	351,298	02/25/2035
71337H AB 3	PEPPER RESIDENTIAL SECURITIES		1FE	15,716,042	15,641,806	03/10/2058
73316P JD 3	POPULAR ABS MORTGAGE PASS-THRO		1FM	1,596,784	1,490,674	01/01/2036
760985 2Y 6	RESIDENTIAL ASSET MORTGAGE PRO		1FM	68,492	65,376	04/01/2034
76110W YM 2	RESIDENTIAL ASSET SECURITIES C		1FM	3,093,436	2,680,708	06/25/2034
76112B AM 2	RESIDENTIAL ASSET MORTGAGE PRO		1FM	3,549,614	3,574,574	08/25/2034
76117Y AA 3	RESIMAC MBS TRUST RESI_14-1A		1FE	6,079,159	6,088,892	12/12/2045
78469Q AK 8	SPS SERVICER ADVANCE RECEIVABL		1FE	8,022,690	8,048,303	11/15/2049
78469Q AL 6	SPS SERVICER ADVANCE RECEIVABL		1FE	1,375,360	1,374,966	11/15/2049
78469Q AM 4	SPS SERVICER ADVANCE RECEIVABL		1FE	1,879,135	1,875,000	11/15/2049
78469Q AN 2	SPS SERVICER ADVANCE RECEIVABL		2AM	5,860,688	5,819,000	11/15/2049
78469Q AP 7	SPS SERVICER ADVANCE RECEIVABL		1FE	8,005,070	8,048,407	11/16/2048
78469Q AQ 5	SPS SERVICER ADVANCE RECEIVABL		1FE	2,793,868	2,808,999	11/16/2048
78469Q AR 3	SPS SERVICER ADVANCE RECEIVABL		1FE	1,118,904	1,125,000	11/16/2048
78469Q AS 1	SPS SERVICER ADVANCE RECEIVABL		2AM	1,616,217	1,625,000	11/16/2048
805564 QK 0	SAST_04-2		1FM	0	0	08/25/2035
84751P GK 9	SPECIALTY UNDERWRITING & RESID		1FM	576,244	570,145	06/25/2036
86360L AE 6	STRUCTURED ASSET SECURITIES CO		1FM	5,498,629	5,354,121	07/25/2036
881561 UJ 1	TERWIN MORTGAGE TRUST TMT_05-		1FM	603,961	593,004	07/25/2035
88156P AA 9	TERWIN MORTGAGE TRUST TMTS_06-		1FE	5,216,550	5,214,107	07/25/2037
88156T AB 9	TERWIN MORTGAGE TRUST TMTS_06-		1FM	4,981,371	4,659,695	10/25/2037
929227 4D 5	WAMU MORTGAGE PASS-THROUGH CER		1FM	282,362	277,540	06/01/2033
92977X AA 1	WACHOVIA LOAN TRUST WACLT_05-S		1FM	2,690,418	2,676,147	05/25/2035
94980G BF 7	WFHN_04-2		1FM	9,098,658	8,932,486	10/25/2034
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			399,947,428	394,445,808	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						
05490J AA 2	BARCLAYS COMMERCIAL MORTGAGE S		1FM	7,588,938	7,631,758	02/15/2028
05490J AG 9	BARCLAYS COMMERCIAL MORTGAGE S		1FM	9,984,358	9,982,570	02/15/2028

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
05606Y AA 0	BXHTL MORTGAGE TRUST BXHTL_15-		1FM	11,984,543	12,001,088	05/15/2029
07401D BC 4	BEAR STEARNS COMMERCIAL MORTGA		1FM	255,804	256,456	06/01/2050
12650D AA 7	CREDIT SUISSE MORTGAGE TRUST C		1FM	16,550,780	16,056,017	04/15/2029
40422A AA 1	HILTON USA TRUST HILT_14-ORL		1FM	9,614,987	9,633,000	07/15/2029
54230N AC 2	LOAN STAR PORTFOLIO TRUST LSPT		1FM	5,475,352	5,499,329	09/15/2028
92890X AA 5	WFCG COMMERCIAL MORTGAGE TRUST		1FM	11,098,780	11,135,716	11/15/2029
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities			72,553,542	72,195,934	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
001746 AC 0	AMERICAN MONEY MANAGEMENT CORP		1FE	5,526,686	5,500,000	05/26/2028
001746 AG 1	AMERICAN MONEY MANAGEMENT CORP		1FE	2,010,564	2,000,000	05/26/2028
001751 AC 0	AMERICAN MONEY MANAGEMENT CORP		1FE	1,000,631	1,000,292	11/15/2027
001751 AE 6	AMERICAN MONEY MANAGEMENT CORP		1FE	2,011,054	1,990,061	11/15/2027
03765P AC 7	APIDOS CLO APID_15-21A		1FE	13,346,351	13,300,000	07/18/2027
04015N AC 8	ARES CLO LTD ARES_15-4A		1FE	9,215,106	9,200,000	10/15/2026
04015N AD 6	ARES CLO LTD ARES_15-4A		1FE	6,317,861	6,300,000	10/15/2026
056162 AC 4	BABSON CLO LTD BABSN_15-IA		1FE	7,005,460	7,000,000	04/20/2027
05617W AA 1	BABSON CLO LTD BABSN_13-IA		1FE	4,998,896	4,942,204	04/21/2025
12547U AA 6	CIFC FUNDING 2015-V LTD		1FE	6,043,746	6,000,000	10/25/2027
12547U AC 2	CIFC FUNDING 2015-V LTD		1FE	8,031,856	8,000,000	10/25/2027
12550M AC 4	CIFC FUNDING LTD CIFC_15-3A		1FE	14,774,883	14,750,000	10/19/2027
12550M AE 0	CIFC FUNDING LTD CIFC_15-3A		1FE	4,261,726	4,250,000	10/19/2027
12550T AA 3	CIFC FUNDING LTD CIFC_15-4A		1FE	4,012,256	4,000,000	10/20/2027
12550T AC 9	CIFC FUNDING LTD CIFC_15-4A		1FE	7,044,275	7,000,000	10/20/2027
12550T AE 5	CIFC FUNDING LTD CIFC_15-4A		1FE	1,009,987	1,000,000	10/20/2027
14310D AC 1	CARLYLE GLOBAL MARKET STRATEGI		1FE	3,401,629	3,413,574	04/18/2025
14310D AE 7	CARLYLE GLOBAL MARKET STRATEGI CGMS 2013-2A B		1FE	3,503,182	3,500,000	04/18/2025
14311F AA 9	CGMS_15-2A		1FE	23,335,580	23,363,586	04/27/2027
14311N AA 2	CARLYLE GLOBAL MARKET STRATEGI		1FE	5,033,355	5,000,000	10/20/2027
14311N AC 8	CARLYLE GLOBAL MARKET STRATEGI		1FE	4,029,532	4,000,000	10/20/2027
15032D AA 9	CEDAR FUNDING LTD CEDF_16-6A		1FE	2,517,935	2,500,000	10/20/2028
15032D AC 5	CEDAR FUNDING LTD CEDF_16-6A		1FE	1,437,006	1,437,000	10/20/2028
15032E AA 7	CEDAR FUNDING LLC CEDF_17-8A		1FE	4,999,950	5,000,000	10/17/2030
15135D AJ 6	CENT CDO LTD CECDO_07-14A CECDO 2007-14A A2A		1FE	617,925	608,499	04/15/2021
15136P AA 7	CENT CLO LP CECLO_13-17A		1FE	3,490,750	3,436,880	01/30/2025
19329L AG 2	COLE PARK CLO LIMITED CLPK_15-		1FE	15,532,845	15,500,000	10/20/2028
20267U AB 5	COMMONBOND STUDENT LOAN TRUST		1FE	4,068,706	4,033,333	10/25/2040
26244G AB 1	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	14,236,866	14,000,000	08/15/2028
26244G AC 9	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	4,092,440	4,000,000	08/15/2028
26244K AE 6	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	3,009,414	3,000,000	10/15/2027
26249M AC 1	DRYDEN SENIOR LOAN FUND DRSLF		1FE	9,024,264	9,087,126	04/15/2027
26249Q AC 2	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	17,165,733	16,996,210	07/15/2027
26249Q AJ 7	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	2,015,010	2,000,000	07/15/2027
313305 AA 2	FEDERAL EXPRESS CORP 2012 PASS		2FE	519,424	519,118	01/15/2018
318030 AQ 6	FINN SQUARE CLO LTD FINNS_12-1		1FE	9,828,783	9,800,000	12/24/2023
36250Q AG 8	GM FINANCIAL AUTOMOBILE LEASIN		1FE	4,524,726	4,499,551	11/20/2019
36250Q AH 6	GM FINANCIAL AUTOMOBILE LEASIN		2AM	4,020,804	3,999,780	08/20/2020
36320W AA 4	GALAXY CLO LTD		1FE	6,029,352	6,000,000	01/20/2028
36320W AC 0	GALAXY CLO LTD GALXY_15-21A		1FE	4,005,648	4,000,000	01/20/2028
38013G AF 6	GM FINANCIAL AUTOMOBILE LEASIN		1FE	8,017,193	7,999,631	07/22/2019
44986R AB 2	ING INVSTMT MGMT CLO LTD INGIM		1FE	6,999,930	7,000,000	04/15/2024
55953J AA 7	MAGNETITE CLO LTD		1FE	15,671,973	15,500,000	07/18/2028
55953J AC 3	MAGNETITE CLO LTD		1FE	9,093,204	9,000,000	07/18/2028
55953J AE 9	MAGNETITE CLO LTD		1FE	5,082,460	5,000,000	07/18/2028
61744C RD 0	MORGAN STANLEY ABS CAPITAL I M		1FM	422,051	421,849	04/25/2035
659298 AA 1	NEND_13-1A		1FE	4,006,716	3,971,502	07/17/2025
67575B AE 9	OCTAGON INVESTMENT PARTNERS XX		1FE	6,009,426	6,000,000	10/20/2026
67590B AA 8	OCT16_13-1A		1FE	1,001,605	984,526	07/17/2025
67590W AA 2	OCTAGON INVESTMENT PARTNERS XX		1FE	5,200,026	5,180,649	07/15/2027
67590W AE 4	OCTAGON INVESTMENT PARTNERS XX		1FE	6,000,360	6,000,000	07/15/2027
68268E AA 1	ONE MAIN FINANCIAL ISSUANCE TR		1FE	25,236,363	24,993,058	03/18/2026
68268L AA 5	ONEMAIN FINANCIAL ISSUANCE TRU		1FE	10,259,918	9,998,568	11/20/2028
685049 AA 6	ORANGE LAKE TIMESHARE TRUST ON		1FE	281,058	280,013	03/10/2027
687847 AC 7	OSCAR US FUNDING TRUST OSCAR_1		1FE	647,798	648,000	04/15/2019
687847 AD 5	OSCAR US FUNDING TRUST OSCAR_1		1FE	3,011,250	3,000,000	12/15/2021
68784L AD 4	OSCAR US FUNDING TRUST OSCAR_1		1FE	10,046,129	10,048,896	12/15/2019
75620T AJ 7	RCTTE 2015-1A		1FE	2,000,128	2,006,686	10/20/2027
78471F AA 0	SOFI CONSUMER LOAN PROGRAM TRU		1FE	3,530,587	3,495,822	12/26/2025
78616# AB 4	SACRAMENTO KINGS		2FE	14,683,318	14,707,673	07/01/2025
83402V AA 9	SOFI CONSUMER LOAN PROGRAM TRU		1FE	13,006,927	12,770,977	11/25/2025
83402V AB 7	SOFI CONSUMER LOAN PROGRAM TRU		1FE	1,366,164	1,308,171	11/25/2025
85172L AA 4	SPRINGLEAF FUNDING TRUST SLFT_		1FE	15,103,241	14,999,396	03/01/2023
85172M AA 2	SPRINGLEAF FUNDING TRUST SLFT_		1FE	30,504,309	29,989,882	05/15/2028
860444 AE 8	STEWART PARK CLO LTD STWRT_15-		1FE	10,020,850	10,000,000	04/15/2026
88432G AA 5	WIND RIVER CLO LTD WINDR_15-2A		1FE	10,073,160	10,042,221	10/15/2027
88432G AC 1	WIND RIVER CLO LTD WINDR_15-2A		1FE	5,006,700	5,000,000	10/15/2027
92912Q AA 4	VOYA CLO LTD VOYA_14-3A		1FE	4,189,742	4,191,089	07/25/2026
92912Q AB 2	VOYA CLO LTD VOYA_14-3A		1FE	845,263	849,961	07/25/2026
92913U AC 0	VOYA CLO LTD VOYA_15-3A		1FE	10,206,030	10,000,000	10/20/2027
92913U AE 6	VOYA CLO LTD VOYA_15-3A		1FE	3,069,990	3,000,000	10/20/2027

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
92914N AC 5	VOYA CLO LTD VOYA_15-1A		1FE	3,005,937	3,000,000	04/18/2027
92914X AE 9	VOYA CLO LTD VOYA_15-2A		1FE	16,533,347	16,500,000	07/23/2027
92915C AC 8	VOYA CLO LTD VOYA_16-1A		1FE	1,001,413	995,617	01/20/2027
92916G AC 8	ING INVESTMENT MANAGEMENT CLO		1FE	17,076,211	17,000,000	10/15/2028
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities			525,262,974	521,811,401	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			1,542,400,791	1,530,579,881	XXX
Hybrid Securities - Issuer Obligations						
R57779 BC 4	DNB BANK ASA		2FE	10,015,200	10,956,549	12/31/2049
4299999.	Hybrid Securities - Issuer Obligations			10,015,200	10,956,549	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities						
136069 AN 1	CANADIAN IMPERIAL BANK OF COMM		1AM	742,800	892,939	07/31/2084
857477 AX 1	STATE STREET CAP TR I		2AM	6,457,374	7,000,000	05/15/2028
86788L AA 8	SUNTRUST CAP III		3AM	22,115,873	24,075,000	03/15/2028
4599999.	Hybrid Securities - Other Loan-Backed and Structured Securities			29,316,047	31,967,939	XXX
4899999.	Total - Hybrid Securities			39,331,247	42,924,488	XXX
6199999.	Total - Issuer Obligations			950,237,404	944,647,668	XXX
6299999.	Total - Residential Mortgage-Backed Securities			1,827,315,816	1,810,842,604	XXX
6399999.	Total - Commercial Mortgage-Backed Securities			72,553,542	72,195,934	XXX
6499999.	Total - Other Loan-Backed and Structured Securities			620,344,351	619,590,970	XXX
6599999.	Subtotal - Bonds			3,470,451,113	3,447,277,176	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						
26433C 2# 1	DUFF & PHELPS UTILITIES INCOME		RP1UFE	3,000,000	3,000,000	
26433C 3# 0	DUFF & PHELPS UTILITIES INCOME		RP1UFE	6,000,000	6,000,000	
26433C 4# 9	DUFF & PHELPS UTILITIES INCOME		RP1UFE	6,000,000	6,000,000	
6899999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)			15,000,000	15,000,000	XXX
7099999.	Total - Preferred Stocks			15,000,000	15,000,000	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)						
15850@ 10 7	CHAMPION OPCO LLC			2,642	2,642	
15850@ 11 5	CHAMPION HOLDCO LLC			1	1	
74939# 13 1	TRUSTED MEDIA BRANDS INC			2	2	
BME242 R6 1	EXPRO INTERNATIONAL GROUP HOLD			3,204,986	3,204,986	
7199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)			3,207,631	3,207,631	XXX
7599999.	Total - Common Stock			3,207,631	3,207,631	XXX
7699999.	Total - Preferred and Common Stock			18,207,631	18,207,631	XXX
Other Invested Assets (Schedule BA Type)						
	Other Invested Assets			4	4	
8899999.	Total - Other Invested Assets (Schedule BA Type)			4	4	XXX
Short-Term Invested Assets (Schedule DA Type)						
912796 NS 4	UNITED STATES TREASURY	@		36,649,856	36,645,774	02/15/2018
912796 RK 7	UNITED STATES TREASURY	@		31,117,477	31,117,400	01/02/2018
313385 SM 9	FEDERAL HOME LOAN BANKS	@		48,629,005	48,620,011	01/31/2018
313397 PB 1	FEDERAL HOME LOAN MORTGAGE COR	@		64,931,295	64,922,079	11/10/2017
2332K0 X3 1	DNB BANK ASA	@		24,999,175	24,998,310	10/03/2017
83050T X3 0	SKANDINAVISKA ENSKILDA BANKEN	@		44,998,515	44,997,060	10/03/2017
86960J Y6 6	SVENSKA HANDELSBANKEN AB	@		44,947,125	44,944,412	11/06/2017
87019R X4 3	SWEDBANK AB	@		20,999,328	20,997,906	10/04/2017
8999999	Total - Short-Term Invested Assets (Schedule DA Type)			317,271,776	317,242,952	XXX
Cash (Schedule E Part 1 Type)						
	Cash			86,087,178	86,087,178	
9099999.	Total - Cash (Schedule E Part 1 Type)			86,087,178	86,087,178	XXX
Cash Equivalents (Schedle E Part 2 Type)						
313385 NZ 5	FEDERAL HOME LOAN BANKS			29,969,070	29,967,797	11/08/2017
03785D XA 9	APPLE INC			29,993,040	29,991,200	10/10/2017
14178L XB 1	CARGILL INC			24,993,650	24,992,290	10/11/2017
47816F XG 1	JOHNSON&JOHNSON			19,991,820	19,990,910	10/16/2017
71344T XA 5	PEPSICO INC			19,995,600	19,994,596	10/10/2017
89233G XG 6	TOYOTA MOTOR CREDIT CORP			19,991,120	19,990,576	10/16/2017
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			144,934,300	144,927,369	XXX
Other Assets						
	Derivatives			(4,102,811)	(4,456,997)	
9299999.	Total - Other Assets			(4,102,811)	(4,456,997)	XXX
9999999.	Totals			4,032,849,191	4,009,285,313	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....3,901,765,154 Book/Adjusted Carrying Value $.....3,901,765,154
2. Average balance for the year: Fair Value $.....6,745,206,670 Book/Adjusted Carrying Value $.....6,745,206,670

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Bank of America, NA	Dallas, TX		0.000	0	0	6,095,034	6,099,642	6,250,243	XXX
Bank of New York Mellon, NA	Pittsburgh, PA		0.000	0	0	864,016	(1,022,991)	(2,307,961)	XXX
Citibank, NA	Bahamas, Grand Bahamas		0.000	652,314	444,988	21,882,841	21,775,556	21,926,754	XXX
Citibank, NA	New Castle, DE		0.000	0	0	(35,877,669)	(61,073,503)	(45,442,088)	XXX
Citibank, NA	New York, NY		0.000	0	0	3,158,640	1,109,035	1,292,467	XXX
Citibank, NA	Delaware		0.000	0	0	183,291	253,639	67,165	XXX
Federal Home Loan Bank	Pittsburgh, PA		0.000	0	0	(345,677)	9,126	11,268	XXX
JPMorgan Chase Bank, NA	New York, NY		0.000	0	0	386,238,255	479,768,546	465,866,190	XXX
The Northern Trust Company	Chicago, IL		0.000	0	0	168,000	13,631,469	14,635,891	XXX
US Bank	Minneapolis, MN		0.000	0	0	(919,559)	77,544	64,895,449	XXX
US Bank	Philadelphia, PA		0.000	0	0	0	20,220,737	1,207,021	XXX
Wells Fargo	Charlotte, NC		0.000	0	0	(107,388)	(316,044)	(89,810)	XXX
Wells Fargo	San Francisco, CA		0.000	0	0	(683,850)	(170,907)	(101,479)	XXX
0199998. Deposits in.....7 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX	0	0	87,708	122,001	118,638	XXX
0199999. Total Open Depositories		XXX	XXX	652,314	444,988	380,743,642	480,483,850	528,329,748	XXX
Suspended Depositories									
Federal Home Loan Bank of Boston			0.000	0	0	0	0	0	
0299999. Total Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	652,314	444,988	380,743,642	480,483,850	528,329,748	XXX
0599999. Total Cash		XXX	XXX	652,314	444,988	380,743,642	480,483,850	528,329,748	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
U.S. Government Bonds - Issuer Obligations							
UNITED STATES TREASURY		09/18/2017	0.000	10/12/2017	9,997,134	0	3,384
UNITED STATES TREASURY		09/18/2017	0.000	12/07/2017	9,981,056	0	3,723
0199999. U.S. Government Bonds - Issuer Obligations					19,978,191	0	7,107
0599999. Total - U.S. Government Bonds					19,978,191	0	7,107
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		08/18/2017	0.000	10/04/2017	9,999,135	0	12,386
FEDERAL HOME LOAN BANKS		08/29/2017	0.000	10/06/2017	13,997,995	0	18,391
FEDERAL HOME LOAN BANKS		09/28/2017	0.000	10/10/2017	3,999,020	0	327
FEDERAL HOME LOAN BANKS		07/25/2017	0.000	10/11/2017	10,996,723	0	23,514
FEDERAL HOME LOAN BANKS		09/25/2017	0.000	10/19/2017	4,897,501	0	833
FEDERAL HOME LOAN BANKS		09/21/2017	0.000	10/27/2017	34,974,209	0	9,909
FEDERAL HOME LOAN BANKS		09/26/2017	0.000	11/01/2017	1,998,268	0	288
FEDERAL HOME LOAN BANKS FHDN 11/06/13		08/07/2017	0.000	11/06/2017	5,993,787	0	9,560
FEDERAL HOME LOAN BANKS		09/21/2017	0.000	11/07/2017	74,921,681	0	43,296
FEDERAL HOME LOAN BANKS		09/26/2017	0.000	11/08/2017	29,967,797	0	4,347
FEDERAL HOME LOAN BANKS		09/25/2017	0.000	11/10/2017	46,046,486	0	63,600
FEDERAL HOME LOAN BANKS		09/20/2017	0.000	11/15/2017	53,930,275	0	53,443
FEDERAL HOME LOAN BANKS		09/08/2017	0.000	11/16/2017	99,868,634	0	67,009
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations					391,591,511	0	306,903
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations					391,591,511	0	306,903
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
APPLE INC.		08/17/2017	0.000	10/10/2017	29,991,200	0	42,950
BOG SWEEP		09/15/2017	0.000	08/17//2018	29,384,965	0	0
CARGILL INC.		09/26/2017	0.000	10/11/2017	24,992,290	0	3,853
JOHNSON&JOHNSON		09/05/2017	0.000	10/16/2017	19,990,910	0	15,737
PEPSICO INC.		09/05/2017	0.000	10/10/2017	19,994,596	0	15,596
TOYOTA MOTOR CREDIT CORP.		09/05/2017	0.000	10/16/2017	19,990,576	0	16,315
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					144,344,536	0	94,450
3899999. Total - Industrial and Miscellaneous (Unaffiliated)					144,344,536	0	94,450
Total Bonds							
7799999. Subtotals - Issuer Obligations					555,914,238	0	408,460
8399999. Subtotals - Bonds					555,914,238	0	408,460
8699999. Total - Cash Equivalents					555,914,238	0	408,460