QUARTERLY STATEMENT

OF THE

METLIFE INSURANCE COMPANY USA

OF THE STATE OF

DELAWARE

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE QUARTER
ENDED JUNE 30, 2016

LIFE AND ACCIDENT AND HEALTH

2016

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LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

QUARTERLY STATEMENT

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

METLIFE INSURANCE COMPANY USA

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

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

County of Domicile United States of America

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

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

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

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

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

Internet Web Site Address www.metlife.com

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of New York
County of New York } SS

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

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

Subscribed and sworn to before me this
14 day of July, 2016.

Barbara E. Ruder
Notary for Carlson & Debel

BARBARA E. RUDER
Notary Public, State of New York
No. 30-4773244
Qualified in Bronx County
Certificate Filed in New York County
Commission Expires Sept. 30, 2018

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	53,778,573,978	2,642,703	53,775,931,275	46,345,672,832
2. Stocks:				
2.1 Preferred stocks	223,852,160		223,852,160	223,576,093
2.2 Common stocks	183,964,890	3,340,791	180,624,099	182,174,520
3. Mortgage loans on real estate:				
3.1 First liens	7,806,409,439		7,806,409,439	6,918,302,428
3.2 Other than first liens	55,164,868		55,164,868	55,163,844
4. Real estate:				
4.1 Properties occupied by the company (less $..........0 encumbrances)			0	
4.2 Properties held for the production of income (less $..........0 encumbrances)	23,373,896		23,373,896	31,929,952
4.3 Properties held for sale (less $..........0 encumbrances)	5,460,445		5,460,445	5,293,145
5. Cash ($.....(176,218,191)), cash equivalents ($.....1,788,832,800) and short-term investments ($.....2,572,499,272)	4,185,113,881		4,185,113,881	2,725,798,878
6. Contract loans (including $..........0 premium notes)	1,189,971,679		1,189,971,679	1,265,549,348
7. Derivatives	5,829,903,187		5,829,903,187	3,610,219,573
8. Other invested assets	2,803,021,028	264,600,730	2,538,420,298	2,728,985,835
9. Receivables for securities	94,551,138		94,551,138	16,052,192
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	4,839,936	0	4,839,936	20,658,431
12. Subtotals, cash and invested assets (Lines 1 to 11)	76,184,200,525	270,584,224	75,913,616,301	64,129,377,071
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	714,744,247		714,744,247	668,022,111
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	270,785,206	12,376,893	258,408,313	306,322,109
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	71,979,976		71,979,976	62,551,027
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	259,789,620		259,789,620	184,254,796
16.2 Funds held by or deposited with reinsured companies	23,256,808		23,256,808	13,241,037
16.3 Other amounts receivable under reinsurance contracts	284,490,584		284,490,584	537,463,899
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	32,517,735		32,517,735	0
18.2 Net deferred tax asset	2,446,470,276	1,452,295,554	994,174,722	770,455,356
19. Guaranty funds receivable or on deposit	21,087,953		21,087,953	22,550,334
20. Electronic data processing equipment and software	118,179,174	118,179,174	0	
21. Furniture and equipment, including health care delivery assets ($..........0)	75,272	75,272	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	64,500,757		64,500,757	1,635,962,836
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	58,421,810	14,916,387	43,505,423	88,239,512
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	80,550,499,943	1,868,427,504	78,682,072,439	68,418,440,088
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	105,388,465,516		105,388,465,516	105,343,073,850
28. Total (Lines 26 and 27)	185,938,965,459	1,868,427,504	184,070,537,955	173,761,513,938

DETAILS OF WRITE-INS

1101. Deposits in connection with investments	4,839,936		4,839,936	12,187,358
1102. Cash collateral on derivatives	0		0	8,471,073
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	4,839,936	0	4,839,936	20,658,431
2501. Interest in annuity contracts	37,345,324		37,345,324	38,232,674
2502. Miscellaneous	15,848,247	10,749,548	5,098,699	10,862,776
2503. VODA	4,166,839	4,166,839	0	
2598. Summary of remaining write-ins for Line 25 from overflow page	1,061,400	0	1,061,400	39,144,062
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	58,421,810	14,916,387	43,505,423	88,239,512

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....43,719,954,127 less $..........0 included in Line 6.3 (including $.....382,970,039 Modco Reserve)	43,719,954,127	38,689,748,053
2.	Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	98,738,308	108,997,581
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	4,169,841,200	6,185,528,270
4.	Contract claims:		
	4.1 Life	122,696,732	128,257,259
	4.2 Accident and health	42,886,626	74,589,263
5.	Policyholders' dividends $.....4,095,446 and coupons $..........0 due and unpaid	4,095,446	4,694,039
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $..........0 Modco)	13,974,580	13,942,353
	6.2 Dividends not yet apportioned (including $..........0 Modco)		
	6.3 Coupons and similar benefits (including $..........0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $.....108,794 accident and health premiums	3,256,160	2,331,102
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act	22,056,414	19,354,457
	9.3 Other amounts payable on reinsurance, including $.....15,712,519 assumed and $.....562,430,761 ceded	578,143,280	726,279,102
	9.4 Interest Maintenance Reserve	354,200,197	208,019,063
10.	Commissions to agents due or accrued - life and annuity contracts $.....85,545,844, accident and health $..........0 and deposit-type contract funds $..........0	85,545,844	87,998,430
11.	Commissions and expense allowances payable on reinsurance assumed	13,811,848	20,255,895
12.	General expenses due or accrued	14,685,884	15,521,619
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(1,225,443,620) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,071,634,357)	(1,220,040,685)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	10,449,295	41,861,767
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	0	64,683,282
15.2	Net deferred tax liability		
16.	Unearned investment income	4,029,952	5,663,509
17.	Amounts withheld or retained by company as agent or trustee	26,051,614	24,947,505
18.	Amounts held for agents' account, including $.....146,058 agents' credit balances	146,058	298,514
19.	Remittances and items not allocated	49,103,578	163,890,898
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $..........0 and interest thereon $..........0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	666,558,171	545,497,293
	24.02 Reinsurance in unauthorized and certified ($..........0) companies	0	92,084
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	3,462,882,791	3,374,188,308
	24.04 Payable to parent, subsidiaries and affiliates	19,766,448	46,527,361
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	1,123,939,164	998,364,209
	24.08 Derivatives	2,327,111,998	1,781,682,828
	24.09 Payable for securities	1,825,798,539	1,270,955
	24.10 Payable for securities lending	10,135,700,144	8,982,929,799
	24.11 Capital notes $..........0 and interest thereon $..........0		
25.	Aggregate write-ins for liabilities	3,775,378,488	1,796,642,701
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	71,599,168,529	62,894,016,814
27.	From Separate Accounts statement	104,918,903,176	104,925,483,407
28.	Total liabilities (Lines 26 and 27)	176,518,071,705	167,819,500,221
29.	Common capital stock	75,000,000	75,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes	750,000,000	750,000,000
33.	Gross paid in and contributed surplus	3,076,169,638	3,076,169,638
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	3,651,296,612	2,040,844,079
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)		
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....469,562,340 in Separate Accounts Statement)	7,477,466,250	5,867,013,717
38.	Totals of Lines 29, 30 and 37	7,552,466,250	5,942,013,717
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	184,070,537,955	173,761,513,938

DETAILS OF WRITE-INS

2501.	Cash collateral on derivatives	3,534,920,288	1,614,217,771
2502.	Derivatives futures payable	99,100,693	253,000
2503.	Miscellaneous	84,018,096	79,320,563
2598.	Summary of remaining write-ins for Line 25 from overflow page	57,339,411	102,851,367
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	3,775,378,488	1,796,642,701
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	6,895,579,694	3,104,638,041	7,567,956,615
2. Considerations for supplementary contracts with life contingencies	61,475,169	32,698,299	69,804,641
3. Net investment income	1,407,439,975	1,355,681,871	2,906,621,563
4. Amortization of Interest Maintenance Reserve (IMR)	16,252,290	11,636,079	21,458,272
5. Separate Accounts net gain from operations excluding unrealized gains or losses	14,380,193	29,476,728	61,453,504
6. Commissions and expense allowances on reinsurance ceded	143,389,753	130,326,877	313,934,113
7. Reserve adjustments on reinsurance ceded	(120,823,726)	(199,348,229)	(391,170,946)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,201,015,312	1,276,559,528	2,558,031,508
8.2 Charges and fees for deposit-type contracts	676,551	1,930,500	3,632,011
8.3 Aggregate write-ins for miscellaneous income	595,276,907	327,019,312	662,480,441
9. Totals (Lines 1 to 8.3)	10,214,662,118	6,070,619,006	13,774,201,722
10. Death benefits	211,134,629	231,281,639	444,392,204
11. Matured endowments (excluding guaranteed annual pure endowments)	941,456	684,692	1,931,553
12. Annuity benefits	1,055,591,836	1,002,980,420	2,013,249,928
13. Disability benefits and benefits under accident and health contracts	9,191,023	8,856,286	103,089,831
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	3,691,874,254	4,300,483,511	8,411,756,082
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	69,731,648	79,097,633	146,914,088
18. Payments on supplementary contracts with life contingencies	42,444,279	40,269,327	81,454,552
19. Increase in aggregate reserves for life and accident and health contracts	5,020,174,197	545,333,545	3,298,289,729
20. Totals (Lines 10 to 19)	10,101,083,322	6,208,987,053	14,501,077,967
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	387,170,169	416,483,237	829,797,500
22. Commissions and expense allowances on reinsurance assumed	19,126,660	15,896,588	46,038,451
23. General insurance expenses	532,325,428	491,173,770	1,023,852,708
24. Insurance taxes, licenses and fees, excluding federal income taxes	32,368,140	23,854,236	73,255,558
25. Increase in loading on deferred and uncollected premiums	9,382,624	16,124,454	8,067,615
26. Net transfers to or (from) Separate Accounts net of reinsurance	(1,621,950,539)	(2,031,900,565)	(2,514,077,856)
27. Aggregate write-ins for deductions	278,892,923	148,997,508	322,103,721
28. Totals (Lines 20 to 27)	9,738,398,727	5,289,616,281	14,290,115,664
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	476,263,391	781,002,725	(515,913,942)
30. Dividends to policyholders	14,532,577	13,287,647	29,763,372
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	461,730,814	767,715,078	(545,677,314)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	308,319,758	114,415,422	224,111,016
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	153,411,056	653,299,656	(769,788,330)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(220,619,710) (excluding taxes of $.....4,018,917 transferred to the IMR)	(433,581,296)	(221,332,294)	(252,696,034)
35. Net income (Line 33 plus Line 34)	(280,170,240)	431,967,362	(1,022,484,364)

CAPITAL AND SURPLUS ACCOUNT

	1	2	3
36. Capital and surplus, December 31, prior year	5,942,013,717	6,041,527,465	6,041,527,465
37. Net income (Line 35)	(280,170,240)	431,967,362	(1,022,484,364)
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....618,081,250	1,133,702,816	(173,769,826)	(98,780,809)
39. Change in net unrealized foreign exchange capital gain (loss)	14,164,269	(50,339,858)	(45,137,003)
40. Change in net deferred income tax	170,543,695	(170,340,792)	497,844,899
41. Change in nonadmitted assets	696,496,156	(9,374,911)	(581,567,237)
42. Change in liability for reinsurance in unauthorized and certified companies	92,084	(92,084)	(92,084)
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(121,060,878)	9,831,948	116,582,547
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	(17,000,000)	(2,000,000)	(10,000,000)
47. Other changes in surplus in Separate Accounts Statement	37,591,704	(3,778,935)	38,559,268
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	0	0	1,500,000,000
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(23,907,073)	(23,856,667)	(47,713,335)
52. Dividends to stockholders	0	(500,000,000)	(500,000,000)
53. Aggregate write-ins for gains and losses in surplus	0	(32,935,704)	53,274,370
54. Net change in capital and surplus (Lines 37 through 53)	1,610,452,533	(524,689,467)	(99,513,748)
55. Capital and surplus as of statement date (Lines 36 + 54)	7,552,466,250	5,516,837,998	5,942,013,717

DETAILS OF WRITE-INS

		1	2	3
08.301.	Reinsurance recapture fee income	297,232,123	0	0
08.302.	Management and service fee income	241,112,342	270,324,739	539,625,906
08.303.	Contract surrender charges	29,317,626	32,536,606	63,089,853
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	27,614,816	24,157,967	59,764,682
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	595,276,907	327,019,312	662,480,441
2701.	Reinsurance related IMR adjustment	154,969,722	0	0
2702.	Interest credited to reinsurers	105,394,553	125,346,624	249,422,614
2703.	Ceded rider benefits	14,654,708	24,587,518	41,973,947
2798.	Summary of remaining write-ins for Line 27 from overflow page	3,873,940	(936,634)	30,707,160
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	278,892,923	148,997,508	322,103,721
5301.	Prior period adjustments	0	66,944,837	153,154,911
5302.	Prior period audit adjustments	0	(99,880,541)	(99,880,541)
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	0	(32,935,704)	53,274,370

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
	CASH FROM OPERATIONS			
1.	Premiums collected net of reinsurance	2,952,614,103	2,941,164,516	7,624,978,760
2.	Net investment income	1,276,194,998	1,256,211,536	2,680,020,020
3.	Miscellaneous income	2,270,074,821	2,231,800,771	3,658,176,306
4.	Total (Lines 1 through 3)	6,498,883,922	6,429,176,823	13,963,175,086
5.	Benefit and loss related payments	5,363,810,924	6,114,007,701	11,791,922,089
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,770,356,867)	(2,244,041,214)	(3,055,009,209)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,371,457,336	1,040,536,077	2,222,513,175
8.	Dividends paid to policyholders	15,098,943	12,933,547	28,639,168
9.	Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	188,919,982	79,615,749	(266,641,709)
10.	Total (Lines 5 through 9)	5,168,930,318	5,003,051,860	10,721,423,514
11.	Net cash from operations (Line 4 minus Line 10)	1,329,953,604	1,426,124,963	3,241,751,572
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	22,431,761,009	23,436,806,454	45,704,996,697
	12.2 Stocks	13,466,643	9,177,642	106,795,852
	12.3 Mortgage loans	353,933,503	277,890,710	884,183,773
	12.4 Real estate	8,906,352	60,887,657	121,583,548
	12.5 Other invested assets	388,353,200	272,310,832	1,041,376,600
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	16,639,460	5,438,692	8,790,135
	12.7 Miscellaneous proceeds	3,522,006,737	2,067,315,555	516,539,239
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	26,735,066,904	26,129,827,542	48,384,265,844
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	26,058,779,308	25,449,365,702	48,599,434,010
	13.2 Stocks	7,919,637	47,628,732	90,752,834
	13.3 Mortgage loans	861,688,126	1,153,852,417	2,366,470,716
	13.4 Real estate	196,004	2,045,295	3,144,493
	13.5 Other invested assets	183,920,624	466,876,650	622,142,696
	13.6 Miscellaneous applications	2,298,182,560	821,692,419	364,300,927
	13.7 Total investments acquired (Lines 13.1 to 13.6)	29,410,686,259	27,941,461,215	52,046,245,676
14.	Net increase or (decrease) in contract loans and premium notes	(11,577,945)	(11,511,271)	72,030,019
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,664,041,410)	(1,800,122,402)	(3,734,009,851)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock	1,500,000,000	0	0
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(2,015,687,070)	(650,180,169)	(879,123,077)
	16.5 Dividends to stockholders	0	500,000,000	500,000,000
	16.6 Other cash provided (applied)	3,309,089,879	2,206,180,449	2,580,174,339
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	2,793,402,809	1,056,000,280	1,201,051,262
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	1,459,315,003	682,002,841	708,792,983
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	2,725,798,878	2,017,005,895	2,017,005,895
	19.2 End of period (Line 18 plus Line 19.1)	4,185,113,881	2,699,008,736	2,725,798,878

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

20.0001	Transfer of premiums to affiliate related to reinsurance agreement	4,069,279,326	0	0
20.0002	Transfer of bonds to affiliates related to reinsurance agreement	3,648,144,839	0	0
20.0003	Transfer of mortgages related to affiliated reinsurance recapture	395,038,277	0	0
20.0004	Transfer of expenses related to affiliated reinsurance recapture	297,232,123	0	0
20.0005	Security exchanges	153,653,318	185,104,660	457,342,113
20.0006	Reinsurance settlement with bonds	87,162,261	0	0
20.0007	Contract loan partial payoff with policy cash value	63,999,724	0	0
20.0008	Mortgage loan refinancings	47,431,851	22,653,602	30,733,445
20.0009	Transfer of interest due and accrued related to affiliated reinsurance recapture	26,096,210	0	0
20.0010	Change in value of obligations under structured settlements	14,343,681	11,613,290	39,278,545
20.0011	Change in value of ownership in annuity contracts on structured settlements	14,343,681	11,613,290	39,278,545
20.0012	Capitalized interest on bonds	6,000,085	5,361,262	10,436,661
20.0013	Transfer of mortgage loans to other invested assets	4,615,843	0	0
20.0014	Joint venture distribution paid in the form of securities	3,456,770	3,119,337	5,442,995
20.0015	Other invested assets underlying asset sold and reinvested	331,545	286,808	35,783,960
20.0016	Transfer of stocks to other invested assets	278,176	0	0
20.0017	Transfer of mortgage loans to real estate	199,000	0	0
20.0018	Other invested assets adjustment to negative book value	185,970	1,750,493	1,264,030
20.0019	Bonds sold in exchange for common stock	137,582	0	0
20.0020	Other invested assets sales offset to NII	(78,973)	0	0
20.0021	Capital contribution	0	0	1,500,000,000
20.0022	Prior period adjustment - taxes	0	122,899,861	249,111,000
20.0023	Transfer of other invested assets to mortgage loans	0	0	96,250,000
20.0024	Initial reinsurance funds withheld	0	0	92,890,676

CASH FLOW

		1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
20.0025	Transfer from real estate to other invested assets - Equity	0	0	63,062,794
20.0026	Prior period adjustments	0	0	41,831,750
20.0027	Derivative in kind due to reinsurance	0	0	17,040,828
20.0028	Transfer from real estate to other invested assets - Accruals	0	0	749,231

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	1,347,726,466	1,281,230,540	2,576,556,835
3. Ordinary individual annuities	2,404,781,090	2,680,394,605	5,718,775,721
4. Credit life (group and individual)			
5. Group life insurance	69,028,705	(1,268,787)	983,994,484
6. Group annuities	53,655,285	65,451,836	109,784,556
7. A&H - group	3,293,823	349,914	(2,283,416)
8. A&H - credit (group and individual)			
9. A&H - other	113,166,683	111,083,918	233,363,847
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	3,991,652,052	4,137,242,026	9,620,192,027
12. Deposit-type contracts	4,390,646,965	7,168,754,672	17,076,742,414
13. Total	8,382,299,017	11,305,996,698	26,696,934,441

DETAILS OF WRITE-INS

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

1. *Summary of Significant Accounting Policies*

A. Accounting Practices

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

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

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

	State of Domicile	For the Six Months Ended June 30, 2016	For the Year Ended December 31, 2015
Net income (loss), DE SAP	DE	$ (280,170,240)	$ (1,022,484,364)
State prescribed practices: NONE	DE	—	—
State permitted practices: NONE	DE	—	—
Net income (loss), NAIC SAP	DE	$ (280,170,240)	$ (1,022,484,364)
		June 30, 2016	**December 31, 2015**
Statutory capital and surplus, DE SAP	DE	$ 7,552,466,250	$ 5,942,013,717
State prescribed practices: NONE	DE	—	—
State permitted practices: NONE	DE	—	—
Statutory capital and surplus, NAIC SAP	DE	$ 7,552,466,250	$ 5,942,013,717

B. No significant change.

C. Accounting Policy

(1-5) No significant change.

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

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

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

(7-13) No significant change.

2. *Accounting Changes and Corrections of Errors*

No significant change.

3. *Business Combinations and Goodwill*

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

4. *Discontinued Operations*

No significant change.

5. *Investments*

A. Mortgage Loans, including Mezzanine Real Estate Loans

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

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

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

The maximum percentage of any one loan to the value of the underlying real estate at the time of the origination and originated during the six months ended June 30, 2016 was: 76.1%

(3) No significant change.

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. June 30, 2016							
1. Recorded Investment (All)							
(a) Current	$1,542,552,426	$ —	$ 517,537,223	$ —	$ 5,690,777,892	$ 94,821,675	$ 7,845,689,216
(b) 30-59 days past due	$ —	$ —	$ 7,453,816	$ —	$ —	$ —	$ 7,453,816
(c) 60-89 days past due	$ —	$ —	$ 4,385,649	$ —	$ —	$ —	$ 4,385,649
(d) 90-179 days past due	$ —	$ —	$ 2,131,304	$ —	$ —	$ —	$ 2,131,304
(e) 180+ days past due	$ —	$ —	$ 1,914,321	$ —	$ —	$ —	$ 1,914,321
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	$ 13,859,069	$ —	$ 581,898	$ —	$ —	$ —	$ 14,440,967
(b) Number of loans	2	—	2	—	—	—	4
(c) Percent reduced	0.1%	—%	2.1%	—%	—%	—%	0.2%
b. December 31, 2015							
1. Recorded Investment (All)							
(a) Current	$1,427,341,662	$ —	$ 330,708,678	$ —	$ 5,099,487,740	$ 94,861,119	$ 6,952,399,199
(b) 30-59 days past due	$ 16,349,958	$ —	$ 41,112	$ —	$ —	$ —	$ 16,391,070
(c) 60-89 days past due	$ —	$ —	$ 3,013,291	$ —	$ —	$ —	$ 3,013,291
(d) 90-179 days past due	$ —	$ —	$ 1,550,462	$ —	$ —	$ —	$ 1,550,462
(e) 180+ days past due	$ —	$ —	$ 112,252	$ —	$ —	$ —	$ 112,252
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Interest Reduced							
(a) Recorded investment	$ 49,941,859	$ —	$ —	$ —	$ —	$ —	$ 49,941,859
(b) Number of loans	7	—	—	—	—	—	7
(c) Percent reduced	2.6%	—%	—%	—%	—%	—%	2.6%

(5) No significant change.

NOTES TO THE FINANCIAL STATEMENTS

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. June 30, 2016							
1. Average recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. Interest income recognized	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Recorded investments on nonaccrual status	$ —	$ —	$ 8,431,274	$ —	$ —	$ —	$ 8,431,274
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. December 31, 2015							
1. Average recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
2. Interest income recognized	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Recorded investments on nonaccrual status	$ —	$ —	$ 4,676,004	$ —	$ —	$ —	$ 4,676,004
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ —	$ —	$ —	$ —	$ —

(7-8) No significant change.

B-C. No significant change.

D. Loan-backed Securities

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

(2) a. The Company did not recognize any other-than-temporary impairments ("OTTI") on the basis of the intent to sell during the six months ended June 30, 2016.

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

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

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

CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost after OTTI	Estimated Fair Value at Time of OTTI	Date of Financial Statement Where Reported
05535DCF9	$ 939,331	$ 818,157	$ 121,174	$ 818,157	$ 753,468	3/31/2016
02151EAC6	$ 20,169,228	$ 19,032,738	1,136,490	$ 19,032,738	$ 12,552,281	6/30/2016
Total			$ 1,257,664			

The recognized OTTI shown above is all noninterest related.

(4) At June 30, 2016, the estimated fair value and gross unrealized losses for loan-backed securities, aggregated by length of time the securities have been in a continuous loss position were as follows:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	55,518,395
2. 12 Months or Longer	$	69,678,094

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

1. Less than 12 Months	$	2,029,693,149
2. 12 Months or Longer	$	1,643,271,683

(5) The Company performs a regular evaluation, on a security-by-security basis, of its securities holdings in accordance with its OTTI policy in order to evaluate whether such investments are other than temporarily impaired. Management considers a wide range of factors about the security issuer and uses its best judgment in evaluating the cause of the decline in the estimated fair value of the security and in assessing the prospects for near-term recovery. Factors considered include fundamentals of the industry and geographic area in which the security issuer operates, as well as overall macroeconomic conditions. Projected future cash flows are estimated using assumptions derived from management's best estimates of likely scenario-based outcomes after giving consideration to a variety of variables that include, but are not limited to: (i) general payment terms of the security; (ii) the likelihood that the issuer can

service the scheduled interest and principal payments; (iii) the quality and amount of any credit enhancements; (iv) the security's position within the capital structure of the issuer; (v) possible corporate restructurings or asset sales by the issuer; and (vi) changes to the rating of the security or the issuer by rating agencies. Additional considerations are made when assessing the unique features that apply to certain loan-backed and structured securities including, but are not limited to: (i) the quality of underlying collateral; (ii) expected prepayment speeds; (iii) current and forecasted loss severity; (iv) consideration of the payment terms of the underlying assets backing the security; and (v) the payment priority within the tranche structure of the security. For loan-backed or structured securities in an unrealized loss position as summarized in the immediately preceding table, the Company does not have the intent to sell the securities, believes it has the intent and ability to retain the security for a period of time sufficient to recover the carrying value of the security and based on the cash flow modeling and other considerations as described above, believes these securities are not other than temporarily impaired.

E. Repurchase Agreements and/or Securities Lending Transactions

(1) 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 accepts collateral of 102% of the fair value of the loaned securities to be separately maintained as collateral for the loans. During the second quarter of 2016, the Company, in limited instances, accepted collateral less than 102% of the fair value of the loaned securities at the inception of certain loans, but not less than 100% of the fair value of such loaned securities. The collateral related to these lower threshold lending activities is shown as a non-conforming program. The Company is liable for the return of the cash collateral under its control to its counterparties.

For the quarter ending June 30, 2016, the Company non-admitted $800,000 of bonds related to the under-collateralization of the non-conforming portion of its securities lending program.

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

Also, the Company participates in short-term repurchase and reverse repurchase agreement transactions whereby bonds are loaned to unaffiliated financial institutions, and contemporaneously bonds are borrowed from the unaffiliated financial institutions. During the second quarter of 2016, the Company, in limited instances, accepted collateral less than 95% of the estimated fair value of the securities loaned, but not less than 94% of the fair value of such loan securities, and receives securities with fair value equal to 102% of the cash pledged at the inception of the transaction. The collateral related to these lower threshold financing activities is shown as a non-conforming program. The Company monitors the estimated fair value of the securities loaned and borrowed on a daily basis with additional collateral obtained as necessary throughout the duration of the transaction. Securities loaned under such transactions may be sold or repledged by the transferee. Securities borrowed under such transactions may be repledged, and are not reflected in the financial statements. These transactions are treated as financing arrangements and the Company has elected to offset amounts recognized as receivables and payables resulting from these transactions.

For the quarter ending June 30, 2016, the Company non-admitted $1,842,703 of bonds related to the under-collateralization of the non-conforming portion of its short term repurchase program.

(2) The Company had pledged assets for short-term repurchase agreements with a carrying value in the amount of $292,507,345 as of June 30, 2016. The Company did not have any pledged assets as collateral for securities lending or dollar repurchase agreements as of June 30, 2016.

(3) Collateral received

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

a. The aggregate amount of collateral received as of June 30, 2016, was as follows:

1.

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

NOTES TO THE FINANCIAL STATEMENTS

2.

Securities Lending	Fair Value
Open[(1)]	$ 2,529,853,952
30 days or less	3,055,011,303
31 to 60 days	3,151,287,172
61 to 90 days	1,397,619,720
Greater than 90 days	—
Sub Total	$ 10,133,772,147
Securities received	116,556,704
Total collateral received	$ 10,250,328,851

(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 June 30, 2016, the Company had off balance sheet securities collateral that was pledged with an estimated fair value of $105,847,656. As of June 30, 2016, the Company did not have collateral that was sold.

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

(4) No significant change.

(5) Collateral Reinvestment

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

1.

Repurchase Agreements	Amortized Cost	Fair Value
Open	$ —	$ —
30 days or less	—	—
31 to 60 days	—	—
61 to 90 days	—	—
91 to 120 days	—	—
121 to 180 days	—	—
181 to 365 days	248,550,000	308,162,938
1 to 2 years	—	—
2 to 3 years	—	—
Greater than 3 years	—	—
Sub-Total	248,550,000	308,162,938
Securities received	—	—
Total reinvestment portfolio and security collateral	$ 248,550,000	$ 308,162,938
Portion of reinvestment portfolio invested in U.S. treasury securities and obligations of U.S. government corporations and agencies	$ —	$ —

NOTES TO THE FINANCIAL STATEMENTS

2.

Securities Lending	Amortized Cost	Fair Value
Open	$ —	$ —
30 days or less	347,634,038	347,690,541
31 to 60 days	427,707,446	427,746,566
61 to 90 days	458,968,733	459,141,127
91 to 120 days	211,787,614	211,872,599
121 to 180 days	205,844,532	205,965,405
181 to 365 days	265,966,515	267,376,036
1 to 2 years	646,425,679	650,408,664
2 to 3 years	1,801,250,022	1,831,476,332
Greater than 3 years	6,739,832,000	6,761,274,526
Sub Total	11,105,416,579	11,162,951,796
Securities received	116,556,704	116,556,704
Total collateral reinvested*	11,221,973,283	11,279,508,500
*Additional collateral reinvested		
Common stocks	575,104	575,104
Preferred stocks	15,000,000	15,000,000
Derivatives	1,437,744	(1,562,154)
Other invested assets	292,514	4
Cash	(496,041,034)	(496,041,034)
Payables, receivables and all other, net	(501,245,132)	(501,245,132)
Total other	(979,980,804)	(983,273,212)
Grand total reinvestment portfolio and security collateral	$ 10,241,992,479	$ 10,296,235,288
Portion of reinvestment portfolio invested in U.S. government and agency securities and certain agency RMBS	$ 6,769,071,501	$ 6,886,724,206

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

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

(6-7) No significant change.

F-G. No significant change.

NOTES TO THE FINANCIAL STATEMENTS

H. Restricted Assets

(1) Restricted Assets (Including Pledged)

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

	Gross Restricted									
	2016								Percentage	
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity [(a)]	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity [(b)]	2016 Total (1 plus 3)	2015 Total	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	0.00%	0.00%
Collateral held under security lending agreements	8,044,768,908	—	—	—	8,044,768,908	7,973,536,548	71,232,360	8,044,768,908	4.33	4.37
Subject to repurchase agreements	292,507,345	—	—	—	292,507,345	—	292,507,345	292,507,345	0.16	0.16
Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	0.00	0.00
Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	0.00	0.00
Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	0.00	0.00
Placed under option contracts	—	—	—	—	—	—	—	—	0.00	0.00
Letter stock or securities restricted as to sale	—	—	—	—	—	—	—	—	0.00	0.00
Federal Home Loan Bank (“FHLB”) capital stock	125,820,600	—	—	—	125,820,600	124,916,700	903,900	125,820,600	0.07	0.07
On deposit with states	14,360,124	—	—	—	14,360,124	14,325,664	34,460	14,360,124	0.01	0.01
On deposit with other regulatory bodies	34,697,861	—	—	—	34,697,861	34,690,613	7,248	34,697,861	0.02	0.02
Pledged collateral to FHLB (including asset backed funding agreements	3,888,643,422	—	—	—	3,888,643,422	1,995,332,107	1,893,311,315	3,888,643,422	2.09	2.11
Pledged as collateral not captured in other categories	568,093,855	—	—	—	568,093,855	479,839,422	88,254,433	568,093,855	0.31	0.31
Other restricted assets	7,724,355,717	—	—	—	7,724,355,717	7,407,633,343	316,722,374	7,724,355,717	4.15	4.20
Total restricted assets	$20,693,247,832	$ —	$ —	$ —	$ 20,693,247,832	$18,030,274,397	$2,662,973,435	$20,693,247,832	11.14%	11.25%

(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 June 30, were as follows:

	Gross Restricted									
	2016								Percentage	
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity[(a)]	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity[(b)]	2016 Total (1 plus 3)	2015 Total	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Secured demand notes	$ 22,461,260	$ —	$ —	$ —	$ 22,461,260	$ 21,460,180	$ 1,001,080	$ 22,461,260	0.01%	0.01%
Derivative OTC Bilateral - Securities Pledged	93,577,122	—	—	—	93,577,122	180,286,706	(86,709,584)	93,577,122	0.05	0.05
Derivative OTC Centrally Cleared - Securities Pledged	86,619,455	—	—	—	86,619,455	33,156,130	53,463,325	86,619,455	0.05	0.05
Derivatives OTC Centrally Cleared - Cash Pledged	—	—	—	—	—	8,471,073	(8,471,073)	—	0.00	0.00
Futures Initial Margin - Securities Pledged	300,142,556	—	—	—	300,142,556	134,967,723	165,174,833	300,142,556	0.16	0.16
Reinsurance Agreement - Securities Pledged	65,293,462	—	—	—	65,293,462	101,497,610	(36,204,148)	65,293,462	0.04	0.04
Total	$ 568,093,855	$ —	$ —	$ —	$ 568,093,855	$ 479,839,422	$ 88,254,433	$ 568,093,855	0.31%	0.31%

(a) Subset of column 1.

(b) Subset of column 3.

NOTES TO THE FINANCIAL STATEMENTS

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

	Gross Restricted								Percentage	
	2016									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity[(a)]	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity[(b)]	2016 Total (1 plus 3)	2015 Total	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Assets held in trust to support reinsurance agreements	$1,046,179,148	$ —	$ —	$ —	$ 1,046,179,148	$ 928,679,695	$117,499,453	$ 1,046,179,148	0.56%	0.57%
Assets held in the custodial account titled "Superintendent of New York Department of Financial Services in trust of the security of the New York Policies of MetLife Insurance Company USA"	6,678,176,569	—	—	—	6,678,176,569	6,478,953,648	199,222,921	6,678,176,569	3.59	3.63
Total	$7,724,355,717	$ —	$ —	$ —	$ 7,724,355,717	$ 7,407,633,343	$316,722,374	$ 7,724,355,717	4.15%	4.20%

(a) Subset of column 1.

(b) Subset of column 3.

I. Working Capital Finance Investments

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

	Gross Asset	Nonadmitted Asset	Net Admitted Asset
a. WCFI Designation 1	$ 15,029,725	$ —	$ 15,029,725
b. WCFI Designation 2	—	—	—
c. WCFI Designation 3	—	—	—
d. WCFI Designation 4	—	—	—
e. WCFI Designation 5	—	—	—
f. WCFI Designation 6	—	—	—
g. Total	$ 15,029,725	$ —	$ 15,029,725

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

	Book/Adjusted Carrying Value
a. Up to 180 Days	$ 15,029,725
b. 181 to 365 days	—
c. Total	$ 15,029,725

J. Offsetting and Netting of Assets and Liabilities

The Company has elected to offset amounts recognized as receivables and payables resulting from the short-term reverse repurchase and repurchase agreements described in Note 5E. After the effect of offsetting, the net amount presented in aggregate write-ins for liabilities at June 30, 2016 was $670,705. Amounts owed to and due from counterparties may be settled in cash or offset, in accordance with the agreements. Cash inflows and outflows for cash settlements are reported on the statement of Cash Flow. At June 30, 2016, all $300,000,000 of payables from repurchase agreements, had a remaining tenor of six months to one year and were loans of U.S. and foreign corporate securities.

	Gross Amount Recognized	Amount Offset	Net Amount Presented in Financial Statements
(1) Assets	$ —	$ —	$ —
(2) Liabilities	$ 300,336,376	$ (301,007,081)	$ (670,705)

K. Structured Notes

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

CUSIP Identification	Actual Cost	Fair Value	Book/Adjusted Carrying Value	Mortgage-Referenced Security (YES/NO)
00912XAF1	$ 1,000,000	$ 1,022,500	$ 1,000,000	NO
03938LAQ7	5,913,406	5,916,188	5,841,248	NO
03938LAU8	10,392,406	10,064,419	10,196,848	NO
044209AF1	19,849,435	19,849,500	19,796,363	NO
064058AA8	5,525,432	5,547,962	5,505,061	NO
233048AC1	1,155,506	1,186,881	1,168,739	NO
30711XAF1	6,001,462	5,974,982	6,010,673	YES
30711XAK0	8,054,308	7,996,981	8,068,980	YES
3137G0AM1	4,085,859	4,098,173	4,086,415	YES
3137G0AY5	161,487	174,375	162,840	YES
35177PAL1	2,066,472	3,032,722	2,054,783	NO
539830AW9	8,358,093	11,245,582	8,385,255	NO
71713UAW2	5,547,649	7,839,308	5,589,269	NO
74815HCB6	7,234,495	9,561,482	7,120,755	NO
785592AE6	1,036,100	1,045,200	1,037,182	NO
912810RL4	89,315,094	102,033,452	89,828,261	NO
Total	$ 175,697,204	$ 196,589,707	$ 175,852,672	

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

A. No significant change.

B. The Company recognized write-downs and recorded adjustments totaling $41,569,366 and $114,463,187 on investments in joint ventures during the six months ended June 30, 2016 and the year ended December 31, 2015, respectively. Impairments are recognized when an investment's net asset value or management's estimate of value, based on available information, is less than the carrying amount or if, in management's judgment, the investment will not be able to absorb prior losses classified as unrealized losses. These losses are deemed to be other than temporary and the value of these impairments was recorded as a realized loss.

7. *Investment Income*

A. No significant change.

B. The total amount excluded was $0 for the six months ended June 30, 2016 and $92,394 for the year ended December 31, 2015.

8. *Derivative Instruments*

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

Credit Risk

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

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

	Cash [(1)]		Securities [(2)]		Total	
	June 30, 2016	December 31, 2015	June 30, 2016	December 31, 2015	June 30, 2016	December 31, 2015
Initial Margin:						
OTC-cleared	$ —	$ —	$ 86,619,455	$ 33,156,130	$ 86,619,455	$ 33,156,130
Variation Margin:						
OTC-bilateral	—	—	93,577,122	180,286,706	93,577,122	180,286,706
OTC-cleared	—	8,471,073	—	—	—	8,471,073
Total OTC	$ —	$ 8,471,073	$ 180,196,577	$ 213,442,836	$ 180,196,577	$ 221,913,909
Initial Margin						
Futures [(3)]	$ 63,925,801	$ 62,285,351	$ 300,142,556	$ 134,967,723	$ 364,068,357	$ 197,253,074

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

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

	Cash [(1)]		Securities [(2)]		Total	
	June 30, 2016	December 31, 2015	June 30, 2016	December 31, 2015	June 30, 2016	December 31, 2015
Variation Margin:						
OTC-bilateral	$ 3,214,353,215	$ 1,605,357,482	$ 842,674,817	$ 551,957,771	$ 4,057,028,032	$ 2,157,315,253
OTC-cleared	320,567,073	8,860,289	—	—	320,567,073	8,860,289
Total OTC	$ 3,534,920,288	$ 1,614,217,771	$ 842,674,817	$ 551,957,771	$ 4,377,595,105	$ 2,166,175,542

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

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

9. *Income Taxes*

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

	June 30, 2016		
	Ordinary	Capital	Total
Gross DTA	$ 4,433,481,301	$ 330,013,817	$ 4,763,495,118
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	4,433,481,301	330,013,817	4,763,495,118
DTA nonadmitted	(1,122,281,737)	(330,013,817)	(1,452,295,554)
Subtotal net admitted DTA	3,311,199,564	—	3,311,199,564
DTL	(2,317,024,842)	—	(2,317,024,842)
Net admitted DTA/(Net DTL)	$ 994,174,722	$ —	$ 994,174,722

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

	Change		
	Ordinary	Capital	Total
Gross DTA	$ 133,473,853	$ 20,924,004	$ 154,397,857
Statutory valuation allowance adjustments	—	—	—
Adjusted gross DTA	133,473,853	20,924,004	154,397,857
DTA nonadmitted	692,180,925	(20,924,004)	671,256,921
Subtotal net admitted DTA	825,654,778	—	825,654,778
DTL	(601,935,412)	—	(601,935,412)
Net admitted DTA/(Net DTL)	$ 223,719,366	$ —	$ 223,719,366

NOTES TO THE FINANCIAL STATEMENTS

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

	June 30, 2016		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	$ 10,430,994	$ —	$ 10,430,994
Adjusted gross DTA expected to be realized (excluding the amount of DTA from above) after application of the threshold limitation (the lesser of 1 and 2 below)	983,743,728	—	983,743,728
1. Adjusted gross DTA expected to be realized following the balance sheet date	1,733,234,997	—	1,733,234,997
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	983,743,728
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	2,317,024,842	—	2,317,024,842
DTA admitted as the result of application of SSAP 101 total	$ 3,311,199,564	$ —	$ 3,311,199,564

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

	Change		
	Ordinary	Capital	Total
Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ —	$ —
Adjusted gross DTA expected to be realized (excluding the amount of DTA from above) after application of the threshold limitation (the lesser of 1 and 2 below)	223,719,366	—	223,719,366
1. Adjusted gross DTA expected to be realized following the balance sheet date	973,210,635	—	973,210,635
2. Adjusted gross DTA allowed per limitation threshold	XXX	XXX	202,977,806
Adjusted gross DTA (excluding the amount of DTA from above) offset by gross DTL	601,935,412	—	601,935,412
DTA admitted as the result of application of SSAP 101 total	$ 825,654,778	$ —	$ 825,654,778

	June 30, 2016	December 31, 2015
RBC percentage used to determine recovery period and threshold limitation amount	1428%	1130%
Amount of total adjusted capital used to determine recovery period and threshold limitation	$ 7,231,836,989	$ 5,723,970,713

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

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

B. No significant change.

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

	June 30, 2016	December 31, 2015
Federal	$ 307,884,259	$ 223,896,687
Foreign	435,499	214,329
Subtotal	308,319,758	224,111,016
Federal income tax on net capital gains/(losses)	(216,600,793)	(163,882,601)
Federal and foreign income taxes incurred	$ 91,718,965	$ 60,228,415

NOTES TO THE FINANCIAL STATEMENTS

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

	June 30, 2016	December 31, 2015	Change
DTA:			
Ordinary:			
Discounting of unpaid losses	$ —	$ —	$ —
Unearned premium reserve	—	—	—
Policyholder reserves	2,019,065,949	1,827,523,433	191,542,516
Investments	819,061,119	837,397,045	(18,335,926)
Deferred acquisition costs	291,387,798	297,686,696	(6,298,898)
Policyholder dividends accrual	—	—	—
Fixed assets	—	—	—
Compensation and benefits accrual	9,277,536	8,681,884	595,652
Pension accrual	—	—	—
Receivables - nonadmitted	—	—	—
Net operating loss carry forward	—	—	—
Tax credit carry forwards	173,400,804	177,494,395	(4,093,591)
Other (including items <5% of total ordinary tax assets)	38,841,114	37,787,363	1,053,751
Unrealized capital gains (losses)	559,486,845	559,493,099	(6,254)
Intangibles	228,438,752	254,883,230	(26,444,478)
Ceding commissions	196,543,529	204,801,966	(8,258,437)
Nonadmitted assets	97,977,855	94,258,337	3,719,518
Subtotal	4,433,481,301	4,300,007,448	133,473,853
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	(1,122,281,737)	(1,814,462,662)	692,180,925
Admitted ordinary DTA	3,311,199,564	2,485,544,786	825,654,778
Capital:			
Investments	330,013,817	309,089,813	20,924,004
Net capital loss carryforward	—	—	—
Real estate	—	—	—
Other (including items <5% of total ordinary tax assets)	—	—	—
Subtotal	330,013,817	309,089,813	20,924,004
Statutory valuation allowance adjustment	—	—	—
Nonadmitted	(330,013,817)	(309,089,813)	(20,924,004)
Admitted capital DTA	—	—	—
Admitted DTA	$ 3,311,199,564	$ 2,485,544,786	$ 825,654,778
DTL:			
Ordinary			
Investments	$ (993,440,796)	$ (996,849,531)	$ 3,408,735
Fixed assets	—	—	—
Deferred and uncollected premiums	(48,403,825)	(60,967,495)	12,563,670
Policyholder reserves	—	—	—
Other (including items <5% of total ordinary tax liabilities)	—	—	—
Unrealized capital gains (losses)	(1,241,810,879)	(623,735,883)	(618,074,996)
Separate Account adjustments	(28,240,360)	(28,006,987)	(233,373)
Other liabilities	(5,128,982)	(5,529,534)	400,552
Subtotal	(2,317,024,842)	(1,715,089,430)	(601,935,412)
Capital:			
Investments	—	—	—
Real estate	—	—	—
Other (including items <5% of total ordinary tax liabilities)	—	—	—
Subtotal	—	—	—
DTL	$ (2,317,024,842)	$ (1,715,089,430)	$ (601,935,412)
Net DTA/ (DTL)	$ 994,174,722	$ 770,455,356	$ 223,719,366
		Change in nonadmitted assets	(671,256,921)
		Tax effect of unrealized gains (losses)	618,081,250
		Change in net DTA	$ 170,543,695

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:

	June 30, 2016
Net gain (loss) from operations after dividends to policyholders and before Federal income tax @ 35%	$ 161,605,785
Net realized capital gains (losses) @ 35%	(224,951,436)
Tax effect of:	
Change in nonadmitted assets	(3,719,518)
Other	9,602,328
Uncertain tax positions	2,018,263
Penalties	7,596
Prior years adjustments and accruals	834,766
Tax exempt income	(305,738)
Financing Fees	(786,908)
Dividend received deduction	(483,022)
Interest maintenance reserve	48,551,101
Tax credits	(8,320,175)
Separate Account dividend received deduction	(62,877,772)
Total statutory income taxes (benefit)	$ (78,824,730)
Federal and foreign income taxes incurred including tax on realized capital gains	$ 91,718,965
Change in net DTA	(170,543,695)
Total statutory income taxes (benefit)	$ (78,824,730)

E-G. No significant change.

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

A-C. No significant change.

D. The Company had $64,500,757 receivable and $19,766,448 payable with affiliates as of June 30, 2016. The Company had $1,635,962,836 receivable and $46,527,361 payable with affiliates as of December 31, 2015. Amounts receivable and payable are expected to be settled within 90 days.

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

F-N. No significant change.

11. Debt

A. No significant change.

B. Federal Home Loan Bank Agreements

(1) The Company is a member of the FHLB of Pittsburgh. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. The Company is also a member of FHLBs of Boston and Des Moines. At June 30, 2016, the Company holds stock of the FHLB of Boston, Des Moines and Pittsburgh and maintains advances with each of these FHLBs. It is part of the Company's strategy to utilize these funds as a source of contingent liquidity as well as for spread margin businesses. The Company has determined the actual or estimated maximum borrowing capacity as $18,407,053,796. The Company calculated this amount in accordance with FHLB of Pittsburgh regulatory and or FHLB specific borrowing limits.

NOTES TO THE FINANCIAL STATEMENTS

(2) FHLB Capital Stock

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

	June 30, 2016 Total	June 30, 2016 General Account	June 30, 2016 Separate Account
Membership stock - Class A	$ —	$ —	$ —
Membership stock - Class B	41,970,600	41,970,600	—
Activity stock	83,850,000	83,850,000	—
Excess stock	—	—	—
Aggregate total	$ 125,820,600	$ 125,820,600	$ —
Actual or estimated borrowing capacity as determined by the insurer	$ 18,407,053,796	$ 18,407,053,796	$ —

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

b. The Company's membership stock (Class A and B) eligible for redemption at June 30, 2016 was as follows:

	Total	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership stock						
Class A	$ —	$ —	$ —	$ —	$ —	$ —
Class B	$ 41,970,600	$ 41,970,600	$ —	$ —	$ —	$ —

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

a. Amount pledged as of:

	June 30, 2016 Fair Value	June 30, 2016 Carrying Value	June 30, 2016 Aggregate Total Borrowing
Total collateral pledged - total General and Separate Accounts	$ 4,460,835,623	$ 3,888,643,422	$ 1,915,000,000
Total collateral pledged - General Account	$ 4,460,835,623	$ 3,888,643,422	$ 1,915,000,000
Total collateral pledged - Separate Account	$ —	$ —	$ —
	December 31, 2015		
Total collateral pledged - General and Separate Accounts	$ 2,247,314,447	$ 1,995,332,107	$ 1,915,000,000

b. Maximum amount pledged during the reporting period ended:

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

NOTES TO THE FINANCIAL STATEMENTS

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

a. Amount borrowed as of:

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

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

b. Maximum amount borrowed during the reporting period ended:

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

c. FHLB - Prepayment Obligations:

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

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

As of June 30, 2016, the Company did not sponsor any retirement plans, deferred compensation plans, postemployment benefit plans or other postretirement plans.

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

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

(2-9) No significant change.

(10) The portion of unassigned funds (surplus) represented by cumulative unrealized gains (losses) was $(176,221,692) at June 30, 2016.

(11-13) No significant change.

14. Liabilities, Contingencies and Assessments

A-E. No significant change.

F. All Other Contingencies

Uncollectible Premium Receivables

The Company had admitted assets of $258,408,313 and $306,322,109 at June 30, 2016 and December 31, 2015, respectively, in uncollected premiums and agents' balances in the course of collection. The Company routinely assesses the ability to collect these receivables. Based upon Company experience, the amount of premiums and other accounts receivable that may become uncollectible and result in a potential loss is not material to the Company's financial condition.

Assumptive Reinsurance Agreement

The Company entered into an assumptive reinsurance agreement with The Travelers Indemnity Company on December 14, 2007. As part of this agreement, the Company has guaranteed the benefits provided under the workers compensation policies covered by the reinsurance agreement. This guarantee is triggered if The Travelers Indemnity Company is unable to fulfill its obligations in accordance with the terms of the reinsurance agreement. The reserves associated with the reinsured policies were $749,203,932 as of June 30, 2016. The Company does not hold any collateral related to this guarantee.

Litigation

Unclaimed Property Inquiries. On November 14, 2012, the West Virginia Treasurer filed an action (*West Virginia ex. rel. John D. 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*). MetLife Insurance Company USA, successor by merger to these defendants, intends to defend these actions vigorously.

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

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

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

15. Leases

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

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	
	June 30, 2016	December 31, 2015	June 30, 2016	December 31, 2015
Swaps [(1)]	$ 1,505,980,185	$ 1,563,604,088	$ 216,866,449	$ 332,249,202
Futures	—	—	—	—
Options	—	—	—	—
Total	$ 1,505,980,185	$ 1,563,604,088	$ 216,866,449	$ 332,249,202

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

(2) No significant change.

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

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

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

Off-balance sheet credit exposure is the excess of positive estimated fair value over positive book/adjusted carrying value for the Company's highly effective hedges and derivatives used in replications at the reporting date. All collateral received from counterparties to mitigate credit-related losses is deemed worthless for the purpose of calculating the Company's off-balance sheet credit exposure. The off-balance sheet credit exposure of the Company's swaps was $140,538,441 and $109,965,623 at June 30, 2016 and December 31, 2015, respectively. The off-balance sheet credit exposure of the Company's forwards was $15,432,477 and $7,938,391 at June 30, 2016 and December 31, 2015, respectively.

(4) At June 30, 2016 and December 31, 2015, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives was $842,674,817 and $551,957,771, respectively, which was held in separate custodial accounts and is not reflected in the financial statements. The collateral agreements between the Company and the counterparties apply to derivatives held by both the General Account and Separate Accounts.

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

A. Transfers of Receivables Reported as Sales

No significant change.

B. Transfer and Servicing of Financial Assets

The Company participates in a securities lending program whereby securities, which are included in invested assets, are loaned to third parties, primarily brokerage firms and commercial banks. The Company accepts collateral of 102% of the fair value of the loaned securities to be separately maintained as collateral for the loans. During the second quarter of 2016, the Company, in limited instances, accepted collateral less than 102% of the fair value of the loaned securities at the inception of certain loans, but not less than 100% of the fair value of such loaned securities. The collateral related to these lower threshold lending activities is shown as a non-conforming program. The Company is liable for the return of the cash collateral under its control to its counterparties.

For the quarter ending June 30, 2016, the Company non-admitted $800,000 of bonds related to the under-collateralization of the non-conforming portion of its securities lending program.

Securities with an estimated fair value of $9,982,657,914 were on loan under the securities lending program at June 30, 2016. The Company was liable for cash collateral under its control of $10,133,772,147 at June 30, 2016.

Additionally, in order to satisfy the above mentioned collateral requirements, the Company holds security collateral over which it does not have exclusive control. Therefore, the Company's share of this collateral, totaling $116,556,704 at June 30, 2016, which may not be sold or repledged unless the counterparty is in default, is not reflected in the accompanying financial statements.

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

Also, the Company participates in short-term repurchase and reverse repurchase agreement transactions whereby bonds are loaned to unaffiliated financial institutions, and contemporaneously bonds are borrowed from the unaffiliated financial institutions. During the second quarter of 2016, the Company, in limited instances, accepted collateral less than 95% of the estimated fair value of the securities loaned, but not less than 94% of the fair value of such loan securities, and receives securities with fair value equal to 102% of the cash pledged at the inception of the transaction. The collateral related to these lower threshold financing activities is shown as a non-conforming program. The Company monitors the estimated fair value of the securities loaned and borrowed on a daily basis with additional collateral obtained as necessary throughout the duration of the transaction. Securities loaned under such transactions may be sold or repledged by the transferee. Securities borrowed under such transactions may be repledged, and are not reflected in the accompanying financial statements. These transactions are treated as financing arrangements and the Company has elected to offset amounts recognized as receivables and payables resulting from these transactions.

For the quarter ending June 30, 2016, the Company non-admitted $1,842,703 of bonds related to the under-collateralization of the non-conforming portion of its short term repurchase program.

Securities with an estimated fair value of $320,041,457 were on loan under the short-term repurchase agreement transaction at June 30, 2016. The Company was liable for cash collateral under its control of $300,000,000 at June 30, 2016.

Additionally, the Company holds security collateral over which it does not have exclusive control with a book value and estimated fair value of $105,847,656 at June 30, 2016, which is not reflected in the accompanying financial statements.

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

The Company has securities underlying short-term reverse repurchase agreements with a fair value of $149,049,000 which mature in less than one year under the securities lending program. Additionally, the Company has short-term reverse repurchase agreements with a fair value of $308,162,938 which mature in less than one year under the reverse repurchase agreement transactions.

The Company has securities underlying repurchase agreements with a book value of $292,507,345 and fair value of $320,041,457 which mature in less than one year under the repurchase agreement transactions.

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

C. Wash Sales

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

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

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

No significant change.

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

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

Name and Address of Managing General Agent or Third Party Administrator	FEIN Number	Exclusive Contract	Type of Business Written	Type of Authority Granted	Total Direct Premiums Written/Produced
Fidelity Investment Life Insurance Company 82 Devonshire Street, V5A Boston, MA 02109	23-2164784	Yes	Deferred Variable Annuity	Claims Payment Claims Adjustment Binding Authority Premium Collections Underwriting	$ 174,204,211

NOTES TO THE FINANCIAL STATEMENTS

20. Fair Value Information

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

Hierarchy Table

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

	June 30, 2016			
	Fair Value Measurements at Reporting Date Using			
	Level 1	Level 2	Level 3	Total
Assets				
Bonds				
U.S. Special Revenue and Agencies	$ —	$ 4,539,610	$ —	$ 4,539,610
Industrial & Miscellaneous	—	445,000	17,403,746	17,848,746
Total bonds	—	4,984,610	17,403,746	22,388,356
Perpetual preferred stocks				
Industrial & Miscellaneous	—	—	60,648	60,648
Common stocks				
Industrial & Miscellaneous [(1)]	38,402,913	126,209,160	16,012,026	180,624,099
Derivative assets [(2)]				
Interest rate	—	3,999,725,530	65,579,961	4,065,305,491
Foreign currency exchange rate	—	110,259,215	—	110,259,215
Equity market	—	1,222,139,320	212,197,584	1,434,336,904
Total derivative assets	—	5,332,124,065	277,777,545	5,609,901,610
Separate Account assets [(3)]	484,414,640	101,412,482,670	196,801,211	102,093,698,521
Total assets	$ 522,817,553	$ 106,875,800,505	$ 508,055,176	$ 107,906,673,234
Liabilities				
Derivative liabilities [(2)]				
Interest rate	$ —	$ 1,032,704,693	$ —	$ 1,032,704,693
Foreign currency exchange rate	—	12,359,683	—	12,359,683
Credit	—	706,931	—	706,931
Equity market	—	794,216,827	480,855,574	1,275,072,401
Total liabilities	$ —	$ 1,839,988,134	$ 480,855,574	$ 2,320,843,708

(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 June 30, 2016, transfers between Levels 1 and 2 were not significant. Transfers between levels are assumed to occur at the beginning of the period.

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

Rollforward Table – Level 3 Assets and Liabilities

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

	Estimated Fair Value Measurements in Level 3 of the Fair Value Hierarchy									
	Balance, March 31, 2016	Transfer into Level 3 (1)	Transfer out of Level 3 (1)	Total Gains and Losses included in Net Income (2)	Total Gains and Losses included in Capital and Surplus	Purchases (3)	Sales (3)	Issuances (3)	Settlements (3)	Balance, June 30, 2016
Assets										
Bonds - Industrial & miscellaneous	$ 24,929,671	$ 11,475,054	$ (18,360,000)	$ (22,597)	$ (194,199)	$ —	$ (424,183)	$ —	$ —	$ 17,403,746
Perpetual preferred stocks - Industrial & miscellaneous	675,714	147,803	—	(83,699)	(117,837)	—	(561,333)	—	—	60,648
Common stocks - Industrial & miscellaneous	16,442,501	112	(388,741)	99,355	(56,577)	14,731	(99,355)	—	—	16,012,026
Derivatives - Interest rate (4)	—	—	—	1,854,396	65,579,961	—	—	—	(1,854,396)	65,579,961
Derivatives - Equity market (4)	(259,940,455)		—	(21,272,962)	8,436,427	4,119,000	—	—	—	(268,657,990)
Separate Account assets (4)	212,359,521	7,357,915	(2,654,375)	453,638	(746,345)	217,500	(17,884,441)	—	(2,302,202)	196,801,211
Total	$ (5,533,048)	$ 18,980,884	$ (21,403,116)	$(20,826,265)	$ 7,321,469	$ 4,351,231	$ (18,969,312)	$ —	$ (2,302,202)	$(38,380,359)

(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 June 30, 2016, transfers out of Level 3, for common stocks of $388,741 and for Separate Accounts of $2,654,375, resulted primarily from increased transparency of: (i) new issuances which, subsequent to issuance and establishment of trading activity, became priced by pricing services and (ii) existing issuances for which the Company, over time, was able to corroborate with pricing received from independent pricing services with observable inputs or increases in market activity.

During the quarter ended June 30, 2016, transfers into Level 3, for bonds of $812,577, $112 for common stocks and $7,357,915 for Separate Accounts, resulted primarily from increased transparency of: (i) new issuances which, subsequent to issuance and establishment of trading activity, became priced by pricing services and (ii) existing issuances for which the Company, over time, was able to corroborate with pricing received from independent pricing services with observable inputs or increases in market activity.

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

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

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

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

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

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

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

	Valuation Techniques: Principally the market and income approaches.
	Key Inputs:
	• quoted prices in markets that are not active
	• benchmark yields; spreads off benchmark yields; new issuances; issuer rating
	• trades of identical or comparable securities; duration
	• Privately-placed securities are valued using the additional key inputs:
	  • market yield curve; call provisions
	  • observable prices and spreads for similar public or private securities that incorporate the credit quality and industry sector of the issuer
	  • delta spread adjustments to reflect specific credit-related issues
		Valuation Techniques: Principally the market approach.
		Key Inputs:
		• illiquidity premium
		• independent non-binding broker quotations
		• delta spread adjustments to reflect specific credit-related issues
		• credit spreads
		• quoted prices in markets that are not active for identical or similar securities that are less liquid and based on lower levels of trading activity than securities classified in Level 2

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

NOTES TO THE FINANCIAL STATEMENTS

Instrument	Level 2 Observable Inputs	Level 3 Unobservable Inputs
Separate Account Assets and Separate Accounts Liabilities [(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
Other limited partnership interests		
	• not applicable	Valuation Techniques: Valued giving consideration to the underlying holdings of the partnerships and by applying a premium or discount, if appropriate. Key Inputs: • liquidity • bid/ask spreads • the performance record of the fund manager • other relevant variables that may impact the exit value of the particular partnership interest
Real estate joint venture		
	• not applicable	Key Inputs: • Valuation Techniques: Valued based on the Company's share of the NAV as provided in the financial statements of the investees, where in certain circumstances, management can adjust by a premium or discount.
Derivatives [(3)]		
Interest Rate		
	Valuation Techniques: Principally the income approach Key Inputs: • swap yield curves • basis curves • interest rate volatility [(4)]	Valuation Techniques: Principally the market and income approaches. Key Inputs: • swap yield curves [(5)] • basis curves [(5)] • repurchase rates
Foreign Currency Exchange Rate		
	Valuation Techniques: Principally the income approach Key Inputs: • swap yield curves • basis curves • currency spot rates • cross currency basis curves	• not applicable
Credit		
	Valuation Techniques: Principally the income approach Key Inputs: • swap yield curves • credit curves • recovery rates	• not applicable
Equity Market		
	Valuation Techniques: Principally the income approach Key Inputs: • swap yield curves • spot equity index levels • dividend yield curves • equity volatility [(4)]	Valuation Techniques: Principally the market and income approaches. Key Inputs: • dividend yield curves [(5)] • equity volatility [(4), (5)] • correlation between model inputs [(4)]

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

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

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

(4) Option-based only.

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

B. The Company provides additional fair value information in Notes 5, 10, 11, 16, 17 and 21.

NOTES TO THE FINANCIAL STATEMENTS

C. Estimated Fair Value of All Financial Instruments

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

	June 30, 2016					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$ 59,714,369,152	$ 53,775,931,275	$ 11,174,478,357	$ 44,938,698,502	$ 3,601,192,293	$ —
Preferred stocks	358,394,151	223,852,160	—	38,648,086	319,746,065	—
Common stock - unaffiliated	180,624,099	180,624,099	38,402,913	126,209,160	16,012,026	—
Mortgage loans	8,325,025,868	7,861,574,307	—	50,689,343	8,274,336,525	—
Cash, cash equivalents and short-term investments	4,185,113,881	4,185,113,881	725,744,262	3,248,257,549	211,112,070	—
Contract loans	1,297,246,148	1,189,971,679	—	845,963,306	451,282,842	—
Derivative assets [1]	5,814,318,659	5,829,903,187	(98,039,293)	5,615,457,358	296,900,594	—
Other invested assets	215,320,464	202,227,999	—	90,233,738	125,086,726	—
Investment income due and accrued	714,744,247	714,744,247	—	714,744,247	—	—
Receivables for cash collateral on derivatives	—	—	—	—	—	—
Separate Account assets	105,158,909,623	104,987,978,507	1,080,338,709	103,569,589,421	508,981,493	—
Total assets	$185,964,066,292	$179,151,921,341	$ 12,920,924,948	$159,238,490,710	$ 13,804,650,634	$ —
Liabilities						
Investment contracts included in:						
Reserves for life and health insurance and annuities	$ 18,897,886,552	$ 17,169,089,411	$ —	$ —	$ 18,897,886,552	$ —
Liability for deposit-type contracts	2,574,646,073	2,508,354,453	—	—	2,574,646,073	—
Derivative liabilities [1]	2,325,607,368	2,327,111,998	—	1,844,751,794	480,855,574	—
Payable for collateral under securities loaned and other transactions	13,670,620,432	13,670,620,432	—	13,670,620,432	—	—
Secured borrowings of mortgage loans	—	—	—	—	—	—
Investment contracts included in Separate Account liabilities	1,224,346,512	1,224,346,512	—	1,224,346,512	—	—
Separate Account liabilities	—	—	—	—	—	—
Total liabilities	$ 38,693,106,937	$ 36,899,522,806	$ —	$ 16,739,718,738	$ 21,953,388,199	$ —

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

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

Assets and Liabilities

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

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

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

NOTES TO THE FINANCIAL STATEMENTS

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

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

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

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

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

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

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

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

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

Mortgage Loans

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

Contract Loans

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

Derivatives

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

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

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

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

Other Invested Assets

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

Investment Income Due and Accrued

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

Receivables for Cash Collateral on Derivatives

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

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

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

Payable for Collateral Under Securities Loaned and Other Transactions

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

Secured Borrowings of Mortgage Loans

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

Separate Accounts

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

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

Foreign currency exchange rate

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

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

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

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

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

D. At June 30, 2016, the Company had no investments where it was not practicable to estimate fair value.

21. Other Items

A-B. No significant change.

C. Other Disclosures

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

On January 12, 2016, MetLife announced its plan to pursue the separation of a substantial portion of its U.S. Retail Business (the "Separation"). On July 21, 2016, MetLife announced that the separated business will be rebranded as "Brighthouse Financial" after the Separation. Additionally, on August 4, 2016, MetLife indicated in its 10Q filing with the SEC that the Company, as well as other affiliates, would be included as part of the Separation. MetLife is currently evaluating structural alternatives for the proposed Separation, including a public offering of shares in an independent, publicly traded company, a spin-off, or a sale. The completion of a public offering would depend on, among other things, the SEC filing and review process, as well as market conditions. A Separation, depending on the specific form, would be subject to the satisfaction of various conditions and approvals, including, among other things, approval of any transaction by the MetLife Board of Directors, satisfaction of any applicable requirements of the SEC, and receipt of insurance and other regulatory approvals and other anticipated conditions.

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

D-E. No significant change.

F. Subprime Mortgage Related Risk Exposure

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

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

	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Value of Land and Buildings	OTTI Losses Recognized	Default Rate
Mortgages in the process of foreclosure	$ 1,110,763	$ 1,086,597	$ 1,705,750	$ —	—%
Mortgages in good standing [1]	258,068,451	262,393,303	448,091,519	—	—
Mortgages with restructured terms	—	—	—	—	—
Total	$ 259,179,214	$ 263,479,900	$ 449,797,269	$ —	—%

[1] As of June 30, 2016, the book/adjusted carrying value, fair value and value of land and building for mortgage loans greater than 60 days delinquent which were included in mortgages in good standing was $3,842,126, $3,663,221 and $7,176,892, respectively.

(3) At June 30, 2016, the Company had direct exposure to subprime mortgage risk through other investments as follows:

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	OTTI Losses Recognized
RMBS	$ 1,229,942,196	$ 1,250,568,642	$ 1,231,860,628	$ —
CMBS	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCA	—	—	—	—
Other assets	—	—	—	—
Total	$ 1,229,942,196	$ 1,250,568,642	$ 1,231,860,628	$ —

(4) No significant change.

G-H. No significant change.

22. *Events Subsequent*

The Company has evaluated events subsequent to June 30, 2016 through August 11, 2016, which is the date these financial statements were available to be issued, and other than the above item, has determined there are no material subsequent events requiring adjustment to or disclosure in the financial statements.

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

23. *Reinsurance*

No significant change.

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

A-D. No significant change.

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

25. *Change in Incurred Losses and Loss Adjustment Expenses*

Reserves as of December 31, 2015 were $159,365,926. As of June 30, 2016, $15,902,410 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years and two reinsurance agreements were terminated as of January 1, 2016 releasing $46,997,858 of reserves. Reserves remaining for prior years are now $93,006,274 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $3,459,384 favorable prior-year development from December 31, 2015 to June 30, 2016. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

NOTES TO THE FINANCIAL STATEMENTS

26. Intercompany Pooling Arrangements

No significant change.

27. Structured Settlements

No significant change.

28. Health Care Receivables

No significant change.

29. Participating Policies

No significant change.

30. Premium Deficiency Reserves

No significant change.

31. Reserves for Life Contracts and Deposit-Type Contracts

No significant change.

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

No significant change.

33. Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

34. Separate Accounts

A-B. No significant change.

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

(1)	Transfers as reported in the Summary of Operations of the Separate Accounts Annual Statement:		
	a. Transfers to Separate Accounts (Page 4, Line 1.4)	$	1,950,181,377
	b. Transfers from Separate Accounts (Page 4, Line 10)		3,572,131,916
	c. Net transfers to or (from) Separate Accounts (a) - (b)		(1,621,950,539)
(2)	Reconciling Adjustments		—
(3)	Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$	(1,621,950,539)

35. Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 03/15/2011

6.4 By what department or departments?
Connecticut Insurance Department

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
Citigroup Global Markets Inc $62,218,144; CME Group Inc. $62,437,279; Credit Suisse Securities (USA) LLC $126,003,300; ICE Clear US, Inc. $24,182,176; Goldman Sachs & Co $63,586,053; JP Morgan Securities LLC $45,934,517; Morgan Stanley & Co International plc $8,693,512; Royal Bank of Scotland PLC $5,613,846; Societe Generale SA $27,463,960; UBS AG $51,805,803; Wells Fargo Bank NA $2,400,541; BNP Paribas $65,293,462; FHLB $3,888,643,422; Secured Demand Notes $22,461,260

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 600,629,203

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	3,338,876	3,340,791
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	745,849,736	626,646,524
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 749,188,612	$ 629,987,315
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 10,680,923,716

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 10,626,680,907

16.3 Total payable for securities lending reported on the liability page: $ 10,135,700,144

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

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

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

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:
As of June 30,2016, twenty issues did not meet the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office. Three issues did not have valid CUSIPS to file. Sixteen issues have not been filed due to lack of final documents. One issue was dropped due to lack of additional information.

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

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

		Amount
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$1,542,552,427
1.12	Residential mortgages	$524,991,039
1.13	Commercial mortgages	$5,785,599,567
1.14	Total mortgages in good standing	$7,853,143,033
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$
1.32	Residential mortgages	$7,320,511
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$7,320,511
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$
1.42	Residential mortgages	$1,110,763
1.43	Commercial mortgages	$
1.44	Total mortgages in process of foreclosure	$1,110,763
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$7,861,574,307
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$199,000
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$199,000

2. Operating Percentages:

2.1	A&H loss percent	432.9
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	147.4

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsuer Rating
Life Non-Affiliates								
97071......	13-3126819.........	02/01/2016	SCOR GLOBAL LIFE USA REINSURANCE COMPANY..........	DE............	CO/I............	Authorized.......	....	....

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

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

	States, Etc.	1 Active Status	Direct Business Only: Life Contracts: 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
1.	Alabama AL	L	18,554,312	24,824,082	264,134	58,106	43,700,634	
2.	Alaska AK	L	2,203,035	1,813,127	23,360		4,039,522	
3.	Arizona AZ	L	20,166,628	57,667,463	1,189,211		79,023,302	219,620
4.	Arkansas AR	L	5,468,442	8,857,058	106,109		14,431,609	147,116
5.	California CA	L	136,480,989	233,654,660	6,767,718	28,234	376,931,601	358,052
6.	Colorado CO	L	15,750,919	27,310,078	947,543	12,569,794	56,578,334	118,768
7.	Connecticut CT	L	41,734,975	36,425,447	8,490,855	172,967	86,824,244	
8.	Delaware DE	L	15,302,420	10,851,229	282,518	17,426	26,453,593	1,406,591,024
9.	District of Columbia DC	L	5,274,986	3,547,178	289,485		9,111,649	
10.	Florida FL	L	100,731,131	225,933,570	10,242,194	1,882,292	338,789,187	2,532,599
11.	Georgia GA	L	36,328,209	63,245,391	811,724	25,616	100,410,940	211,257
12.	Hawaii HI	L	3,933,641	6,880,935	574,169		11,388,745	
13.	Idaho ID	L	2,110,139	7,426,387	103,418		9,639,944	329,900
14.	Illinois IL	L	71,190,082	77,622,924	2,201,981	146,054	151,161,041	338,330
15.	Indiana IN	L	15,522,883	45,254,422	1,029,643		61,806,948	358,876
16.	Iowa IA	L	9,210,366	31,174,081	552,603		40,937,050	
17.	Kansas KS	L	8,203,652	16,432,986	451,374		25,088,012	88,559
18.	Kentucky KY	L	7,586,751	35,967,935	275,919		43,830,605	31,783
19.	Louisiana LA	L	16,298,963	45,540,137	208,313	53,041	62,100,454	514,853
20.	Maine ME	L	4,616,247	11,389,601	724,606		16,730,454	41,549
21.	Maryland MD	L	39,682,038	71,563,489	3,528,762	188,229	114,962,518	
22.	Massachusetts MA	L	53,909,404	68,398,049	4,453,341	71	126,760,865	116,690
23.	Michigan MI	L	33,602,307	101,699,839	818,711	705,859	136,826,716	329,018
24.	Minnesota MN	L	57,135,272	48,805,183	1,654,931		107,595,386	
25.	Mississippi MS	L	8,078,430	7,977,074	107,967	222,683	16,386,154	
26.	Missouri MO	L	19,824,291	55,015,658	743,238	284,563	75,867,750	500,000
27.	Montana MT	L	1,320,989	2,246,447	112,132		3,679,568	
28.	Nebraska NE	L	10,591,422	5,080,736	290,375		15,962,533	
29.	Nevada NV	L	5,888,046	14,631,808	244,191		20,764,045	97,249
30.	New Hampshire NH	L	7,279,844	13,132,554	532,439		20,944,837	
31.	New Jersey NJ	L	109,669,346	194,303,503	8,416,376	33,753	312,422,978	
32.	New Mexico NM	L	4,364,357	10,462,213	176,933		15,003,503	
33.	New York NY	N	46,068,656	41,029,486	19,623,857	1,872,549	108,594,548	(31,571)
34.	North Carolina NC	L	37,848,720	68,496,211	3,552,253		109,897,184	23,925
35.	North Dakota ND	L	1,954,571	14,583,500	23,485		16,561,556	
36.	Ohio OH	L	32,739,575	96,780,597	1,850,394	11,294	131,381,860	
37.	Oklahoma OK	L	7,946,810	22,617,279	115,915	1,243,300	31,923,304	56,376
38.	Oregon OR	L	10,377,863	17,156,551	469,216		28,003,630	
39.	Pennsylvania PA	L	92,462,292	166,226,537	3,112,981	65,014	261,866,824	2,975,353,697
40.	Rhode Island RI	L	9,010,778	10,449,026	556,111		20,015,915	
41.	South Carolina SC	L	22,186,906	37,465,043	1,493,679		61,145,628	271,388
42.	South Dakota SD	L	6,050,855	7,678,316	131,565		13,860,736	
43.	Tennessee TN	L	21,831,383	37,398,803	527,586		59,757,772	
44.	Texas TX	L	82,015,441	146,057,820	1,515,600	22,257	229,611,118	536,581
45.	Utah UT	L	9,414,542	15,212,059	145,544	1,558,866	26,331,011	
46.	Vermont VT	L	2,729,392	14,282,570	476,921		17,488,883	
47.	Virginia VA	L	80,113,793	48,689,988	1,826,110		130,629,891	1,377,928
48.	Washington WA	L	17,112,670	37,067,849	688,189		54,868,708	127,422
49.	West Virginia WV	L	3,540,750	12,983,694	99,632		16,624,076	5,976
50.	Wisconsin WI	L	19,701,710	60,317,975	410,865	866,991	81,297,541	
51.	Wyoming WY	L	1,657,604	1,712,955	56,496		3,427,055	
52.	American Samoa AS	N	2,139				2,139	
53.	Guam GU	L	23,996	(7,158)	1,641		18,479	
54.	Puerto Rico PR	L	7,953,080	1,305,488	112,878		9,371,446	
55.	US Virgin Islands VI	L	259,478		7,716		267,194	
56.	Northern Mariana Islands MP	N	53				53	
57.	Canada CAN	N	178,973	83,250			262,223	
58.	Aggregate Other Alien OT	XXX	2,403,677	10,910	(2,858)	0	2,411,729	0
59.	Subtotal	(a) 53	1,403,600,223	2,422,733,993	93,412,049	22,028,959	3,941,775,224	4,390,646,965
90.	Reporting entity contributions for employee benefit plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	6,378,572				6,378,572	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	1,857,643		19,900,601		21,758,244	
94.	Aggregate other amounts not allocable by State	XXX	0	15,788,227	0	0	15,788,227	0
95.	Totals (Direct Business)	XXX	1,411,836,438	2,438,522,220	113,312,650	22,028,959	3,985,700,267	4,390,646,965
96.	Plus reinsurance assumed	XXX	87,337,922	18,949,711	47,926,389		154,214,022	
97.	Totals (All Business)	XXX	1,499,174,360	2,457,471,931	161,239,039	22,028,959	4,139,914,289	4,390,646,965
98.	Less reinsurance ceded	XXX	1,166,107,880	(3,934,978,087)	116,475,282		(2,652,394,925)	
99.	Totals (All Business) less reinsurance ceded	XXX	333,066,480	6,392,450,018	(b) 44,763,757	22,028,959	6,792,309,214	4,390,646,965

DETAILS OF WRITE-INS

		1	2	3	4	5	6	7
58001.	Bahamas	XXX	2,331,331		(3,590)		2,327,741	
58002.	Other	XXX	48,458	10,910	732		60,100	
58003.	Mexico	XXX	23,888				23,888	
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	2,403,677	10,910	(2,858)	0	2,411,729	0
9401.	Internal Exchange	XXX		15,788,227			15,788,227	
9402.		XXX					0	
9403.		XXX					0	
9498.	Summ. of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	0	15,788,227	0	0	15,788,227	0

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

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

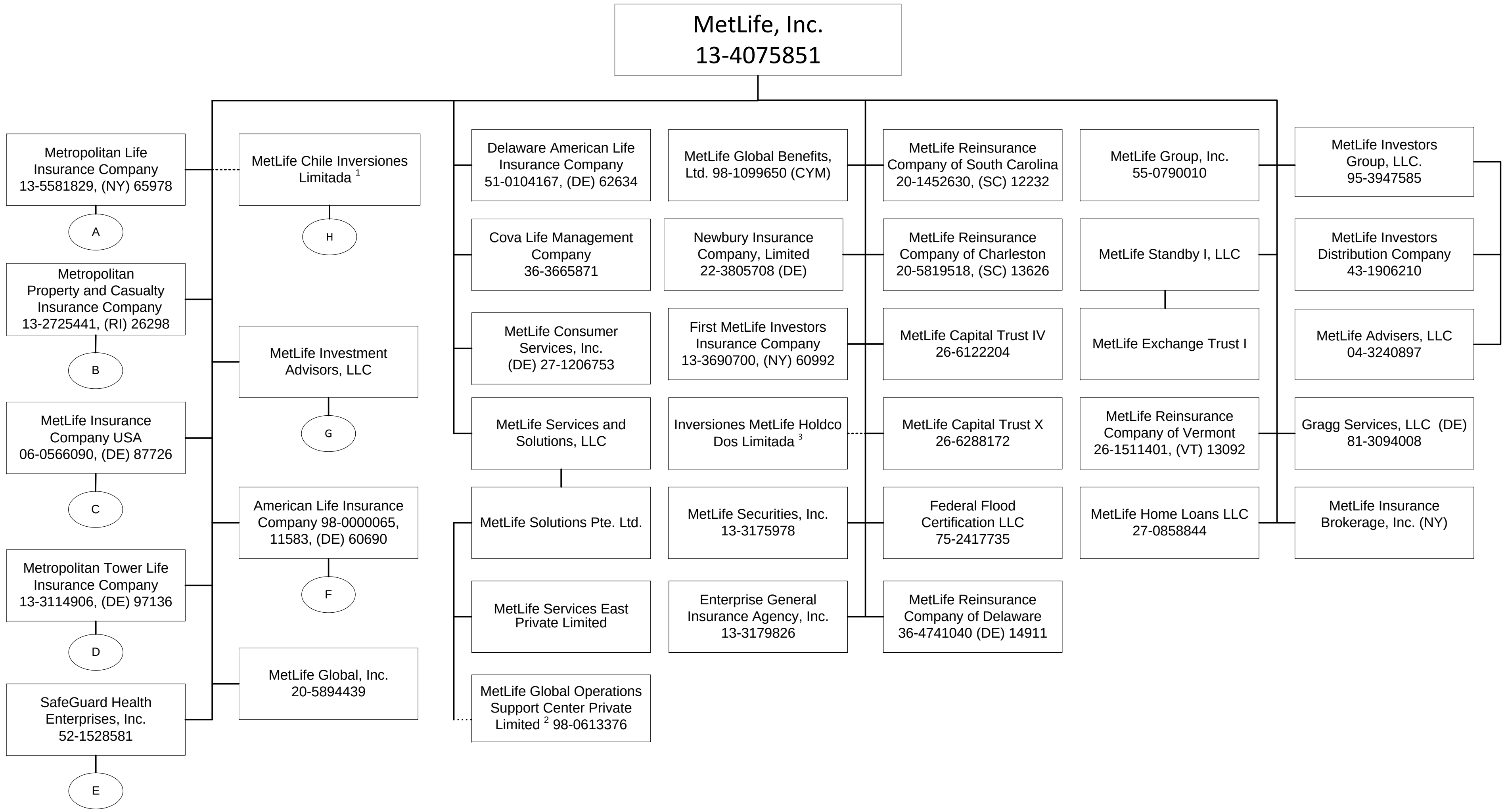
Premiums for Individual Life Policies are distributed according to the address to which the premium notices are sent (if applicable). Considerations for Individual Fixed and Variable Benefit Annuities are distributed according to the state in which the annuitant or owner resides or the address designated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

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

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

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

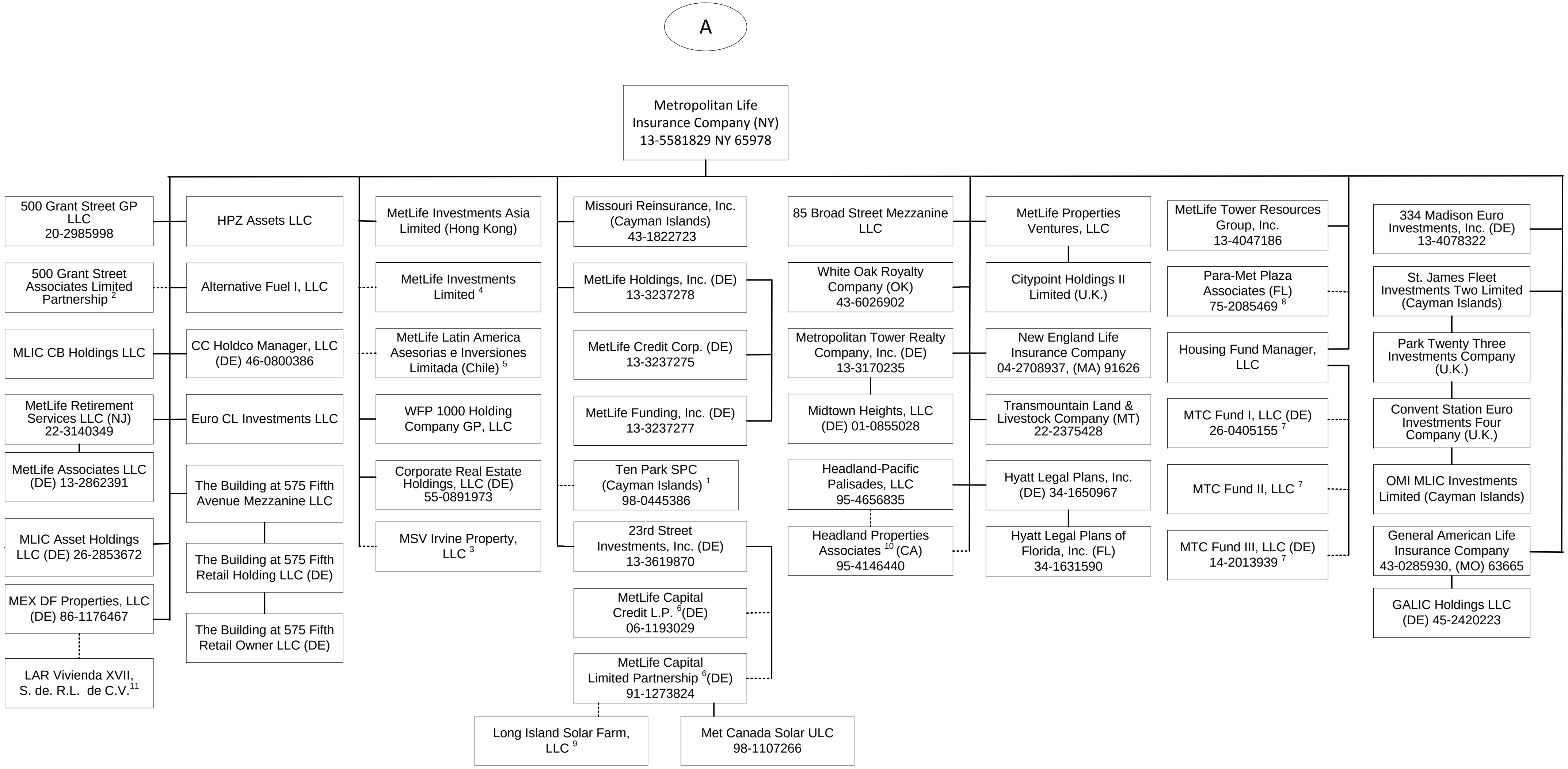
PART 1 - ORGANIZATIONAL CHART



1 72.35% is owned by MetLife, Inc., 24.88236% by American Life Insurance Company, 2.76654% is owned by Inversiones MetLife Holdco Dos Limitada and 0.00000004% is owned by Natiloportem Holdings, LLC.
2 99.99999% is owned by MetLife Solutions Pte. Ltd. and 0.00001% is owned by Natiloportem Holdings, LLC.
3 99.99946% of Inversiones MetLife Holdco Dos Limitada is owned by MetLife, Inc., 0.000535% is owned by MetLife International Holdings, LLC. and 0.0000054% is owned by Natiloportem Holdings, LLC.

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

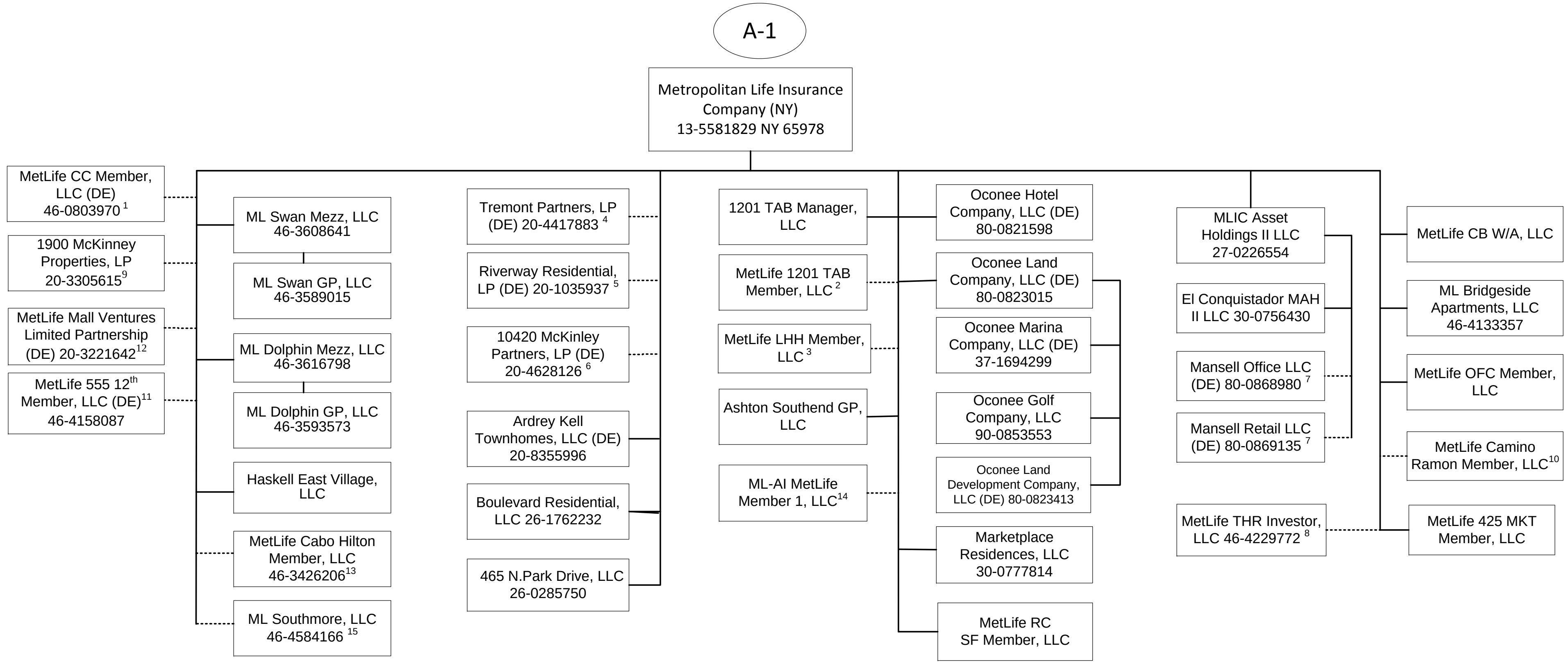
PART 1 - ORGANIZATIONAL CHART



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

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

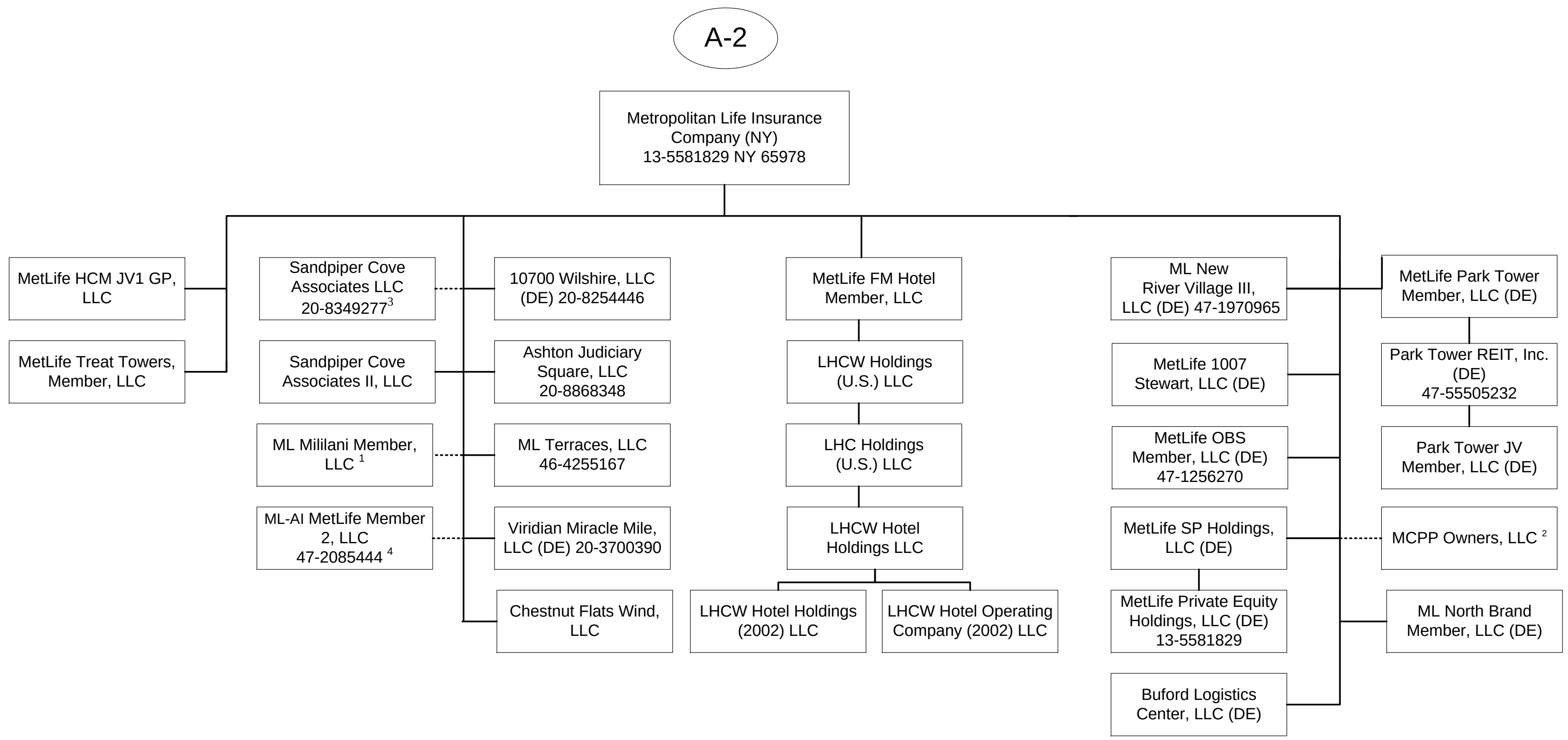
PART 1 - ORGANIZATIONAL CHART



1 63.415% of MetLife CC Member, LLC is held by Metropolitan Life Insurance Company, 31.707% by MetLife Insurance Company USA and 4.878% by General American Life Insurance Company.
2 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 69.23% of MetLife LHH Member, LLC is owned by Metropolitan Life Insurance Company, 19.78% is owned by MetLife Insurance Company USA and 10.99% is owned by New England Life Insurance Company.
4 99.9% LP Interest of Tremont Partners, LP is owned by Metropolitan Life Insurance Company and .1% GP is owned by Ashton Southend GP, LLC.
5 99.9% LP Interest of Riverway Residential, LP is owned by Metropolitan Life Insurance Company and .1% GP interest is owned by Metropolitan Tower Realty Company, Inc.
6 99.9% LP interest of 10420 McKinley Partners, LP is owned by Metropolitan Life Insurance Company and .1% GP interest is owned by Metropolitan Tower Realty Company, Inc.
7 73.0284% is owned by MLIC Asset Holdings II LLC and 26.9716% is owned by MLIC CB Holdings LLC.
8 85% of MetLife THR Investors, LLC is owned by Metropolitan Life Insurance Company and 15% by MetLife Insurance Company USA.
9 99.9% LP interest of 1900 McKinley Properties, LP is owned by Metropolitan Life Insurance Company and 0.1% GP interest is owned by Metropolitan Tower Realty Company, Inc.
10 78.6% of MetLife Camino Ramon Member, LLC is owned by Metropolitan Life Insurance Company and 21.4% by MetLife Insurance Company USA.
11 MetLife 555 12th Member, LLC is owned at 69.4% by Metropolitan Life Insurance Company, 25.2% by MetLife Insurance Company USA and 5.4% by General American Life Insurance Company.
12 99% LP interest of MetLife Mall Ventures Limited Partnership is owned by Metropolitan Life Insurance Company and 1% GP interest is owned by Metropolitan Tower Realty Company, Inc.
13 54.129% of MetLife Cabo Hilton Member, LLC is owned by Metropolitan Life Insurance Company, 28.971% by MetLife Insurance Company USA and 16.9% by General American Life Insurance Company.
14 83.675% of the membership interest is owned by Metropolitan Life Insurance Company, 11.524% by MetLife Insurance Company USA and 4.801% by Metropolitan Property and Casualty Insurance Company.
15 75.12% of ML Southmore, LLC is owned by Metropolitan Life Insurance Company and 24.88% by MetLife Insurance Company USA.

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

PART 1 - ORGANIZATIONAL CHART



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

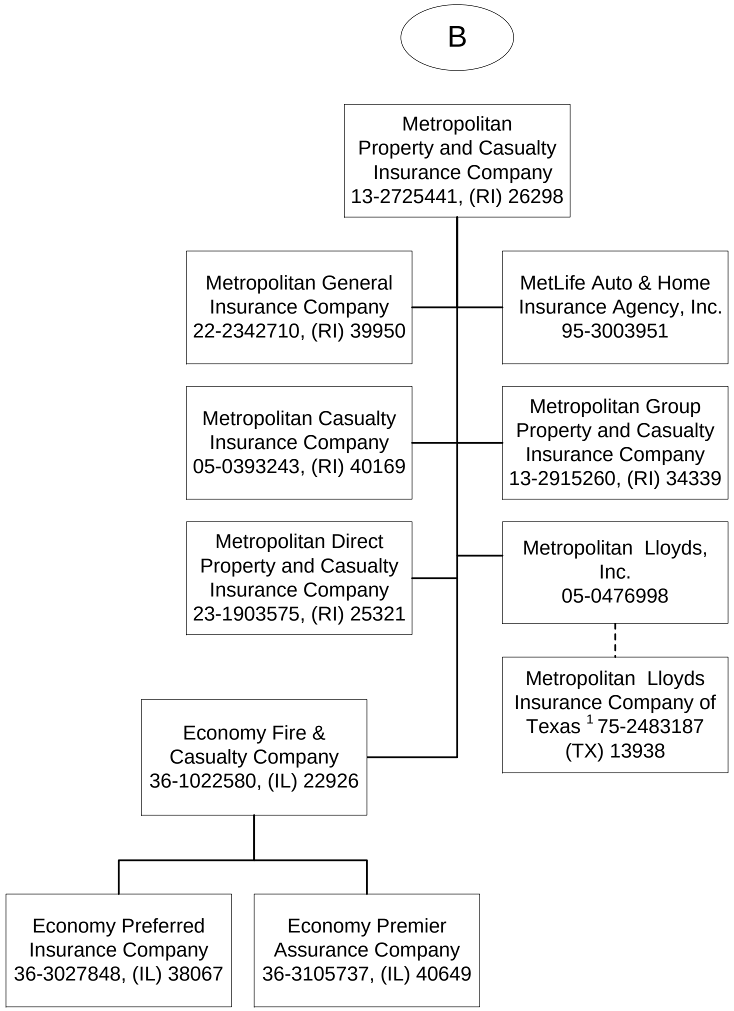
2 MCPP Owners, LLC is owned at 60.42% by Metropolitan Life Insurance Company, 5.435% by MetLife Insurance Company USA, 0.603% by General American Life Insurance Company, 1.616% by Metropolitan Tower Life Insurance Company, 13.278% by MTL Leasing, LLC, and 18.641% by Daniel/MetLife Midtown Atlanta Master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

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

4 82% of ML-AI MetLife Member 2, LLC is owned by Metropolitan Life Insurance Company and 18% by MetLife Insurance Company USA.

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

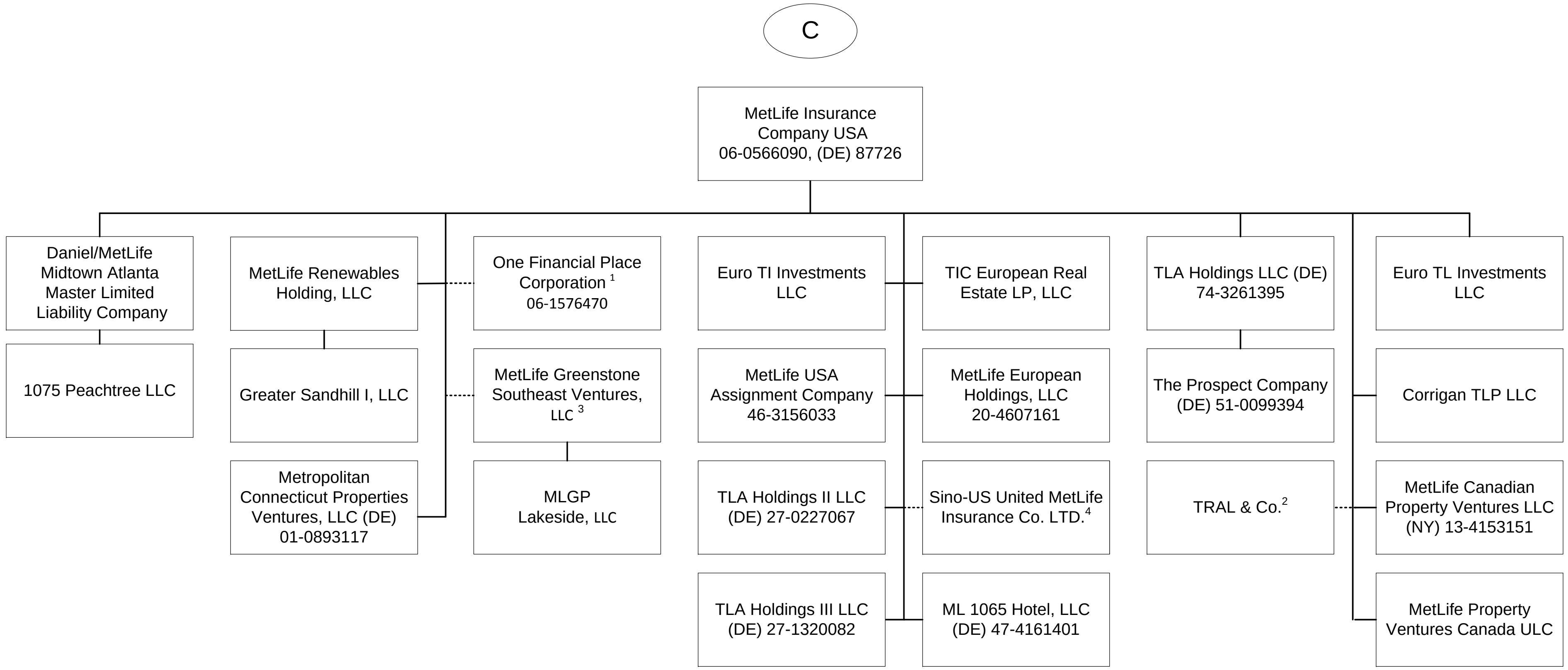
PART 1 - ORGANIZATIONAL CHART



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

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

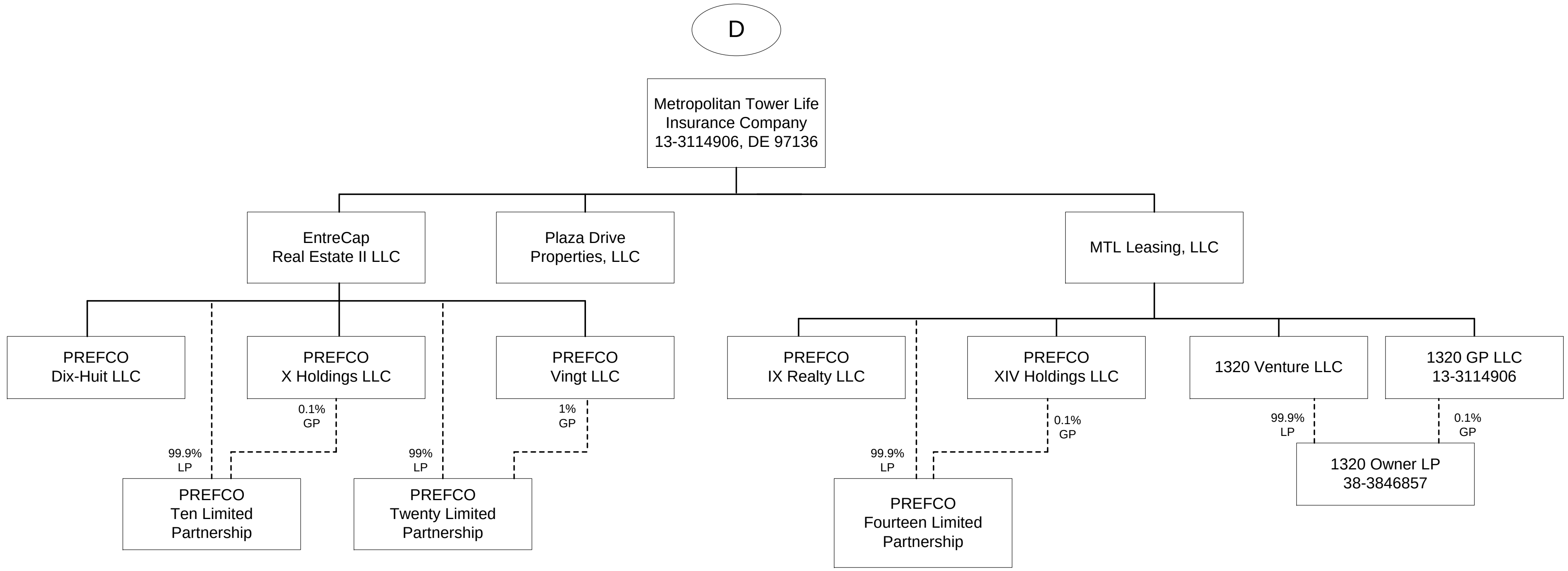
PART 1 - ORGANIZATIONAL CHART



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

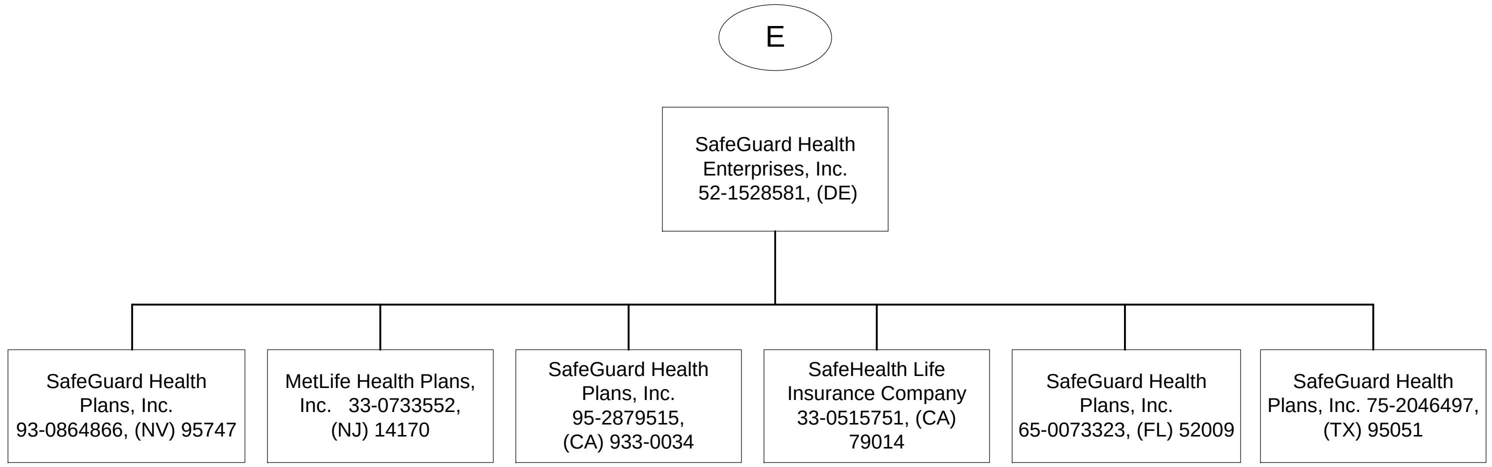
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



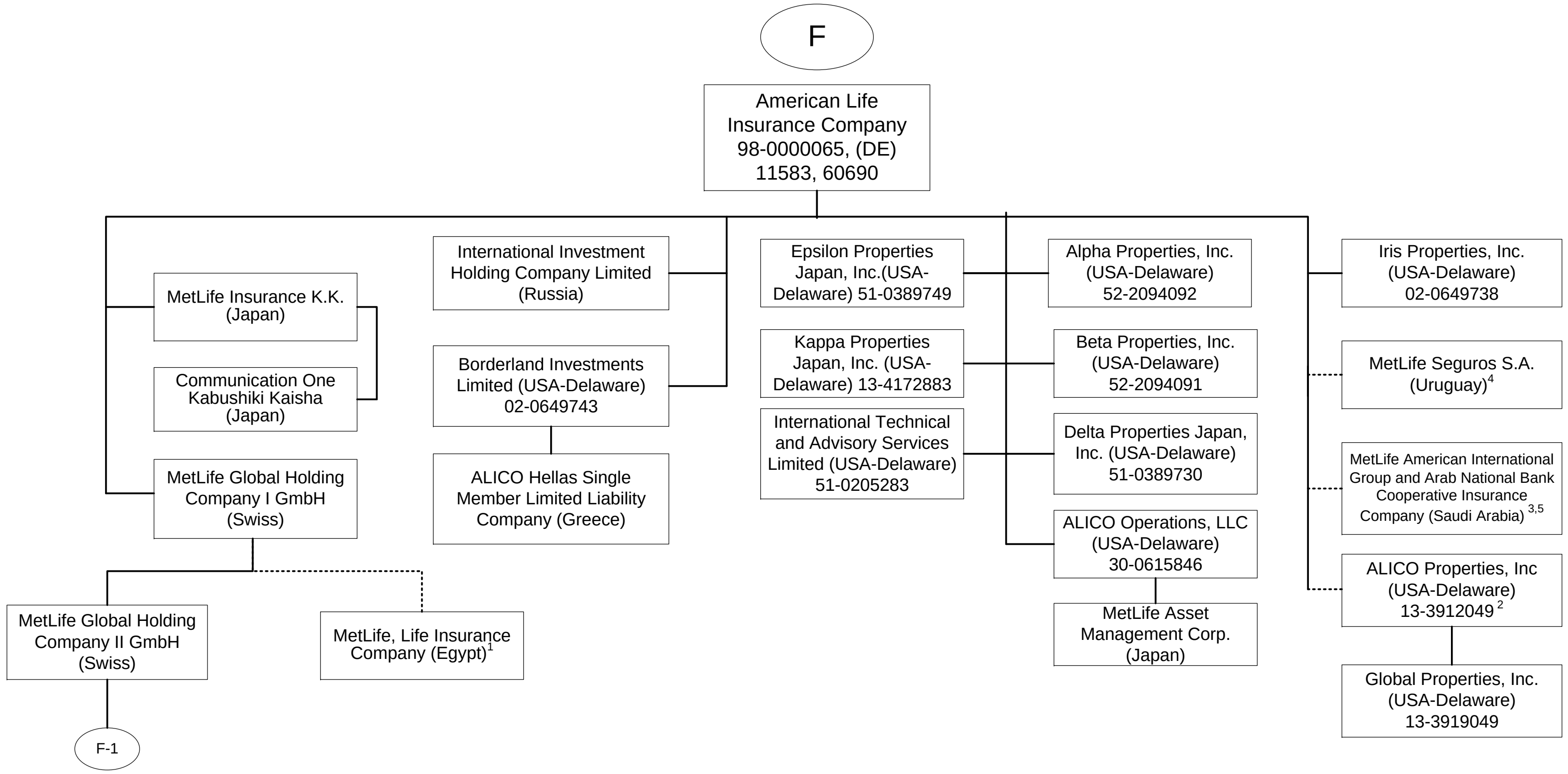
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



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

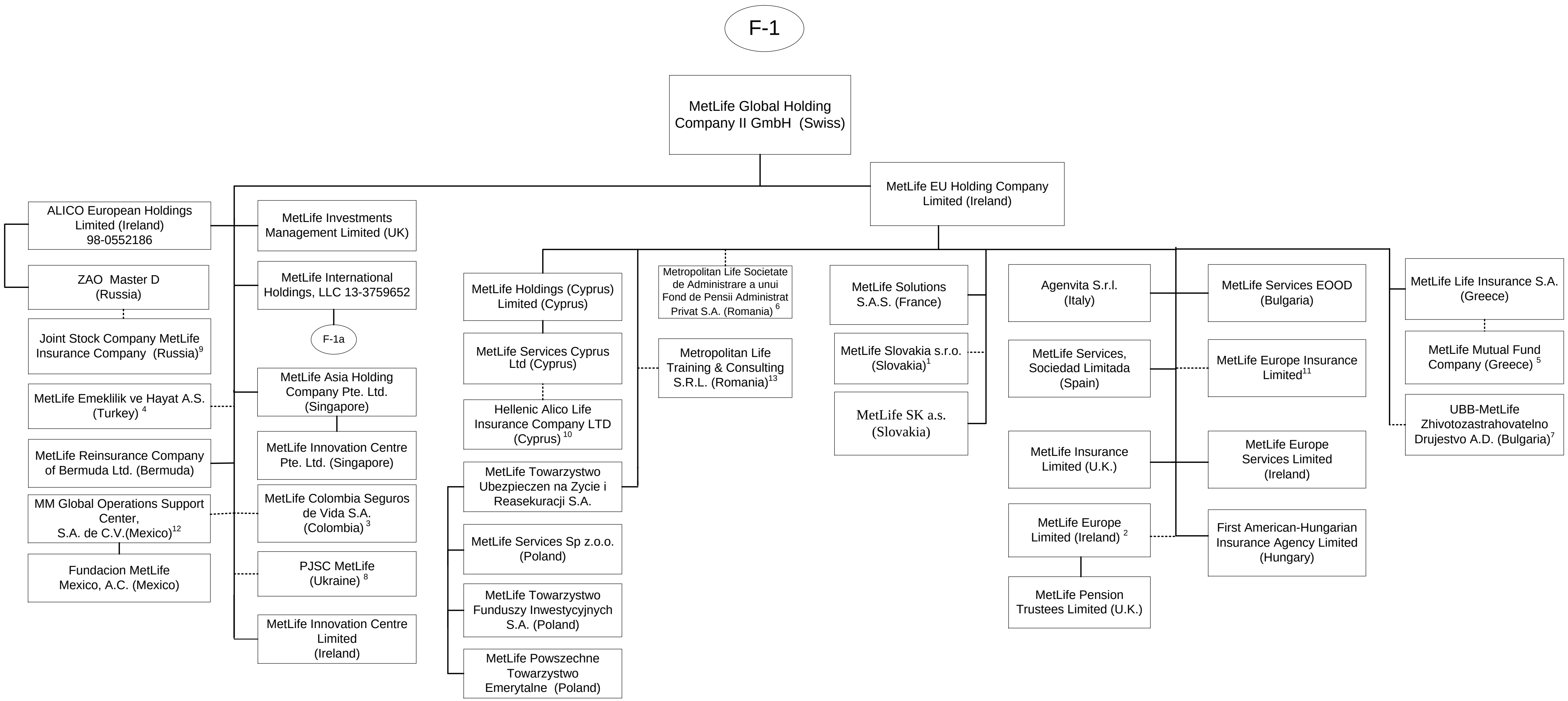
PART 1 - ORGANIZATIONAL CHART



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

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

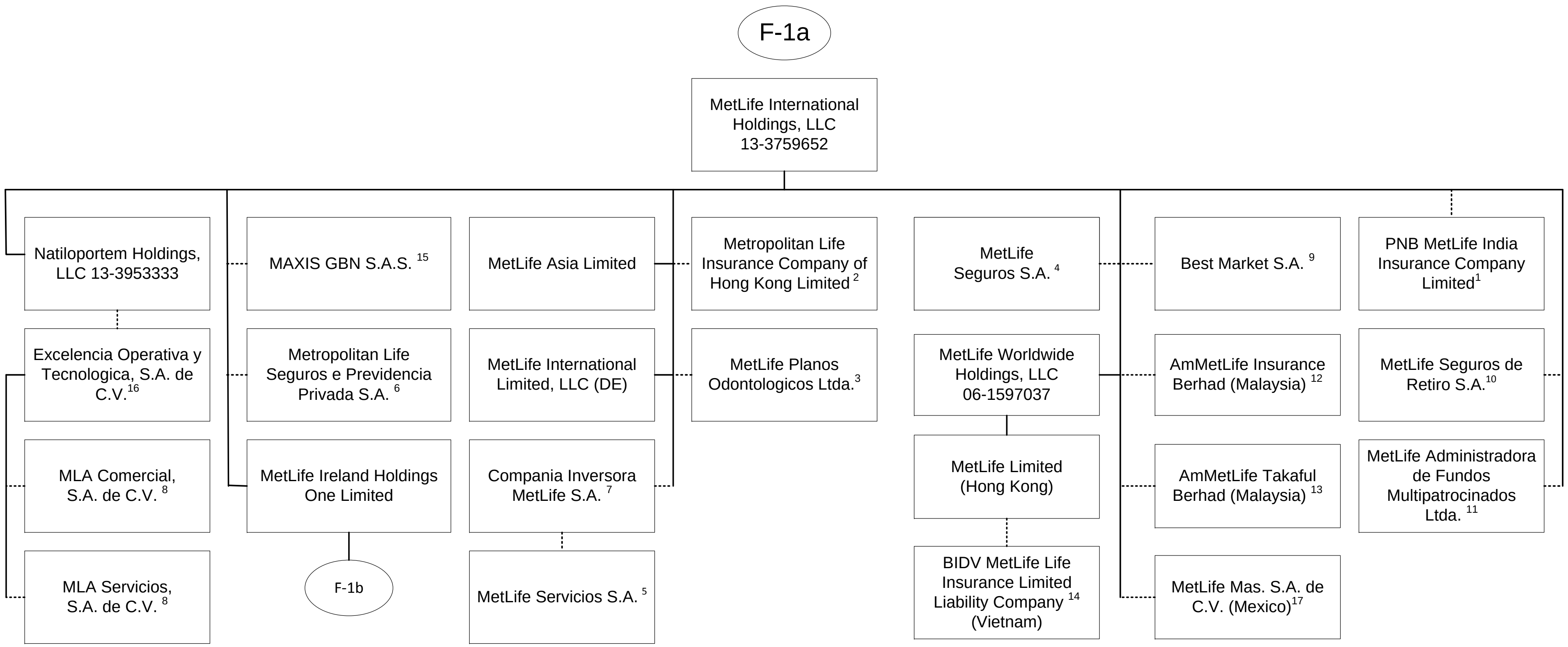
PART 1 - ORGANIZATIONAL CHART



1 99.956% of MetLife Slovakia s.r.o. is owned by MetLife EU Holding Company Limited and 0.044% is owned by International Technical and Advisory Services Limited.
2 American Life Insurance Company holds a 3.9967583% interest in this entity, MetLife Holding (Cyprus) Limited holds 0.0000228% interest in this entity, and International Technical and Advisory Services holds .0000913% interest in this entity.
3 89.9999663% of MetLife Colombia Seguros de Vida S.A. is owned by MetLife Global Holding Company II GmbH, 10.0000295% is owned by MetLife Global Holding Company I GmbH, International Technical and Advisory Services Limited, Borderland Investments Limited, MetLife International Holdings, LLC and Natiloportem Holdings, LLC each owns 0.0000014%.
4 99.98% of MetLife Emeklilik ve Hayat A.S. is owned by MetLife Global Holding Company II GmbH (Swiss) and the remaining by third parties.
5 90% of MetLife Mutual Fund Company is owned by MetLife Life Insurance S.A. and the remaining interest by a third party.
6 99.9836% of Metropolitan Life Societate de Administrare a uni Fond de Pensii Administrat Privat S.A. is owned by MetLife EU Holding Company Limited and 0.0164% by MetLife Services Sp z.o.o.
7 40% of UBB-MetLife Zhivotozastrahovatelno Drujestvo AD is owned by MetLife EU Holding Company Limited and the remaining by third parties
8 99.9988% of PJSC MetLife is owned by MetLife Global Holding Company II GmbH, .0006% is owned by International Technical and Advisory Services Limited and the remaining .0006% is owned by Borderland Investments Limited.
9 ZAO Master D owns 51% of Joint Stock Company MetLife Insurance Company and MetLife Global Holding Company II GmbH owns the other 49%.
10 27.5% of Hellenic Alico Life Insurance Company Ltd. is owned by MetLife Services Cyprus Ltd (Cyprus) and the remaining by a third party.
11 MetLife Europe Insurance Limited is held by MetLife EU Holding Company Limited at 93% and the remaining 7% is held by American Life Insurance Company.
12 99.999509% of MM Global Operations Support Center S.A. de C.V. (Mexico) is held by MetLife Global Holding Company II GmbH (Swiss) and 0.000491% is held by MetLife Global Holding Company I GmbH (Swiss).
13 99.99% of Metropolitan Life Training & Consulting S.R.L. is owned by MetLife EU Holding Company limited and the remaining 0.01% is owned by MetLife Global Holding Company II GmbH.

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

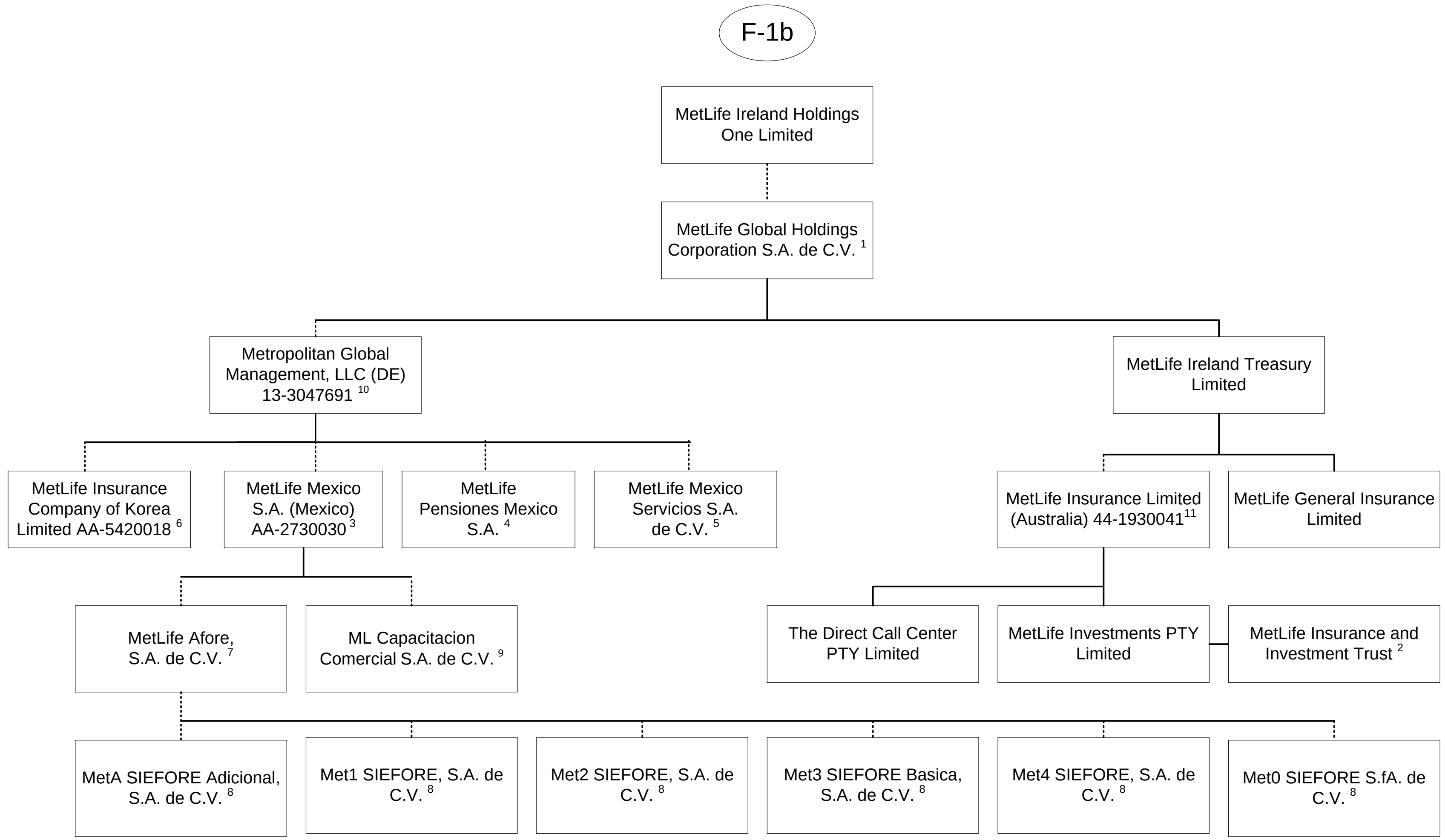
PART 1 - ORGANIZATIONAL CHART



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

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

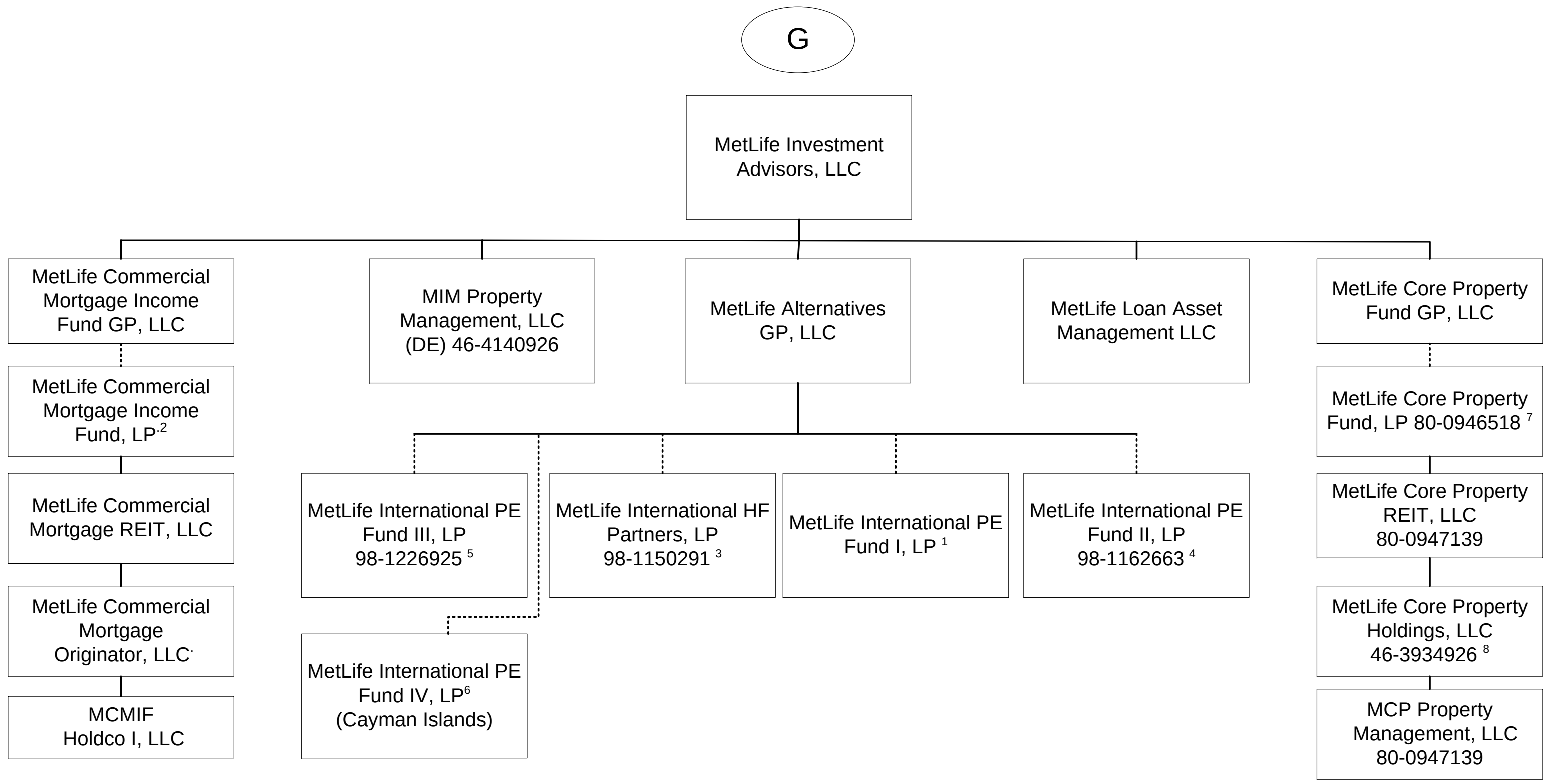
PART 1 - ORGANIZATIONAL CHART



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

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

PART 1 - ORGANIZATIONAL CHART



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

2 MetLife Commercial Mortgage Income Fund GP, LLC is the general partner of MetLife Commercial Mortgage Income Fund, LP (the"Fund"). A majority of the limited partnership interests in the Fund are held by third parties. The following affiliates hold a minority share of the limited partnership interests in the Fund: Metropolitan Life Insurance Company owns 28.87%, MetLife Insurance Company USA owns 9.62%, MetLife Insurance Co. of Korea, Limited owns 5.71%, MetLife Limited owns 3.64%, and Metropolitan Life Insurance Company of Hong Kong Limited owns .77%.

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

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

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

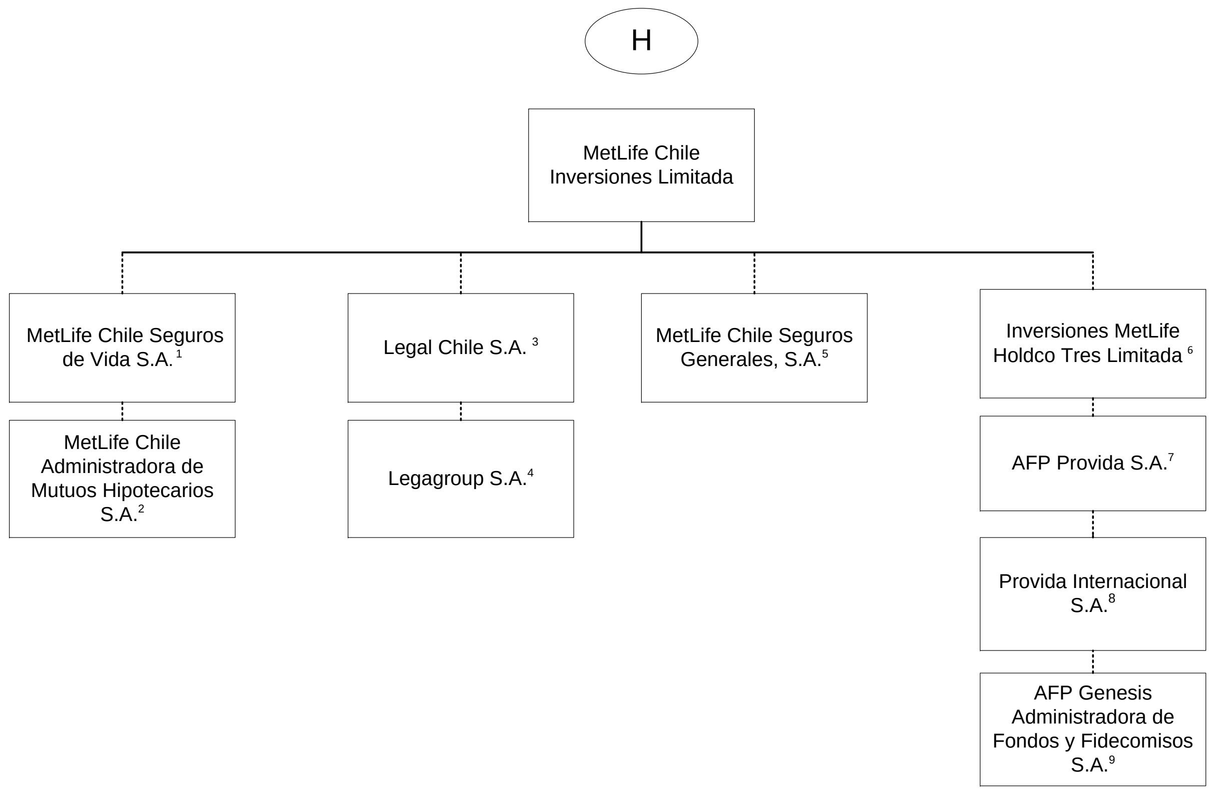
6 94.70% of the limited partnership interests of MetLife International PE Fund IV, LP is owned by MetLife Insurance K.K, 3.79% is owned by MetLife Insurance Company of Korea Limited, 1.51% is owned by MetLife Limited (Hong Kong).

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

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

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

PART 1 - ORGANIZATIONAL CHART



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

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

PART 1 - ORGANIZATIONAL CHART

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Public Traded (U.S. or International)	8 Name of Parent, Subsidiaries or Affiliates	9 Domi-ciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0241	MetLife	00000		4275534			MetLife Investments Asia Limited (Hong Kong)	HKG	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4254427			MetLife Investments Limited (UK)	GBR	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	
0241	MetLife	00000		4254427			MetLife Investments Limited (UK)	GBR	NIA	23rd Street Investments, Inc.	Ownership	1.000	MetLife, Inc.	
0241	MetLife	00000		4254445			MetLife Latin America Asesorias e Inversiones Limitada (Chile)	CHL	NIA	Metropolitan Life Insurance Company	Ownership	99.990	MetLife, Inc.	
0241	MetLife	00000		4254445			MetLife Latin America Asesorias e Inversiones Limitada (Chile)	CHL	NIA	23rd Street Investments, Inc.	Ownership	0.010	MetLife, Inc.	
0241	MetLife	00000	86-1176467				MEX DF Properties, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					LAR Vivienda XVII, S. de. R. L. de C.V.	MEX	NIA	MEX DF Properties, LLC	Ownership	99.990	MetLife, Inc.	
0241	MetLife	00000					LAR Vivienda XVII, S. de. R. L. de C.V.	MEX	NIA	Euro CL Investments LLC	Ownership	0.010	MetLife, Inc.	
0241	MetLife	00000	55-0891973				Corporate Real Estate Holdings, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					WFP 1000 Holding Company GP, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MSV Irvine Property, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	96.000	MetLife, Inc.	
0241	MetLife	00000					MSV Irvine Property, LLC	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	4.000	MetLife, Inc.	
0241	MetLife	00000	98-0445386	4254696			Ten Park SPC	CYM	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	
0241	MetLife	00000	98-0445386	4254696			Ten Park SPC	CYM	NIA	23rd Street Investments, Inc.	Ownership	1.000	MetLife, Inc.	
0241	MetLife	00000	13-3619870				23rd Street Investments, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	06-1193029				MetLife Capital Credit L.P.	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	
0241	MetLife	00000	06-1193029				MetLife Capital Credit L.P.	DE	NIA	23rd Street Investments, Inc.	Ownership	1.000	MetLife, Inc.	
0241	MetLife	00000	91-1273824				MetLife Capital, Limited Partnership	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	
0241	MetLife	00000	91-1273824				MetLife Capital, Limited Partnership	DE	NIA	23rd Street Investments, Inc.	Ownership	1.000	MetLife, Inc.	
0241	MetLife	00000					Long Island Solar Farm, LLC	DE	DS	MetLife Renewables Holding, LLC	Ownership	9.610	MetLife, Inc.	
0241	MetLife	00000					Long Island Solar Farm, LLC	DE	NIA	MetLife Capital, Limited Partnership	Ownership	90.390	MetLife, Inc.	
0241	MetLife	00000	43-1822723	4275507			Missouri Reinsurance, Inc.	CYM	IA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	13-3237278				MetLife Holdings, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	13-3237275				MetLife Credit Corp	DE	NIA	MetLife Holdings, Inc. (DE)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	13-3237277				MetLife Funding, Inc.	DE	NIA	MetLife Holdings, Inc. (DE)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					85 Broad Street Mezzanine LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-5563450				Buford Logistics Center, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Park Tower Member , LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	47-5505232				Park Tower REIT, Inc.	DE	NIA	MetLife Park Tower Member, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Park Tower JV Member, LLC	DE	NIA	Park Tower REIT, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	13-3170235				Metropolitan Tower Realty Company, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	01-0855028				Midtown Heights, LLC	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	95-4656835				Headland-Pacific Palisades, LLC	CA	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	95-4146440				Headland Properties Associates	CA	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Public Traded (U.S. or International)	8 Name of Parent, Subsidiaries or Affiliates	9 Domi-ciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0241	MetLife	00000	95-4146440				Headland Properties Associates	CA	NIA	Headland-Pacific Palisades, LLC	Ownership	1.000	MetLife, Inc.	
0241	MetLife	00000	43-6026902				White Oak Royalty Company	OK	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	30-0777814				Marketplace Residences, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	26-2853672				MLIC Asset Holdings LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Properties Ventures, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Citypoint Holdings II Limited (UK)	GBR	NIA	MetLife Properties Ventures, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	91626	04-2708937		1030011		New England Life Insurance Company	MA	IA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	22-2375428				Transmountain Land & Livestock Company	MT	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	34-1650967				Hyatt Legal Plans, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	34-1631590				Hyatt Legal Plans of Florida, Inc.	FL	NIA	Hyatt Legal Plans, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	27-0226554				MLIC Asset Holdings II LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	30-0756430				El Conquistador MAH II LLC	DE	NIA	MLIC Asset Holdings II LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	80-0868980				Mansell Office LLC	DE	NIA	MLIC Asset Holdings II LLC	Ownership	73.028	MetLife, Inc.	
0241	MetLife	00000	80-0868980				Mansell Office LLC	DE	NIA	MLIC CB Holdings LLC	Ownership	26.972	MetLife, Inc.	
0241	MetLife	00000	80-0869135				Mansell Retail LLC	DE	NIA	MLIC Asset Holdings II LLC	Ownership	73.028	MetLife, Inc.	
0241	MetLife	00000	80-0869135				Mansell Retail LLC	DE	NIA	MLIC CB Holdings LLC	Ownership	26.972	MetLife, Inc.	
0241	MetLife	00000					MetLife RC SF Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	20-3221642				MetLife Mall Ventures Limited Partnership	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.000	MetLife, Inc.	
0241	MetLife	00000	20-3221642				MetLife Mall Ventures Limited Partnership	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	1.000	MetLife, Inc.	
0241	MetLife	00000	20-8868348				Ashton Judiciary Square, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	20-8349277				Sandpiper Cove Associates, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	90.590	MetLife, Inc.	
0241	MetLife	00000	20-8349277				Sandpiper Cove Associates, LLC	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	9.410	MetLife, Inc.	
0241	MetLife	00000	20-3305615				1900 McKinney Properties, LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.900	MetLife, Inc.	
0241	MetLife	00000	20-3305615				1900 McKinney Properties, LP	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	0.100	MetLife, Inc.	
0241	MetLife	00000	13-4047186				MetLife Tower Resources Group, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	75-2085469				Para-Met Plaza Associates	FL	NIA	Metropolitan Life Insurance Company	Ownership	75.000	MetLife, Inc.	
0241	MetLife	00000	75-2085469				Para-Met Plaza Associates	FL	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	25.000	MetLife, Inc.	
0241	MetLife	00000					Housing Fund Manager, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	26-0405155				MTC Fund I, LLC	DE	NIA	Housing Fund Manager, LLC	Management		MetLife, Inc.	
0241	MetLife	00000					MTC Fund II, LLC	DE	NIA	Housing Fund Manager, LLC	Management		MetLife, Inc.	
0241	MetLife	00000	14-2013939				MTC Fund III, LLC	DE	NIA	Housing Fund Manager, LLC	Management		MetLife, Inc.	
0241	MetLife	00000	13-4078322				334 Madison Euro Investments, Inc.	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4254454			St. James Fleet Investments Two Limited	CYM	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4254472			Park Twenty Three Investments Company (UK)	GBR	NIA	St. James Fleet Investments Two Limited	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4254481			Convent Station Euro Investments Four Company (UK)	GBR	NIA	Park Twenty Three Investments Company	Ownership	100.000	MetLife, Inc.	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Public Traded (U.S. or International)	8 Name of Parent, Subsidiaries or Affiliates	9 Domi-ciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0241	MetLife	00000		4254520			OMI MLIC Investments Limited	CYM	NIA	Convent Station Euro Investments Four Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	63665	43-0285930		728240		General American Life Insurance Company	MO	IA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	45-2420223				GALIC Holdings LLC	DE	NIA	General American Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-3608641				ML Swan Mezz, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-3589015				ML Swan GP, LLC	DE	NIA	ML Swan Mezz, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-3616798				ML Dolphin Mezz, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-3593573				ML Dolphin GP, LLC	DE	NIA	ML Dolphin Mezz, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Haskell East Village, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-3426206				MetLife Cabo Hilton Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	54.129	MetLife, Inc.	
0241	MetLife	00000	46-3426206				MetLife Cabo Hilton Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	16.900	MetLife, Inc.	
0241	MetLife	00000	46-3426206				MetLife Cabo Hilton Member, LLC	DE	DS	MetLife Insurance Company USA	Ownership	29.000	MetLife, Inc.	
0241	MetLife	00000	46-0803970				MetLife CC Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	63.415	MetLife, Inc.	
0241	MetLife	00000	46-0803970				MetLife CC Member, LLC	DE	DS	MetLife Insurance Company USA	Ownership	32.000	MetLife, Inc.	
0241	MetLife	00000	46-0803970				MetLife CC Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	4.878	MetLife, Inc.	
0241	MetLife	00000	13-5581829				MetLife SP Holdings, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	80-0821598				Oconee Hotel Company, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	80-0823015				Oconee Land Company, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	80-0823413				Oconee Land Development Company, LLC	DE	NIA	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	90-0853553				Oconee Golf Company, LLC	DE	NIA	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	37-1694299				Oconee Marina Company, LLC	DE	NIA	Oconee Land Company, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					1201 TAB Manager, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife 1201 TAB Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	96.900	MetLife, Inc.	
0241	MetLife	00000					MetLife 1201 TAB Member, LLC	DE	NIA	Metropolitan Property and Casualty Insurance Company	Ownership	3.100	MetLife, Inc.	
0241	MetLife	00000					MetLife LHH Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	69.230	MetLife, Inc.	
0241	MetLife	00000					MetLife LHH Member, LLC	DE	DS	MetLife Insurance Company USA	Ownership	19.780	MetLife, Inc.	
0241	MetLife	00000					MetLife LHH Member, LLC	DE	NIA	New England Life Insurance Company	Ownership	10.990	MetLife, Inc.	
0241	MetLife	00000					Ashton Southend GP, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	20-4417883				Tremont Partners, LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.900	MetLife, Inc.	
0241	MetLife	00000	20-4417883				Tremont Partners, LP	DE	NIA	Ashton Southend GP, LLC	Ownership	0.100	MetLife, Inc.	
0241	MetLife	00000	20-1035937				Riverway Residential, LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.900	MetLife, Inc.	
0241	MetLife	00000	20-1035937				Riverway Residential, LP	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	0.100	MetLife, Inc.	
0241	MetLife	00000	20-4628126				10420 McKinley Partners, LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	99.900	MetLife, Inc.	
0241	MetLife	00000	20-4628126				10420 McKinley Partners, LP	DE	NIA	Metropolitan Tower Realty Company, Inc.	Ownership	0.100	MetLife, Inc.	
0241	MetLife	00000	20-8355996				Ardrey Kell Townhomes, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Public Traded (U.S. or International)	8 Name of Parent, Subsidiaries or Affiliates	9 Domi-ciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0241	MetLife	00000	26-1762232				Boulevard Residential, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	26-0285750				465 N. Park Drive, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-4158087				MetLife 555 12th Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	69.400	MetLife, Inc.	
0241	MetLife	00000	46-4158087				MetLife 555 12th Member, LLC	DE	DS	MetLife Insurance Company USA	Ownership	25.000	MetLife, Inc.	
0241	MetLife	00000	46-4158087				MetLife 555 12th Member, LLC	DE	NIA	General American Life Insurance Company	Ownership	5.400	MetLife, Inc.	
0241	MetLife	00000	47-2085444				ML-AI MetLife Member 2, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	82.000	MetLife, Inc.	
0241	MetLife	00000	47-2085444				ML-AI MetLife Member 2, LLC	DE	DS	MetLife Insurance Company USA	Ownership	18.000	MetLife, Inc.	
0241	MetLife	00000	81-0770888				MetLife Treat Towers Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-4133357				ML Bridgeside Apartments, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Camino Ramon Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	78.400	MetLife, Inc.	
0241	MetLife	00000					MetLife Camino Ramon Member, LLC	DE	DS	MetLife Insurance Company USA	Ownership	21.600	MetLife, Inc.	
0241	MetLife	00000	46-4255167				ML Terraces, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife CB W/A, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	47-1970965				ML New River Village III, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife 1007 Stewart, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Chestnut Flats Wind, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife 425 MKT Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-4229772				MetLife THR Investor, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	85.000	MetLife, Inc.	
0241	MetLife	00000	46-4229772				MetLife THR Investor, LLC	DE	DS	MetLife Insurance Company USA	Ownership	15.000	MetLife, Inc.	
0241	MetLife	00000					MetLife OFC Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	47-1256270				MetLife OBS Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife FM Hotel Member, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					LHCW Holdings (U.S.) LLC	DE	NIA	MetLife FM Hotel Member, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					LHC Holdings (U.S.) LLC	DE	NIA	LHCW Holdings (U.S.) LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					LHCW Hotel Holding (U.S.) LLC	DE	NIA	LHC Holdings (U.S.) LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					LHCW Hotel Holding (2002) LLC	DE	NIA	LHCW Hotel Holding (U.S.) LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					LHCW Hotel Operating Company (2002) LLC	DE	NIA	LHCW Hotel Holding (U.S.) LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-4584166				ML Southmore, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	75.120	MetLife, Inc.	
0241	MetLife	00000	46-4584166				ML Southmore, LLC	DE	DS	MetLife Insurance Company USA	Ownership	24.880	MetLife, Inc.	
0241	MetLife	00000					MetLife HCMJV 1 GP, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					ML-AI MetLife Member 1, LLC	DE	NIA	Metropolitan Life Insurance Company	Ownership	83.675	MetLife, Inc.	
0241	MetLife	00000					ML-AI MetLife Member 1, LLC	DE	DS	MetLife Insurance Company USA	Ownership	11.524	MetLife, Inc.	
0241	MetLife	00000					ML-AI MetLife Member 1, LLC	DE	NIA	Metropolitan Property and Casualty Insurance Company	Ownership	4.801	MetLife, Inc.	
0241	MetLife	00000	13-3759652	3166279			MetLife International Holdings, LLC	DE	NIA	MetLife Global Holding Company II GmbH (Swiss II)	Ownership	100.000	MetLife, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0241	MetLife	00000	13-3953333	3166372			Natiloportem Holdings, LLC	DE	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		3166402			Excelencia Operativa y Tecnologica, S.A. de C.V. (Mexico)	MEX	NIA	Natiloportem Holdings, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		3373705			MLA Comercial, S.A. de C.V. (Mexico)	MEX	NIA	Excelencia Operativa y Tecnologica, S.A. de C.V.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		3373714			MLA Servicios S.A. de C.V. (Mexico)	MEX	NIA	Excelencia Operativa y Tecnologica, S.A. de C.V.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4240907			MM Global Operations Support Center, S.A. de C.V.	MEX	NIA	MetLife Global Holding Company II GmbH (Swiss II)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4240907			MM Global Operations Support Center, S.A. de C.V.	MEX	NIA	MetLife Global Holding Company I GmbH (Swiss II)	Ownership		MetLife, Inc.	
0241	MetLife	00000		4254995			Fundacion MetLife Mexico, A.C.	MEX	NIA	MM Global Operations Support Center, S.A. de C.V., S.A. de C.V.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		3166318			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA	IA	MetLife International Holdings, LLC	Ownership	66.662	MetLife, Inc.	
0241	MetLife	00000		3166318			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA	IA	MetLife Worldwide Holdings, LLC	Ownership	33.337	MetLife, Inc.	
0241	MetLife	00000		3166318			Metropolitan Life Seguros e Previdencia Privada S.A. (Brazil)	BRA	IA	Natiloportem Holdings, LLC	Ownership	0.001	MetLife, Inc.	
0241	MetLife	00000		4191616			MetLife Ireland Holdings One Limited	IRL	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4189846			MetLife Global Holdings Corporation S.A. de C.V. (Mexico)	MEX	NIA	MetLife Ireland Holdings One Limited	Ownership	98.900	MetLife, Inc.	
0241	MetLife	00000		4189846			MetLife Global Holdings Corporation S.A. de C.V. (Mexico)	MEX	NIA	MetLife International Limited, LLC	Ownership	1.100	MetLife, Inc.	
0241	MetLife	00000	13-3047691				Metropolitan Global Management, LLC	IRL	NIA	MetLife Global Holdings Corporation S.A. de C.V.	Ownership	99.700	MetLife, Inc.	
0241	MetLife	00000	13-3047691				Metropolitan Global Management, LLC	IRL	NIA	MetLife International Holdings, LLC	Ownership	0.300	MetLife, Inc.	
0241	MetLife	00000	AA-2730030	3165740			MetLife Mexico S.A.	MEX	IA	Metropolitan Global Management , LLC	Ownership	99.050	MetLife, Inc.	
0241	MetLife	00000	AA-2730030	3165740			MetLife Mexico S.A.	MEX	IA	MetLife International Holdings, LLC	Ownership	0.950	MetLife, Inc.	
0241	MetLife	00000		4255291			MetLife Afore, S.A. de C.V. (Mexico)	MEX	IA	MetLife Mexico S.A.	Ownership	99.990	MetLife, Inc.	
0241	MetLife	00000		4255291			MetLife Afore, S.A. de C.V. (Mexico)	MEX	IA	MetLife Pensiones S.A.	Ownership	0.010	MetLife, Inc.	
0241	MetLife	00000		4241061			ML Capacitacion Comercial S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4255303			MetA SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Afore, S.A. de C.V.	Ownership	99.990	MetLife, Inc.	
0241	MetLife	00000		4255303			MetA SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0241	MetLife	00000		4255415			Met1 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Afore, S.A. de C.V.	Ownership	99.990	MetLife, Inc.	
0241	MetLife	00000		4255415			Met1 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	
0241	MetLife	00000		4255844			Met2 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Afore, S.A. de C.V.	Ownership	99.990	MetLife, Inc.	
0241	MetLife	00000		4255844			Met2 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	
0241	MetLife	00000		4255394			Met3 SIEFORE Basica, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Afore, S.A. de C.V.	Ownership	99.990	MetLife, Inc.	
0241	MetLife	00000		4255394			Met3 SIEFORE Basica, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	
0241	MetLife	00000		4255385			Met4 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Afore, S.A. de C.V.	Ownership	99.990	MetLife, Inc.	
0241	MetLife	00000		4255385			Met4 SIEFORE, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	
0241	MetLife	00000		4255376			Met0 SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX	NIA	MetLife Afore, S.A. de C.V.	Ownership	99.990	MetLife, Inc.	
0241	MetLife	00000		4255376			Met0 SIEFORE Adicional, S.A. de C.V. (Mexico)	MEX	IA	MetLife Mexico S.A.	Ownership	0.010	MetLife, Inc.	
0241	MetLife	00000		3165795			MetLife Pensiones Mexico S.A.	MEX	DS	MetLife Global Management, LLC	Ownership	97.513	MetLife, Inc.	
0241	MetLife	00000		3165795			MetLife Pensiones Mexico S.A.	MEX	IA	MetLife International Holdings, LLC	Ownership	2.488	MetLife, Inc.	
0241	MetLife	00000		3267390			MetLife Mexico Servicios S.A. de C.V.	MEX	NIA	MetLife Global Management, LLC	Ownership	98.000	MetLife, Inc.	
0241	MetLife	00000		3267390			MetLife Mexico Servicios S.A. de C.V.	MEX	NIA	MetLife International Holdings, LLC	Ownership	0.020	MetLife, Inc.	
0241	MetLife	00000	AA-5420018	3166288			MetLife Insurance Company of Korea Limited	KOR	IA	MetLife Mexico S.A.	Ownership	14.640	MetLife, Inc.	
0241	MetLife	00000	AA-5420018	3166288			MetLife Insurance Company of Korea Limited	KOR	IA	Metropolitan Global Management , LLC	Ownership	85.360	MetLife, Inc.	
0241	MetLife	00000		4200880			MetLife Ireland Treasury Limited	IRL	NIA	MetLife Global Holdings Corporation S.A. de C.V.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	AA-1930041	1173714			MetLife Insurance Limited (Australia)	AUS	IA	MetLife Ireland Treasury Limited	Ownership	91.165	MetLife, Inc.	
0241	MetLife	00000	AA-1930041	1173714			MetLife Insurance Limited (Australia)	AUS	IA	MetLife Global Holdings Corporation S.A. de C.V.	Ownership	8.835	MetLife, Inc.	
0241	MetLife	00000					The Direct Call Center PTY Limited (Australia)	AUS	NIA	MetLife Insurance Limited (Australia)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4239358			MetLife Investments PTY Limited (Australia)	AUS	NIA	MetLife Insurance Limited (Australia)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4239367			MetLife Insurance and Investment Trust (Australia)	AUS	NIA	MetLife Investments PTY Limited	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		1173732			MetLife General Insurance Limited (Australia)	AUS	IA	MetLife Ireland Treasury Limited	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife International Limited, LLC (DE)	DE	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					AmMetLife Insurance Berhad	MYS	IA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc.	
0241	MetLife	00000					MAXIS GBN S.A.S.	FRA	NIA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domi-ciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0241	MetLife	00000	AA-5480033				AmMetLife Takaful Berhad	MYS	IA	MetLife International Holdings, LLC	Ownership	50.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Asia Limited (Hong Kong)	HKG	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		3166309			Metropolitan Life Insurance Company of Hong Kong Limited	HKG	IA	MetLife International Holdings, LLC	Ownership	99.999	MetLife, Inc.	
0241	MetLife	00000		3166309			Metropolitan Life Insurance Company of Hong Kong Limited	HKG	IA	Natiloportem Holdings, LLC	Ownership	0.001	MetLife, Inc.	
0241	MetLife	00000		4195913			MetLife Planos Odontologicos Ltda. (Brazil)	BRA	IA	MetLife International Holdings, LLC	Ownership	99.999	MetLife, Inc.	
0241	MetLife	00000		4195913			MetLife Planos Odontologicos Ltda. (Brazil)	BRA	IA	Natiloportem Holdings, LLC	Ownership	0.001	MetLife, Inc.	
0241	MetLife	00000	20-5894439	3373639			MetLife Global, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4189837			Inversiones MetLife Holdco Dos Limitada (Chile)	CHL	NIA	MetLife International Holdings, LLC	Ownership	0.001	MetLife, Inc.	
0241	MetLife	00000		4189837			Inversiones MetLife Holdco Dos Limitada (Chile)	CHL	NIA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	
0241	MetLife	00000		4189837			Inversiones MetLife Holdco Dos Limitada (Chile)	CHL	NIA	MetLife, Inc.	Ownership	99.999	MetLife, Inc.	
0241	MetLife	00000	AA-2130012	1641857			MetLife Seguros S.A. (Argentina)	ARG	IA	MetLife International Holdings, LLC	Ownership	95.524	MetLife, Inc.	
0241	MetLife	00000	AA-2130012	1641857			MetLife Seguros S.A. (Argentina)	ARG	IA	Natiloportem Holdings, LLC	Ownership	2.675	MetLife, Inc.	
0241	MetLife	00000	AA-2130012	4251145			MetLife Seguros S.A. (Argentina)	ARG	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	1.801	MetLife, Inc.	
0241	MetLife	00000		2327738			Compania Inversora MetLife S.A. (Argentina)	ARG	NIA	MetLife International Holdings, LLC	Ownership	95.460	MetLife, Inc.	
0241	MetLife	00000		2327738			Compania Inversora MetLife S.A. (Argentina)	ARG	NIA	Natiloportem Holdings, LLC	Ownership	4.540	MetLife, Inc.	
0241	MetLife	00000		4247296			MetLife Servicios S.A. (Argentina)	ARG	NIA	Compania Inversora MetLife S.A.	Ownership	18.870	MetLife, Inc.	
0241	MetLife	00000		4247296			MetLife Servicios S.A. (Argentina)	ARG	NIA	MetLife Seguros S.A.	Ownership	79.880	MetLife, Inc.	
0241	MetLife	00000		4247296			MetLife Servicios S.A. (Argentina)	ARG	NIA	Natiloportem Holdings, LLC	Ownership	0.990	MetLife, Inc.	
0241	MetLife	00000		4247296			MetLife Servicios S.A. (Argentina)	ARG	NIA	MetLife Seguros de Retiro S.A.	Ownership	0.260	MetLife, Inc.	
0241	MetLife	00000	06-1597037	2985727			MetLife Worldwide Holdings, LLC	DE	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	AA-5324104	3144558			MetLife Limited (Hong Kong)	HKG	IA	MetLife Worldwide Holdings, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					BIDV MetLife Life Insurance Limited Liability Company	VNM	IA	MetLife Limited (Hong Kong)	Ownership	60.000	MetLife, Inc.	
0241	MetLife	00000		2704610			Best Market S.A. (Argentina)	ARG	NIA	MetLife International Holdings, LLC	Ownership	95.000	MetLife, Inc.	
0241	MetLife	00000		2704610			Best Market S.A. (Argentina)	ARG	NIA	Natiloportem Holdings, LLC	Ownership	5.000	MetLife, Inc.	
0241	MetLife	00000	AA-5344102	3166411			PNB MetLife India Insurance Company Limited	IND	IA	MetLife International Holdings, LLC	Ownership	26.000	MetLife, Inc.	
0241	MetLife	00000	AA-2130046	1388303			MetLife Seguros de Retiro S.A. (Argentina)	ARG	IA	MetLife International Holdings, LLC	Ownership	96.890	MetLife, Inc.	
0241	MetLife	00000	AA-2130046	1388303			MetLife Seguros de Retiro S.A. (Argentina)	ARG	IA	Natiloportem Holdings, LLC	Ownership	3.110	MetLife, Inc.	

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0241	MetLife	00000	AA-2130046	4321758			MetLife Seguros de Retiro S.A. (Argentina)	ARG	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership		MetLife, Inc.	
0241	MetLife	00000		3373648			MetLife Administradora de Fundos Multipatrocinados Ltda. (Brazil)	BRA	NIA	MetLife International Holdings, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		3373648			MetLife Administradora de Fundos Multipatrocinados Ltda. (Brazil)	BRA	NIA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	
0241	MetLife	26298	13-2725441	3219728			Metropolitan Property and Casualty Insurance Company	RI	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	39950	22-2342710				Metropolitan General Insurance Company	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	40169	05-0393243				Metropolitan Casualty Insurance Company	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	25321	23-1903575				Metropolitan Direct Property and Casualty Insurance Company	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	22926	36-1022580				Economy Fire & Casualty Company	IL	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	38067	36-3027848				Economy Preferred Insurance Company	IL	IA	Economy Fire & Casualty Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	40649	36-3105737				Economy Premier Assurance Company	IL	IA	Economy Fire & Casualty Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	95-3003951				MetLife Auto & Home Insurance Agency, Inc.	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	34339	13-2915260				Metropolitan Group Property and Casualty Insurance Company	RI	IA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	05-0476998				Metropolitan Lloyds, Inc.	TX	NIA	Metropolitan Property and Casualty Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	13938	75-2483187				Metropolitan Lloyds Insurance Company of Texas	TX	IA	Metropolitan Lloyds, Inc.	Attorney-in-fact		MetLife, Inc.	
0241	MetLife	87726	06-0566090	1546103	733076		MetLife Insurance Company USA	DE	RE	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	47-4161401				ML 1065 Hotel, LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Renewables Holding, LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Greater Sandhill I, LLC	DE	DS	MetLife Renewables Holding, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	01-0893117				Metropolitan Connecticut Properties Ventures, LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	06-1576470				One Financial Place Corporation	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Sino-US United MetLife Insurance Co. Ltd.	CHN	DS	MetLife Insurance Company USA	Ownership	27.800	MetLife, Inc.	
0241	MetLife	00000					Sino-US United MetLife Insurance Co. Ltd.	CHN	IA	Metropolitan Life Insurance Company	Ownership	22.200	MetLife, Inc.	
0241	MetLife	00000					MetLife Greenstone Southeast Ventures, LLC	DE	DS	MetLife Insurance Company USA	Ownership	95.000	MetLife, Inc.	

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0241	MetLife	00000					MetLife Greenstone Southeast Ventures, LLC	DE	DS	Metropolitan Connecticut Properties Ventures, LLC	Ownership	5.000	MetLife, Inc.	
0241	MetLife	00000					MLGP Lakeside, LLC	DE	DS	MetLife Greenstone Southeast Ventures, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Euro TI Investments LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-3156033		0000937869		MetLife USA Assignment Company	CT	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	26-0224429				Daniel/MetLife Midtown Limited Liability Company	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	26-0301826				1075 Peachtree, LLC	DE	DS	Daniel/MetLife Midtown Limited Liability Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	27-0227067				TLA Holdings II LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	27-1320082				TLA Holdings III LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					TIC European Real Estate LP, LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	20-4607161				MetLife European Holdings, LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	74-3261395				TLA Holdings LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	51-0099394				The Prospect Company	DE	DS	TLA Holdings LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					TRAL & Co.	CT	DS	MetLife Insurance Company USA	Partnership		MetLife, Inc.	
0241	MetLife	00000					Euro TL Investments LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Corrigan TLP LLC	DE	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	13-4153151				MetLife Canadian Property Ventures LLC	NY	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Property Ventures Canada ULC	CAN	DS	MetLife Insurance Company USA	Ownership	100.000	MetLife, Inc.	
0241	MetLife	97136	13-3114906	3219773			Metropolitan Tower Life Insurance Company.	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					EntreCap Real Estate II, LLC	DE	NIA	Metropolitan Tower Life Insurance Company.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					PREFCO Dix-Huit LLC	CT	NIA	EntreCap Real Estate II, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					PREFCO X Holdings LLC	CT	NIA	EntreCap Real Estate II, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					PREFCO Ten Limited Partnership	CT	NIA	EntreCap Real Estate II, LLC	Ownership	99.900	MetLife, Inc.	
0241	MetLife	00000					PREFCO Ten Limited Partnership	CT	NIA	PREFCO X Holdings LLC	Ownership	0.100	MetLife, Inc.	
0241	MetLife	00000					PREFCO Vingt LLC	CT	NIA	EntreCap Real Estate II, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					PREFCO Twenty Limited Partnership	CT	NIA	EntreCap Real Estate II, LLC	Ownership	99.000	MetLife, Inc.	
0241	MetLife	00000					PREFCO Twenty Limited Partnership	CT	NIA	PREFCO Vingt LLC	Ownership	1.000	MetLife, Inc.	
0241	MetLife	00000					Plaza Drive Properties, LLC	DE	NIA	Metropolitan Tower Life Insurance Company.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MTL Leasing, LLC	DE	NIA	Metropolitan Tower Life Insurance Company.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					PREFCO IX Realty LLC	CT	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					PREFCO XIV Holdings LLC	CT	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					PREFCO Fourteen Limited Partnership	CT	NIA	MTL Leasing, LLC	Ownership	99.900	MetLife, Inc.	
0241	MetLife	00000					PREFCO Fourteen Limited Partnership	CT	NIA	PREFCO XIV Holdings LLC	Ownership	0.100	MetLife, Inc.	
0241	MetLife	00000					1320 Venture LLC	DE	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	

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0241	MetLife	00000	13-3114906				1320 GP LLC	DE	NIA	MTL Leasing, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	38-3846857				1320 Owner LP	DE	NIA	1320 Venture LLC	Ownership	99.900	MetLife, Inc.	
0241	MetLife	00000	38-3846857				1320 Owner LP	DE	NIA	1320 GP LLC	Ownership	0.100	MetLife, Inc.	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	MetLife, Inc.	Ownership	72.350	MetLife, Inc.	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	2.767	MetLife, Inc.	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	
0241	MetLife	00000		3077272			MetLife Chile Inversiones Limitada	CHL	NIA	American Life Insurance Company	Ownership	24.882	MetLife, Inc.	
0241	MetLife	00000	AA-2280000	3179774			MetLife Chile Seguros de Vida S.A.	CHL	IA	MetLife Chile Inversiones Limitada	Ownership	99.997	MetLife, Inc.	
0241	MetLife	00000	AA-2280000	3179774			MetLife Chile Seguros de Vida S.A.	CHL	IA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	0.003	MetLife, Inc.	
0241	MetLife	00000					Inversiones MetLife Holdco Tres Limitada (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	99.900	MetLife, Inc.	
0241	MetLife	00000					Inversiones MetLife Holdco Tres Limitada (Chile)	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	0.100	MetLife, Inc.	
0241	MetLife	00000					AFP Provida S.A. (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	10.922	MetLife, Inc.	
0241	MetLife	00000					AFP Provida S.A. (Chile)	CHL	NIA	Inversiones MetLife Holdco Tres Limitada	Ownership	42.382	MetLife, Inc.	
0241	MetLife	00000					AFP Provida S.A. (Chile)	CHL	NIA	Inversiones MetLife Holdco Dos Limitada	Ownership	42.382	MetLife, Inc.	
0241	MetLife	00000		4255282			MetLife Chile Administradora de Mutuos Hipotecarios S.A.	CHL	NIA	MetLife Chile Seguros de Vida S.A.	Ownership	99.900	MetLife, Inc.	
0241	MetLife	00000		4255282			MetLife Chile Administradora de Mutuos Hipotecarios S.A.	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	0.100	MetLife, Inc.	
0241	MetLife	00000		4255086			Legal Chile S.A. (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	51.000	MetLife, Inc.	
0241	MetLife	00000		4255095			Legagroup S.A. (Chile)	CHL	NIA	Legal Chile S.A. (Chile)	Ownership	99.000	MetLife, Inc.	
0241	MetLife	00000					Provida Internacional S.A. (Chile)	CHL	NIA	AFP Provida S.A.	Ownership	99.990	MetLife, Inc.	
0241	MetLife	00000					Provida Internacional S.A. (Chile)	CHL	NIA	MetLife Chile Inversiones Limitada	Ownership	0.010	MetLife, Inc.	
0241	MetLife	00000					AFP Genesis Administradora de Fondos y Fidecomisos S.A. (Ecuador)	ECU	NIA	Provida Internacional S.A.	Ownership	99.900	MetLife, Inc.	
0241	MetLife	00000					AFP Genesis Administradora de Fondos y Fidecomisos S.A. (Ecuador)	ECU	NIA	AFP Provida S.A.	Ownership	0.100	MetLife, Inc.	
0241	MetLife	00000					MetLife Chile Seguros Generales S.A. (Chile)	CHL	IA	MetLife Chile Inversiones Limitada	Ownership	99.980	MetLife, Inc.	
0241	MetLife	00000					MetLife Chile Seguros Generales S.A. (Chile)	CHL	IA	Inversiones MetLife Holdco Dos Limitada	Ownership	0.020	MetLife, Inc.	
0241	MetLife	00000	52-1528581	3921834	0000727303		SafeGuard Health Enterprises, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	95747	93-0864866		6324		SafeGuard Health Plans, Inc. (NV)	NV	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	14170	33-0733552		6324		MetLife Health Plans, Inc.	NJ	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	95-2879515		6324		SafeGuard Health Plans, Inc. (CA)	CA	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	

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0241	MetLife	79014	33-0515751		6324		SafeHealth Life Insurance Company	CA	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	52009	65-0073323		6324		SafeGuard Health Plans, Inc. (FL)	FL	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	95051	75-2046497		6324		SafeGuard Health Plans, Inc. (TX)	TX	NIA	SafeGuard Health Enterprises, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	98-1099650				MetLife Global Benefits, Ltd.	CYM	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	36-3665871	3165900			Cova Life Management Company	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		3817825			MetLife Services and Solutions, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		3818523			MetLife Solutions Pte. Ltd.	SGP	NIA	MetLife Services and Solutions, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	98-0613376	3818550			MetLife Global Operations Support Center Private Limited	IND	NIA	MetLife Solutions Pte. Ltd.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	98-0613376	3818550			MetLife Global Operations Support Center Private Limited	IND	NIA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	
0241	MetLife	00000		3818541			MetLife Services East Private Limited	IND	NIA	MetLife Solutions Pte. Ltd.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	22-3805708	3302488			Newbury Insurance Company, Limited	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	60992	13-3690700	3302479	1167609		First MetLife Investors Insurance Company	NY	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	13-3175978	3219700	1422771		MetLife Securities, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	13-3179826	3219782			Enterprise General Insurance Agency, Inc.	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	12232	20-1452630	3320080			MetLife Reinsurance Company of South Carolina	SC	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	13626	20-5819518	3921870			MetLife Reinsurance Company of Charleston	SC	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	14911	36-4741040				MetLife Reinsurance Company of Delaware	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	26-6122204	4254959			MetLife Capital Trust IV	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	26-6288172	3921843			MetLife Capital Trust X	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	27-0858844	4278786			MetLife Home Loans LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	75-2417735	2602211			Federal Flood Certification LLC	TX	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	55-0790010	3165807			MetLife Group, Inc.	NY	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4242086			MetLife Standby I, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4242321			MetLife Exchange Trust I	DE	NIA	MetLife Standby I, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		3576355			MetLife Investment Advisors, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Core Property Fund GP, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	80-0946518				MetLife Core Property Fund, LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	20.060	MetLife, Inc.	
0241	MetLife	00000	80-0946518				MetLife Core Property Fund, LP	DE	NIA	Metropolitan Life Insurance Company (on behalf of Sep Acct 746)	Ownership	3.240	MetLife, Inc.	
0241	MetLife	00000	80-0946518				MetLife Core Property Fund, LP	DE	DS	Metropolitan Life Insurance Company of Korea Limited	Ownership	2.910	MetLife, Inc.	
0241	MetLife	00000	80-0946518				MetLife Core Property Fund, LP	DE	NIA	General American Life Insurance Company	Ownership	0.070	MetLife, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domi-ciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0241	MetLife	00000	80-0946518				MetLife Core Property Fund, LP	DE	NIA	MetLife Insurance Company USA	Ownership	0.140	MetLife, Inc.	
0241	MetLife	00000	80-0947139				MetLife Core Property REIT, LLC	DE	NIA	MetLife Core Property Fund, LP	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-3934926				MetLife Core Property Holdings, LLC	DE	NIA	MetLife Core Property REIT, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MCP Property Management LLC (DE)	DE	NIA	MetLife Core Property Holdings, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	13-4075851				MetLife Commercial Mortgage Income Fund GP, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	47-2630137				MetLife Commercial Mortgage Income Fund LP	DE	NIA	Metropolitan Life Insurance Company	Ownership	28.870	MetLife, Inc.	
0241	MetLife	00000	47-2630137				MetLife Commercial Mortgage Income Fund LP	DE	DS	MetLife Insurance Company USA	Ownership	9.620	MetLife, Inc.	
0241	MetLife	00000	47-2630137				MetLife Commercial Mortgage Income Fund LP	DE	NIA	MetLife Insurance Company of Korea, Limited	Ownership	5.710	MetLife, Inc.	
0241	MetLife	00000	47-2630137				MetLife Commercial Mortgage Income Fund LP	DE	NIA	MetLife Limited	Ownership	3.640	MetLife, Inc.	
0241	MetLife	00000	47-2630137				MetLife Commercial Mortgage Income Fund LP	DE	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.770	MetLife, Inc.	
0241	MetLife	00000	47-2688528				MetLife Commercial Mortgage REIT, LLC	DE	NIA	MetLife Commercial Mortgage Income Fund, LP	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	47-2703778				MetLife Commercial MortgageOriginator, LLC	DE	NIA	MetLife Commercial Mortgage REIT, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	47-5495603				MCMIF Holdco I, LLC	DE	NIA	MetLife Commercial MortgageOriginator, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife International PE Fund I, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	92.593	MetLife, Inc.	
0241	MetLife	00000					MetLife International PE Fund I, LP	CYM	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.576	MetLife, Inc.	
0241	MetLife	00000					MetLife International PE Fund I, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.716	MetLife, Inc.	
0241	MetLife	00000					MetLife International PE Fund I, LP	CYM	NIA	MetLife Mexico S.A.	Ownership	4.115	MetLife, Inc.	
0241	MetLife	00000					MetLife Alternatives GP, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	88.220	MetLife, Inc.	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Insurance Company of Korea Limited	Ownership	9.470	MetLife, Inc.	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.290	MetLife, Inc.	
0241	MetLife	00000	98-1150291				MetLife International HF Partners, LP	CYM	NIA	MetLife Alternatives GP, LLC	Ownership	0.020	MetLife, Inc.	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	94.540	MetLife, Inc.	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.770	MetLife, Inc.	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	MetLife Mexico S.A.	Ownership	2.100	MetLife, Inc.	
0241	MetLife	00000	98-1162663				MetLife International PE Fund II, LP	CYM	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.590	MetLife, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0241	MetLife	00000	98-1226825				MetLife International PE Fund III, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	88.930	MetLife, Inc.	
0241	MetLife	00000	98-1226825				MetLife International PE Fund III, LP	CYM	NIA	MetLife Insurance Company of Korea Limited	Ownership	7.910	MetLife, Inc.	
0241	MetLife	00000	98-1226825				MetLife International PE Fund III, LP	CYM	NIA	Metropolitan Life Insurance Company of Hong Kong Limited	Ownership	0.550	MetLife, Inc.	
0241	MetLife	00000	98-1226825				MetLife International PE Fund III, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	2.610	MetLife, Inc.	
0241	MetLife	00000					MetLife International PE Fund IV, LP	CYM	NIA	MetLife Insurance K.K. (Japan)	Ownership	94.700	MetLife, Inc.	
0241	MetLife	00000					MetLife International PE Fund IV, LP	CYM	NIA	MetLife Insurance Company of Korea Limited	Ownership	3.790	MetLife, Inc.	
0241	MetLife	00000					MetLife International PE Fund IV, LP	CYM	NIA	MetLife Limited (Hong Kong)	Ownership	1.510	MetLife, Inc.	
0241	MetLife	00000					MetLife Loan Asset Management, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	46-4140926				MIM Property Management, LLC	DE	NIA	MetLife Investment Advisors, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	13092	26-1511401	4300892			MetLife Reinsurance Company of Vermont	VT	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	62634	51-0104167	4255107			Delaware American Life Insurance Company	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	27-1206753				MetLife Consumer Services, Inc.	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	81-3094008				Gragg Services, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Insurance Brokerage, Inc.	NY	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	60690	98-0000065	4247326			American Life Insurance Company	DE	IA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	AA-1580066				MetLife Insurance K.K. (Japan)	JPN	IA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4255330			Communication One Kabushiki Kaisha (Japan)	JPN	NIA	MetLife Insurance K.K. (Japan)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4250018			MetLife, Life Insurance Company	EGY	IA	MetLife Global Holding Company I GmbH (Swiss I)	Ownership	84.125	MetLife, Inc.	
0241	MetLife	00000	AA-1860015				MetLife Emeklilik ve Hayat A.S. (Turkey)	TUR	IA	MetLife Global Holding Company II GmbH (Swiss II)	Ownership	99.980	MetLife, Inc.	
0241	MetLife	00000					MetLife Life Insurance S.A. (Greece)	GRC	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4255349			MetLife Mutual Fund Company (Greece)	GRC	NIA	MetLife Life Insurance Company S.A.	Ownership	90.000	MetLife, Inc.	
0241	MetLife	00000		4304032			International Investment Holding Company Limited (Russia)	RUS	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					UBB-MetLife Zhivotozastrahovatelno Drujestvo AD (Bulgaria)	BGR	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	40.000	MetLife, Inc.	
0241	MetLife	00000					MetLife American International Group and Arab National Bank Cooperative Insurance Company	SAU	IA	American Life Insurance Company	Ownership	30.000	MetLife, Inc.	*

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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0241	MetLife	00000					MetLife Colombia Seguros de Vida S.A. (Columbia)	COL	IA	Natiloportem Holdings, LLC	Ownership		MetLife, Inc.	
0241	MetLife	00000	13-3912049				ALICO Properties, Inc. (USA-Delaware)	DE	NIA	American Life Insurance Company	Ownership	51.000	MetLife, Inc.	
0241	MetLife	00000	13-3919049				Global Properties, Inc. (USA-Delaware)	DE	NIA	ALICO Properties, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Global Holding Company I GmbH (Swiss)	CHE	NIA	American Life Insurance Company	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Global Holding Company II GmbH (Swiss)	CHE	NIA	MetLife Global Holding I GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife EU Holding Company Limited (Ireland)	IRL	NIA	MetLife Global Holding II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	98-0552186	4249302			ALICO European Holding Limited (Ireland)	IRL	NIA	MetLife Global Holding II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	AA-1780108				MetLife Europe Limited	IRL	IA	International Technical Advisory Services Limited	Ownership		MetLife, Inc.	
0241	MetLife	00000	AA-1780108				MetLife Europe Limited	IRL	IA	American Life Insurance Company	Ownership	3.997	MetLife, Inc.	
0241	MetLife	00000	AA-1780108				MetLife Europe Limited	IRL	IA	MetLife Holding (Cyprus) Limited	Ownership		MetLife, Inc.	
0241	MetLife	00000	AA-1780108				MetLife Europe Limited	IRL	IA	MetLife EU Holding Company	Ownership	96.003	MetLife, Inc.	
0241	MetLife	00000					MetLife Services EOOD (Bulgaria)	BGR	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Pension Trustees Limited (UK)	GBR	NIA	MetLife Europe Limited	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4255367			First American-Hungarian Insurance Agency Limited (Hungary)	HUN	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4258407			MetLife Solutions S.A.S. (France)	FRA	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Asia Holding Company Pte. Ltd.	SGP	NIA	MetLife Global Holding II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Innovation Centre Pte. Ltd	SGP	NIA	MetLife Asia Holding Company Pte. Ltd.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Reinsurance Company of Bermuda Ltd.	BMU	IA	MetLife Global Holding II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Investment Management Limited (UK)	GBR	NIA	MetLife Global Holding II GmbH (Swiss)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4255246			Metropolitan Life Societate de Administrare a unui Fond de Pensii Administrat Privat S.A. (Romania)	ROU	IA	MetLife EU Holding Company Limited	Ownership	99.984	MetLife, Inc.	
0241	MetLife	00000		4255246			Metropolitan Life Societate de Administrare a unui Fond de Pensii Administrat Privat S.A. (Romania)	ROU	IA	MetLife Services Sp. z o.o	Ownership	0.016	MetLife, Inc.	
0241	MetLife	00000					Metropolitan Life Training & Consulting S.R.L. (Romania)	ROU	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	99.990	MetLife, Inc.	
0241	MetLife	00000					Metropolitan Life Training & Consulting S.R.L. (Romania)	ROU	NIA	MetLife Global Holding II GmbH (Swiss)	Ownership	0.010	MetLife, Inc.	

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0241	MetLife	00000		4249469			ZAO Master D (Russia)	RUS	NIA	ALICO European Holding Limited (Ireland)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4249991			Joint Stock Company MetLife Insurance Company (Russia)	RUS	IA	MetLife Global Holding II GmbH (Swiss)	Ownership	49.000	MetLife, Inc.	
0241	MetLife	00000		4249991			Joint Stock Company MetLife Insurance Company (Russia)	RUS	IA	ZAO Master D (Russia)	Ownership	51.000	MetLife, Inc.	
0241	MetLife	00000		4255198			MetLife Slovakia s.r.o.	SVK	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	99.956	MetLife, Inc.	
0241	MetLife	00000		4255198			MetLife Slovakia s.r.o.	SVK	NIA	International Technical and Advisory Services Limited (USA-Delaware)	Ownership	0.044	MetLife, Inc.	
0241	MetLife	00000		4255189			MetLife SK, a.s.	SVK	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Services Cyprus Ltd	CYP	IA	MetLife Holdings (Cyprus) Limited	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					Hellenic Alico Life Insurance Company Ltd. (Cyprus	CYP	IA	American Life Insurance Company (Cyprus) Limited	Ownership	27.500	MetLife, Inc.	
0241	MetLife	00000		4247335			MetLife Towarzystwo Ubezpieczen na Zycie i Reasekuracji S.A.	POL	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		4258331			Agenvita S.r.l. (Italy)	ITA	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Services, Sociedad Limitada (Spain)	ESP	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000		2981224			MetLife Insurance Limited (U.K.)	GBR	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	99.999	MetLife, Inc.	
0241	MetLife	00000					MetLife Holdings (Cyprus) Limited	CYP	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Europe Insurance Limited (Ireland)	IRL	IA	MetLife EU Holding Company Limited (Ireland)	Ownership	93.000	MetLife, Inc.	
0241	MetLife	00000					MetLife Europe Insurance Limited (Ireland)	IRL	IA	American Life Insurance Company	Ownership	7.000	MetLife, Inc.	
0241	MetLife	00000		4189864			MetLife Europe Services Limited (Ireland)	IRL	NIA	MetLife EU Holding Company Limited (Ireland)	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	95-3947585	3166064			MetLife Investors Group, LLC	DE	NIA	MetLife, Inc.	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	43-1906210	3373563	1130412		MetLife Investors Distribution Company	MO	NIA	MetLife Investors Group, LLC	Ownership	100.000	MetLife, Inc.	
0241	MetLife	00000	04-3240897	4288440	1071039		MetLife Advisers, LLC	MA	NIA	MetLife Investors Group, LLC	Ownership	100.000	MetLife, Inc.	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:

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Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Futures receivable	1,061,400		1,061,400	39,144,062
2597. Summary of remaining write-ins for Line 25	1,061,400	0	1,061,400	39,144,062

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Obligations under structured settlement agreements	37,345,324	38,232,674
2505. Derivative instruments expense payable	11,356,124	23,696,340
2506. Deferred gain on assumption reinsurance	8,637,963	17,049,346
2507. Secured borrowings of mortgage loans	0	23,873,007
2597. Summary of remaining write-ins for Line 25	57,339,411	102,851,367

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Rider benefits	14,933,831	16,163,450	31,176,211
08.305. Amortization of deferred gains	8,411,383	7,975,900	16,166,647
08.306. Miscellaneous	4,269,602	18,617	12,421,824
08.397. Summary of remaining write-ins for Line 8.3	27,614,816	24,157,967	59,764,682

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. VODA amortization expense	8,333,677	8,333,677	16,667,353
2705. Reserves transferred under reinsurance agreement	(3,880,253)	(9,270,311)	(10,572,425)
2706. Other deductions	(579,484)	0	24,612,232
2797. Summary of remaining write-ins for Line 27	3,873,940	(936,634)	30,707,160

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	37,223,097	204,868,121
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	199,000	
2.2 Additional investment made after acquisition	196,004	3,144,493
3. Current year change in encumbrances		
4. Total gain (loss) on disposals	407,926	16,193,320
5. Deduct amounts received on disposals	8,906,352	184,646,342
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other-than-temporary impairment recognized		
8. Deduct current year's depreciation	285,332	2,336,495
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	28,834,343	37,223,097
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	28,834,343	37,223,097

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	6,973,466,274	5,405,095,419
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	1,296,998,570	2,371,544,734
2.2 Additional investment made after acquisition	7,159,684	121,909,427
3. Capitalized deferred interest and other		
4. Accrual of discount	3,122,204	2,464,189
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(1,587,377)	(3,319,656)
7. Deduct amounts received on disposals	406,180,197	914,917,218
8. Deduct amortization of premium and mortgage interest points and commitment fees	1,838,398	260,488
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	(9,566,451)	(9,050,133)
10. Deduct current year's other-than-temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	7,861,574,309	6,973,466,274
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	7,861,574,309	6,973,466,274
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	7,861,574,309	6,973,466,274

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	2,988,249,603	3,520,108,899
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	39,084,909	104,381,746
2.2 Additional investment made after acquisition	150,061,279	617,435,666
3. Capitalized deferred interest and other		
4. Accrual of discount	14,875	629,207
5. Unrealized valuation increase (decrease)	25,506,499	81,829,679
6. Total gain (loss) on disposals	30,929,022	2,200,991
7. Deduct amounts received on disposals	391,876,572	1,177,589,525
8. Deduct amortization of premium and depreciation	1,993,287	4,043,272
9. Total foreign exchange change in book/adjusted carrying value	4,614,060	(42,240,601)
10. Deduct current year's other-than-temporary impairment recognized	41,569,366	114,463,187
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,803,021,022	2,988,249,603
12. Deduct total nonadmitted amounts	264,600,731	259,263,773
13. Statement value at end of current period (Line 11 minus Line 12)	2,538,420,291	2,728,985,830

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	46,754,762,327	43,808,864,125
2. Cost of bonds and stocks acquired	29,965,253,800	49,163,408,613
3. Accrual of discount	144,227,532	284,161,506
4. Unrealized valuation increase (decrease)	4,420,450	(39,342,697)
5. Total gain (loss) on disposals	8,464,686	(22,434,286)
6. Deduct consideration for bonds and stocks disposed of	22,599,296,728	46,269,134,662
7. Deduct amortization of premium	44,697,934	82,015,103
8. Total foreign exchange change in book/adjusted carrying value	(30,996,060)	(69,459,001)
9. Deduct current year's other-than-temporary impairment recognized	15,747,046	19,286,167
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	54,186,391,027	46,754,762,327
11. Deduct total nonadmitted amounts	5,983,494	3,338,879
12. Statement value at end of current period (Line 10 minus Line 11)	54,180,407,533	46,751,423,448

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	40,056,526,305	29,524,787,281	24,623,162,176	218,529,794	40,056,526,305	45,176,681,204		36,955,846,229
2. NAIC 2 (a)	9,071,580,843	1,506,073,344	395,150,770	(109,445,737)	9,071,580,843	10,073,057,680		9,301,951,792
3. NAIC 3 (a)	2,011,288,285	335,289,400	196,663,772	(172,773,246)	2,011,288,285	1,977,140,667		1,967,361,321
4. NAIC 4 (a)	556,651,918	190,528,313	57,327,288	69,440,202	556,651,918	759,293,145		607,455,770
5. NAIC 5 (a)	94,154,933	25,558,037	10,274,115	(2,339,170)	94,154,933	107,099,685		77,258,206
6. NAIC 6 (a)	29,639,983	-	424,183	17,417,872	29,639,983	46,633,672		10,149,213
7. Total Bonds	51,819,842,267	31,582,236,375	25,283,002,304	20,829,715	51,819,842,267	58,139,906,053	0	48,920,022,531
PREFERRED STOCK								
8. NAIC 1	50,688,013				50,688,013	50,688,013		48,465,788
9. NAIC 2	159,316,032				159,316,032	159,316,032		159,294,725
10. NAIC 3	3,098,880				3,098,880	3,098,880		3,098,880
11. NAIC 4	39,994			20,653	39,994	60,647		119,459
12. NAIC 5	147,803			(147,802)	147,803	1		147,803
13. NAIC 6	12,127,871		645,036	(794,247)	12,127,871	10,688,588		12,449,439
14. Total Preferred Stock	225,418,593	0	645,036	(921,396)	225,418,593	223,852,161	0	223,576,094
15. Total Bonds and Preferred Stock	52,045,260,860	31,582,236,375	25,283,647,340	19,908,319	52,045,260,860	58,363,758,214	0	49,143,598,625

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $.....3,637,410,942; NAIC 2 $.....146,173,714; NAIC 3 $.....12,114,009; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $.....5,315.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	2,572,499,273	XXX	2,570,692,060	4,283,312	1,248,279

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,622,008,798	1,010,122,255
2. Cost of short-term investments acquired	5,530,005,004	20,416,728,582
3. Accrual of discount	6,168,190	3,685,781
4. Unrealized valuation increase (decrease)	-	
5. Total gain (loss) on disposals	99,183	569,233
6. Deduct consideration received on disposals	4,584,667,091	19,809,060,359
7. Deduct amortization of premium	658,024	36,694
8. Total foreign exchange change in book/adjusted carrying value	(456,787)	
9. Deduct current year's other-than-temporary impairment recognized	-	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,572,499,273	1,622,008,798
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,572,499,273	1,622,008,798

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	1,766,251,392
2.	Cost paid/(consideration received) on additions	335,044,442
3.	Unrealized valuation increase/(decrease)	1,609,368,197
4.	Total gain (loss) on termination recognized	(376,140,275)
5.	Considerations received/(paid) on terminations	(19,560,166)
6.	Amortization	(1,489,655)
7.	Adjustment to the book/adjusted carrying value of hedge item	47,083,046
8.	Total foreign exchange change in book/adjusted carrying value	39,188,074
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	3,438,865,387
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	3,438,865,387

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				62,285,351
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				1,640,450
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus				
3.12	Section 1, Column 15, prior year		0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	78,845,296			
3.14	Section 1, Column 18, prior year	(33,643,624)	112,488,920	112,488,920	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year		0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	78,845,296			
3.24	Section 1, Column 19, prior year	(33,643,624)	112,488,920	112,488,920	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(244,453,452)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	(244,453,452)			
4.22	Amount recognized		(244,453,452)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				63,925,801
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				63,925,801

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
Replicated Assets Open															
46573*CC2	ITRAXX.EUROPE.25	2	90,500,000	1,376,191	794,457	03/30/2016	06/20/2021	ITRAXX.EUROPE.25 Credit Default Swap	1,376,191	794,457	912803 CX 9	TREASURY STRIP (PRIN)	1		
46573*CC2	ITRAXX.EUROPE.25	2		45,325,802	58,018,955			ITRAXX.EUROPE.25 Credit Default Swap			912803 EA 7	TREASURY STRIP (PRIN)	1	45,325,802	58,018,955
46573*CC2	ITRAXX.EUROPE.25	2		10,094,082	14,233,017			ITRAXX.EUROPE.25 Credit Default Swap			912810 RG 5	TREASURY BOND	1	10,094,082	14,233,017
46573*CC2	ITRAXX.EUROPE.25	2		18,909,169	27,360,915			ITRAXX.EUROPE.25 Credit Default Swap			912810 RK 6	TREASURY BOND	1	18,909,169	27,360,915
46573*CC2	ITRAXX.EUROPE.25	2		26,403,620	45,955,078			ITRAXX.EUROPE.25 Credit Default Swap			912834 AE 8	TREASURY STRIP (INT)	1	26,403,620	45,955,078
12518*FV7	CDX.NA.IG.26	2	60,000,000	2,504,650	3,222,841	03/23/2016	06/20/2021	CDX.NA.IG.26 Credit Default Swap	551,678	647,110	002819 AC 4	ABBOTT LABORATORIES	1FE	1,952,972	2,575,731
12518*FV7	CDX.NA.IG.26	2		5,062	5,891			CDX.NA.IG.26 Credit Default Swap			31283H 2Q 7	FGOLD 30YR GIANT	1	5,062	5,891
12518*FV7	CDX.NA.IG.26	2		37,346	43,457			CDX.NA.IG.26 Credit Default Swap			31283H 2S 3	FGOLD 30YR GIANT	1	37,346	43,457
12518*FV7	CDX.NA.IG.26	2		71,801	82,193			CDX.NA.IG.26 Credit Default Swap			31283H VE 2	FGOLD 30YR GIANT	1	71,801	82,193
12518*FV7	CDX.NA.IG.26	2		2,286,587	2,549,812			CDX.NA.IG.26 Credit Default Swap			3128MJ CS 7	FGOLD 30YR GIANT	1	2,286,587	2,549,812
12518*FV7	CDX.NA.IG.26	2		2,252,582	2,588,384			CDX.NA.IG.26 Credit Default Swap			31402C PL 0	FNMA 30YR	1	2,252,582	2,588,384
12518*FV7	CDX.NA.IG.26	2		1,324,318	1,477,032			CDX.NA.IG.26 Credit Default Swap			31416B YG 7	FNMA 30YR	1	1,324,318	1,477,032
12518*FV7	CDX.NA.IG.26	2		4,603,356	7,343,464			CDX.NA.IG.26 Credit Default Swap			912803 DJ 9	TREASURY STRIP (PRIN)	1	4,603,356	7,343,464
12518*FV7	CDX.NA.IG.26	2		5,402,078	8,607,298			CDX.NA.IG.26 Credit Default Swap			912803 DM 2	TREASURY STRIP (PRIN)	1	5,402,078	8,607,298
12518*FV7	CDX.NA.IG.26	2		22,237,233	27,952,575			CDX.NA.IG.26 Credit Default Swap			912803 DP 5	TREASURY STRIP (PRIN)	1	22,237,233	27,952,575
12518*FV7	CDX.NA.IG.26	2		21,833,244	29,020,159			CDX.NA.IG.26 Credit Default Swap			912803 EA 7	TREASURY STRIP (PRIN)	1	21,833,244	29,020,159
12518*FV7	CDX.NA.IG.26	2		198,252	254,670			CDX.NA.IG.26 Credit Default Swap			912810 EW 4	TREASURY BOND	1	198,252	254,670
12518*FV7	CDX.NA.IG.26	2		199,642	274,237			CDX.NA.IG.26 Credit Default Swap			912810 PX 0	TREASURY BOND	1	199,642	274,237
12518*FV7	CDX.NA.IG.26	2		4,823,869	6,736,152			CDX.NA.IG.26 Credit Default Swap			912810 QB 7	TREASURY BOND	1	4,823,869	6,736,152
12518*FV7	CDX.NA.IG.26	2		1,599,762	2,322,444			CDX.NA.IG.26 Credit Default Swap			912810 QL 5	TREASURY BOND	1	1,599,762	2,322,444
12518*FV7	CDX.NA.IG.26	2		499,497	570,957			CDX.NA.IG.26 Credit Default Swap			912810 QT 8	TREASURY BOND	1	499,497	570,957
12518*FV7	CDX.NA.IG.26	2		5,835,681	8,228,519			CDX.NA.IG.26 Credit Default Swap			912810 RG 5	TREASURY BOND	1	5,835,681	8,228,519
990314103	CDX.NA.IG.26	2Z	656,000,000	10,153,797	11,813,314	03/22/2016	06/20/2021	CDX.NA.IG.26 Credit Default Swap	6,348,999	6,277,115	31358D DS 0	FNMA	1	3,804,798	5,536,199
990314103	CDX.NA.IG.26	2Z		4,562,655	5,203,256			CDX.NA.IG.26 Credit Default Swap			31397J GG 3	FHLMC_33-30-PD	1	4,562,655	5,203,256
990314103	CDX.NA.IG.26	2Z		17,288,644	22,845,343			CDX.NA.IG.26 Credit Default Swap			76116E GH 7	RESOLUTION FUNDING CORP	1	17,288,644	22,845,343
990314103	CDX.NA.IG.26	2Z		11,515,821	15,224,961			CDX.NA.IG.26 Credit Default Swap			76116E GQ 7	RESOLUTION FUNDING CORP	1	11,515,821	15,224,961
990314103	CDX.NA.IG.26	2Z		20,258,444	28,118,524			CDX.NA.IG.26 Credit Default Swap			76116F AB 3	RESOLUTION FUNDING CORP	1	20,258,444	28,118,524
990314103	CDX.NA.IG.26	2Z		14,912,265	22,039,809			CDX.NA.IG.26 Credit Default Swap			88059F BA 8	TVA	1	14,912,265	22,039,809
990314103	CDX.NA.IG.26	2Z		4,400,416	6,053,098			CDX.NA.IG.26 Credit Default Swap			912803 BK 8	TREASURY STRIP (PRIN)	1	4,400,416	6,053,098
990314103	CDX.NA.IG.26	2Z		5,158,660	8,263,509			CDX.NA.IG.26 Credit Default Swap			912803 CK 7	TREASURY STRIP (PRIN)	1	5,158,660	8,263,509
990314103	CDX.NA.IG.26	2Z		47,609,000	84,431,030			CDX.NA.IG.26 Credit Default Swap			912803 CX 9	TREASURY STRIP (PRIN)	1	47,609,000	84,431,030
990314103	CDX.NA.IG.26	2Z		1,487,496	2,670,625			CDX.NA.IG.26 Credit Default Swap			912803 CZ 4	TREASURY STRIP (PRIN)	1	1,487,496	2,670,625
990314103	CDX.NA.IG.26	2Z		18,133,388	32,890,210			CDX.NA.IG.26 Credit Default Swap			912803 DA 8	TREASURY STRIP (PRIN)	1	18,133,388	32,890,210

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
990314103	CDX.NA.IG.26	2Z		12,336,193	20,070,511			CDX.NA.IG.26 Credit Default Swap			912803 DG 5	TREASURY STRIP (PRIN)	1	12,336,193	20,070,511
990314103	CDX.NA.IG.26	2Z		8,220,842	15,000,000			CDX.NA.IG.26 Credit Default Swap			912803 DH 3	TREASURY STRIP (PRIN)	1	8,220,842	15,000,000
990314103	CDX.NA.IG.26	2Z		129,115,981	207,802,513			CDX.NA.IG.26 Credit Default Swap			912803 DJ 9	TREASURY STRIP (PRIN)	1	129,115,981	207,802,513
990314103	CDX.NA.IG.26	2Z		47,361,234	76,890,858			CDX.NA.IG.26 Credit Default Swap			912803 DK 6	TREASURY STRIP (PRIN)	1	47,361,234	76,890,858
990314103	CDX.NA.IG.26	2Z		159,340,742	268,752,772			CDX.NA.IG.26 Credit Default Swap			912803 DM 2	TREASURY STRIP (PRIN)	1	159,340,742	268,752,772
990314103	CDX.NA.IG.26	2Z		27,879,068	47,862,492			CDX.NA.IG.26 Credit Default Swap			912803 DP 5	TREASURY STRIP (PRIN)	1	27,879,068	47,862,492
990314103	CDX.NA.IG.26	2Z		11,048,576	14,389,375			CDX.NA.IG.26 Credit Default Swap			912803 DU 4	TREASURY STRIP (PRIN)	1	11,048,576	14,389,375
990314103	CDX.NA.IG.26	2Z		11,232,482	15,203,728			CDX.NA.IG.26 Credit Default Swap			912803 DZ 3	TREASURY STRIP (PRIN)	1	11,232,482	15,203,728
990314103	CDX.NA.IG.26	2Z		65,445,213	86,884,061			CDX.NA.IG.26 Credit Default Swap			912803 EA 7	TREASURY STRIP (PRIN)	1	65,445,213	86,884,061
990314103	CDX.NA.IG.26	2Z		3,856,666	5,755,000			CDX.NA.IG.26 Credit Default Swap			912810 FT 0	TREASURY BOND	1	3,856,666	5,755,000
990314103	CDX.NA.IG.26	2Z		15,059,373	22,691,210			CDX.NA.IG.26 Credit Default Swap			912810 PT 9	TREASURY BOND	1	15,059,373	22,691,210
990314103	CDX.NA.IG.26	2Z		1,212,448	1,689,553			CDX.NA.IG.26 Credit Default Swap			912810 QC 5	TREASURY BOND	1	1,212,448	1,689,553
990314103	CDX.NA.IG.26	2Z		28,825,826	33,889,375			CDX.NA.IG.26 Credit Default Swap			912810 QS 0	TREASURY BOND	1	28,825,826	33,889,375
990314103	CDX.NA.IG.26	2Z		6,221,408	7,312,125			CDX.NA.IG.26 Credit Default Swap			912810 QT 8	TREASURY BOND	1	6,221,408	7,312,125
990314103	CDX.NA.IG.26	2Z		8,417,196	9,906,133			CDX.NA.IG.26 Credit Default Swap			912810 QY 7	TREASURY BOND	1	8,417,196	9,906,133
990314103	CDX.NA.IG.26	2Z		37,587,308	44,715,183			CDX.NA.IG.26 Credit Default Swap			912810 QZ 4	TREASURY BOND	1	37,587,308	44,715,183
990314103	CDX.NA.IG.26	2Z		38,057,986	54,205,255			CDX.NA.IG.26 Credit Default Swap			912833 RZ 5	TREASURY STRIP (INT)	1	38,057,986	54,205,255
990314103	CDX.NA.IG.26	2Z		15,894,146	28,715,211			CDX.NA.IG.26 Credit Default Swap			912834 AE 8	TREASURY STRIP (INT)	1	15,894,146	28,715,211
990313902	CDX.NA.IG.26	2Z	310,000,000	7,077,957	8,150,241	03/21/2016	06/20/2021	CDX.NA.IG.26 Credit Default Swap	3,077,450	2,966,319	880591 EH 1	TENNESSEE VALLEY AUTHORITY	1	4,000,507	5,183,922
990313902	CDX.NA.IG.26	2Z		57,006,584	95,995,338			CDX.NA.IG.26 Credit Default Swap			912803 CX 9	TREASURY STRIP (PRIN)	1	57,006,584	95,995,338
990313902	CDX.NA.IG.26	2Z		8,490,057	15,000,000			CDX.NA.IG.26 Credit Default Swap			912803 DH 3	TREASURY STRIP (PRIN)	1	8,490,057	15,000,000
990313902	CDX.NA.IG.26	2Z		10,546,639	17,191,563			CDX.NA.IG.26 Credit Default Swap			912803 DJ 9	TREASURY STRIP (PRIN)	1	10,546,639	17,191,563
990313902	CDX.NA.IG.26	2Z		109,391,436	177,358,708			CDX.NA.IG.26 Credit Default Swap			912803 DK 6	TREASURY STRIP (PRIN)	1	109,391,436	177,358,708
990313902	CDX.NA.IG.26	2Z		67,178,567	115,634,202			CDX.NA.IG.26 Credit Default Swap			912803 DM 2	TREASURY STRIP (PRIN)	1	67,178,567	115,634,202
990313902	CDX.NA.IG.26	2Z		3,677,861	4,758,464			CDX.NA.IG.26 Credit Default Swap			912803 DP 5	TREASURY STRIP (PRIN)	1	3,677,861	4,758,464
990313902	CDX.NA.IG.26	2Z		56,480,712	74,232,812			CDX.NA.IG.26 Credit Default Swap			912803 EA 7	TREASURY STRIP (PRIN)	1	56,480,712	74,232,812
990313902	CDX.NA.IG.26	2Z		8,315,472	15,073,750			CDX.NA.IG.26 Credit Default Swap			912834 AT 5	TREASURY STRIP (INT)	1	8,315,472	15,073,750
990313902	CDX.NA.IG.26	2Z		8,464,699	14,576,968			CDX.NA.IG.26 Credit Default Swap			912834 AU 2	TREASURY STRIP (INT)	1	8,464,699	14,576,968
990313902	CDX.NA.IG.26	2Z		4,792,179	8,000,564			CDX.NA.IG.26 Credit Default Swap			912834 DU 9	TREASURY STRIP (INT)	1	4,792,179	8,000,564
990313902	CDX.NA.IG.26	2Z		5,137,041	8,812,875			CDX.NA.IG.26 Credit Default Swap			912834 EP 9	TREASURY STRIP (INT)	1	5,137,041	8,812,875
990313902	CDX.NA.IG.26	2Z		9,557,539	17,065,781			CDX.NA.IG.26 Credit Default Swap			912834 EV 6	TREASURY STRIP (INT)	1	9,557,539	17,065,781
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2	56,500,000	2,113,251	2,677,032	01/25/2016	12/20/2020	CDT12-100_ITRAXX_S24_5Y Credit Default Swap	1,488,230	1,679,973	912803 DJ 9	TREASURY STRIP (PRIN)	1	625,021	997,059
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		3,707,159	5,821,132			CDT12-100_ITRAXX_S24_5Y Credit Default Swap			912803 EA 7	TREASURY STRIP (PRIN)	1	3,707,159	5,821,132
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		16,606,046	16,708,765			CDT12-100_ITRAXX_S24_5Y Credit Default Swap			912803 EC 3	TREASURY STRIP (PRIN)	1	16,606,046	16,708,765
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		100,425	151,069			CDT12-100_ITRAXX_S24_5Y Credit Default Swap			912810 FT 0	TREASURY BOND	1	100,425	151,069

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		10,000,425	13,464,382			CDT12-100_ITRAXX_S24_5Y Credit Default Swap			912810 RD 2	TREASURY BOND	1	10,000,425	13,464,382
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		21,790,687	28,296,875			CDT12-100_ITRAXX_S24_5Y Credit Default Swap			912834 JB 5	TREASURY STRIP (INT)	1	21,790,687	28,296,875
46573*BY5	CDT12-100_ITRAXX_S24_5Y	2		21,604,822	28,109,375			CDT12-100_ITRAXX_S24_5Y Credit Default Swap			912834 JH 2	TREASURY STRIP (INT)	1	21,604,822	28,109,375
46573*BW9	CDT12-100_ITRAXX_S24_5Y	2	35,000,000	10,368,131	10,582,337	01/22/2016	12/20/2020	CDT12-100_ITRAXX_S24_5Y Credit Default Swap	934,930	1,040,691	912803 EA 7	TREASURY STRIP (PRIN)	1	9,433,201	9,541,646
46573*BW9	CDT12-100_ITRAXX_S24_5Y	2		26,737,240	35,655,033			CDT12-100_ITRAXX_S24_5Y Credit Default Swap			912810 RJ 9	TREASURY BOND	1	26,737,240	35,655,033
12518*FD7	CDX.NA.IG.25	2	40,000,000	10,688,752	15,094,021	01/19/2016	12/20/2020	CDX.NA.IG.25 Credit Default Swap	(173,650)	319,881	912803 EH 2	TREASURY STRIP (PRIN)	1	10,862,402	14,774,140
12518*FD7	CDX.NA.IG.25	2		4,746,083	5,878,125			CDX.NA.IG.25 Credit Default Swap			912810 RH 3	TREASURY BOND	1	4,746,083	5,878,125
12518*FD7	CDX.NA.IG.25	2		32,323,783	40,195,313			CDX.NA.IG.25 Credit Default Swap			912810 RJ 9	TREASURY BOND	1	32,323,783	40,195,313
12521@AA1	CDT30-100_MET_2015_B	1	90,000,000	37,772,761	50,796,654	11/16/2015	09/20/2019	CDT30-100_MET_2015_B Credit Default Swap	-	424,389	912803 EA 7	TREASURY STRIP (PRIN)	1	37,772,761	50,372,265
12521@AA1	CDT30-100_MET_2015_B	1		58,534,940	82,687,500			CDT30-100_MET_2015_B Credit Default Swap			912810 RJ 9	TREASURY BOND	1	58,534,940	82,687,500
46573*BS8	ITRAXX.EUROPE.24	2	84,500,000	22,535,257	31,055,643	09/23/2015	12/20/2020	ITRAXX.EUROPE.24 Credit Default Swap	885,604	674,751	912810 RG 5	TREASURY BOND	1	21,649,653	30,380,892
46573*BS8	ITRAXX.EUROPE.24	2		69,565,236	87,065,461			ITRAXX.EUROPE.24 Credit Default Swap			912810 RH 3	TREASURY BOND	1	69,565,236	87,065,461
46573*BS8	ITRAXX.EUROPE.24	2		13,716,085	22,167,246			ITRAXX.EUROPE.24 Credit Default Swap			912833 Y4 6	TREASURY STRIP (INT)	1	13,716,085	22,167,246
T3627#AA0	ENEL S P A	2	2,500,000	3,114,867	4,110,163	08/19/2015	09/20/2020	ENEL S P A Credit Default Swap	12,520	20,325	912803 EF 6	TREASURY STRIP (PRIN)	1	3,102,347	4,089,838
83084VA*7	SKY PLC	2	5,000,000	7,191,940	7,286,230	08/18/2015	09/20/2020	SKY PLC Credit Default Swap	51,402	26,822	912803 EF 6	TREASURY STRIP (PRIN)	1	7,140,538	7,259,408
87938WB#9	TELEFONICA, S.A.	2	5,000,000	7,296,105	9,528,429	07/30/2015	09/20/2020	TELEFONICA, S.A. Credit Default Swap	42,809	(33,623)	912803 EF 6	TREASURY STRIP (PRIN)	1	7,253,296	9,562,052
12518*DQ0	CDX.NA.IG.21	2	70,000,000	37,539,284	48,302,444	07/28/2015	09/20/2019	CDX.NA.IG.21 Credit Default Swap	-	356,351	912803 DZ 3	TREASURY STRIP (PRIN)	1	37,539,284	47,946,093
12518*DQ0	CDX.NA.IG.21	2		38,944,443	52,434,056			CDX.NA.IG.21 Credit Default Swap			912810 RD 2	TREASURY BOND	1	38,944,443	52,434,056
G3424@AB9	GKN HOLDINGS PLC	2	5,000,000	7,213,995	9,374,747	07/28/2015	09/20/2020	GKN HOLDINGS PLC Credit Default Swap	(6,769)	(144,418)	912803 EF 6	TREASURY STRIP (PRIN)	1	7,220,764	9,519,165
904587A*3	UNIBAIL-RODAMCO	2	5,000,000	6,907,966	9,112,125	07/17/2015	09/20/2020	UNIBAIL-RODAMCO Credit Default Swap	78,739	109,125	912803 EF 6	TREASURY STRIP (PRIN)	1	6,829,227	9,003,000
05946KA*2	BANCO BILBAO VIZCAYA ARGENTINARIA	1	5,000,000	6,812,849	9,587,157	07/14/2015	09/20/2020	BANCO BILBAO VIZCAYA ARGENTINARIA Credit Default Swap	(2,205)	(103,633)	912803 EF 6	TREASURY STRIP (PRIN)	1	6,815,054	9,690,790
111021B@9	BRITISH TELECOM PLC	2	5,000,000	7,334,861	10,610,107	07/14/2015	09/20/2020	BRITISH TELECOM PLC Credit Default Swap	78,380	54,793	912803 EF 6	TREASURY STRIP (PRIN)	1	7,256,481	10,555,314
225313A@4	CREDIT AGRICOLE SA	1	5,000,000	6,638,915	9,623,589	07/14/2015	09/20/2020	CREDIT AGRICOLE SA Credit Default Swap	51,241	41,125	912803 EF 6	TREASURY STRIP (PRIN)	1	6,587,674	9,582,464

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
G3424@AA1	GKN HOLDINGS PLC	2	5,000,000	6,893,063	9,875,844	07/14/2015	09/20/2020	GKN HOLDINGS PLC Credit Default Swap	4,416	(144,418)	912803 EF 6	TREASURY STRIP (PRIN)	1	6,888,647	10,020,262
236363B@5	DANSKE BANK A/S	2	5,000,000	6,928,834	10,084,105	07/13/2015	09/20/2020	DANSKE BANK A/S Credit Default Swap	40,187	63,843	912803 EF 6	TREASURY STRIP (PRIN)	1	6,888,647	10,020,262
12518*DP2	CDX.NA.IG.23	2	50,000,000	15,475,269	20,338,074	06/02/2015	12/20/2019	CDX.NA.IG.23 Credit Default Swap	229,019	189,168	912803 EA 7	TREASURY STRIP (PRIN)	1	15,246,250	20,148,906
12518*DP2	CDX.NA.IG.23	2		39,550,484	57,191,406			CDX.NA.IG.23 Credit Default Swap			912810 RK 6	TREASURY BOND	1	39,550,484	57,191,406
143658A@1	CARNIVAL CORPORATION	2	3,000,000	3,117,752	4,203,638	08/04/2014	09/20/2019	CARNIVAL CORPORATION Credit Default Swap	26,659	61,721	912810 RE 0	TREASURY BOND	1	3,091,093	4,141,917
455780E*3	REPUBLIC OF INDONESIA	2	5,000,000	5,006,785	6,847,422	07/30/2014	09/20/2019	REPUBLIC OF INDONESIA Credit Default Swap	(62,454)	(29,649)	912810 RG 5	TREASURY BOND	1	5,069,239	6,877,071
20772@AB8	STATE OF CONNECTICUT	1	14,000,000	1,516,642	1,878,878	07/30/2014	09/20/2019	STATE OF CONNECTICUT Credit Default Swap	81,560	(97,489)	912803 CH 4	TREASURY STRIP (PRIN)	1	1,435,082	1,976,367
20772@AB8	STATE OF CONNECTICUT	1		1,201,837	1,610,405			STATE OF CONNECTICUT Credit Default Swap			912810 RE 0	TREASURY BOND	1	1,201,837	1,610,405
20772@AB8	STATE OF CONNECTICUT	1		11,768,597	17,228,906			STATE OF CONNECTICUT Credit Default Swap			912810 RP 5	TREASURY BOND	1	11,768,597	17,228,906
20772@AC6	STATE OF CONNECTICUT	1	6,000,000	6,106,597	8,195,180	07/30/2014	09/20/2019	STATE OF CONNECTICUT Credit Default Swap	34,954	(41,781)	912810 RG 5	TREASURY BOND	1	6,071,643	8,236,961
455780E@1	REPUBLIC OF INDONESIA	2	20,000,000	21,326,228	29,160,313	07/25/2014	09/20/2019	REPUBLIC OF INDONESIA Credit Default Swap	(255,894)	(118,597)	912810 RG 5	TREASURY BOND	1	21,582,122	29,278,910
723787A@6	PIONEER NATURAL RESOURCES COMPANY	2	10,000,000	11,322,176	15,783,330	07/07/2014	09/20/2019	PIONEER NATURAL RESOURCES COMPANY Credit Default Swap	132,448	5,414	912810 RG 5	TREASURY BOND	1	11,189,728	15,777,916
775109B#7	Rogers Communication Inc.	2	5,000,000	5,572,254	7,473,881	06/27/2014	09/20/2019	Rogers Communication Inc. Credit Default Swap	63,272	92,108	912810 RE 0	TREASURY BOND	1	5,508,982	7,381,773
58039#AG4	MCDX.NA.22.10Y	1	6,000,000	6,647,741	9,302,559	06/10/2014	06/20/2024	MCDX.NA.22.10Y Credit Default Swap	(59,816)	(110,136)	912810 RG 5	TREASURY BOND	1	6,707,557	9,412,695
58039#AD1	MCDX.NA.22.10Y	1	3,000,000	3,025,929	4,253,760	06/10/2014	06/20/2024	MCDX.NA.22.10Y Credit Default Swap	(29,900)	(55,068)	912810 RG 5	TREASURY BOND	1	3,055,829	4,308,828
608190C#9	Mohawk Industries, Inc.	2	10,000,000	1,573,951	2,029,300	05/28/2013	06/20/2018	Mohawk Industries, Inc. Credit Default Swap	3,766	125,981	347075 AC 7	FORT CARSON FAMILY HSG L L C C	1FE	1,570,185	1,903,319
608190C#9	Mohawk Industries, Inc.	2		3,115,686	4,456,271			Mohawk Industries, Inc. Credit Default Swap			912803 BM 4	TREASURY STRIP (PRIN)	1	3,115,686	4,456,271
608190C#9	Mohawk Industries, Inc.	2		3,919,493	6,925,000			Mohawk Industries, Inc. Credit Default Swap			912803 CX 9	TREASURY STRIP (PRIN)	1	3,919,493	6,925,000
608190C#9	Mohawk Industries, Inc.	2		67,690	127,034			Mohawk Industries, Inc. Credit Default Swap			912803 DG 5	TREASURY STRIP (PRIN)	1	67,690	127,034
608190C#9	Mohawk Industries, Inc.	2		1,850,964	3,036,965			Mohawk Industries, Inc. Credit Default Swap			912803 DJ 9	TREASURY STRIP (PRIN)	1	1,850,964	3,036,965
608190C#9	Mohawk Industries, Inc.	2		398,019	626,003			Mohawk Industries, Inc. Credit Default Swap			912803 DM 2	TREASURY STRIP (PRIN)	1	398,019	626,003

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Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
608190C#9	Mohawk Industries, Inc.	2		111,043	145,251			Mohawk Industries, Inc. Credit Default Swap			912803 DU 4	TREASURY STRIP (PRIN)	1	111,043	145,251
608190C#9	Mohawk Industries, Inc.	2		222,890	264,963			Mohawk Industries, Inc. Credit Default Swap			912810 QZ 4	TREASURY BOND	1	222,890	264,963
460146M#7	INTERNATIONAL PAPER COMPANY	2	10,000,000	2,218,823	2,803,489	05/28/2013	06/20/2018	INTERNATIONAL PAPER COMPANY Credit Default Swap	28,395	148,334	347075 AC 7	FORT CARSON FAMILY HSG L L C	1FE	2,190,428	2,655,155
460146M#7	INTERNATIONAL PAPER COMPANY	2		4,338,742	5,978,178			INTERNATIONAL PAPER COMPANY Credit Default Swap			880591 EH 1	TENNESSEE VALLEY AUTHORITY	1	4,338,742	5,978,178
460146M#7	INTERNATIONAL PAPER COMPANY	2		3,086,380	4,258,594			INTERNATIONAL PAPER COMPANY Credit Default Swap			912803 BJ 1	TREASURY STRIP (PRIN)	1	3,086,380	4,258,594
460146M#7	INTERNATIONAL PAPER COMPANY	2		457,157	743,776			INTERNATIONAL PAPER COMPANY Credit Default Swap			912803 DG 5	TREASURY STRIP (PRIN)	1	457,157	743,776
460146M#7	INTERNATIONAL PAPER COMPANY	2		1,029,985	1,702,972			INTERNATIONAL PAPER COMPANY Credit Default Swap			912803 DM 2	TREASURY STRIP (PRIN)	1	1,029,985	1,702,972
460146M#7	INTERNATIONAL PAPER COMPANY	2		111,043	145,251			INTERNATIONAL PAPER COMPANY Credit Default Swap			912803 DU 4	TREASURY STRIP (PRIN)	1	111,043	145,251
416515D#8	Hartford	2	4,000,000	2,693,410	3,922,073	04/25/2013	06/20/2018	Hartford Credit Default Swap	(6,761)	60,100	912803 BM 4	TREASURY STRIP (PRIN)	1	2,700,171	3,861,973
416515D#8	Hartford	2		158,450	258,135			Hartford Credit Default Swap			912803 DJ 9	TREASURY STRIP (PRIN)	1	158,450	258,135
416515D#8	Hartford	2		356,958	590,182			Hartford Credit Default Swap			912803 DM 2	TREASURY STRIP (PRIN)	1	356,958	590,182
416515D#8	Hartford	2		2,038,648	2,666,678			Hartford Credit Default Swap			912803 DU 4	TREASURY STRIP (PRIN)	1	2,038,648	2,666,678
416515D@0	Hartford	2	25,000,000	17,169,335	22,300,797	04/15/2013	06/20/2018	Hartford Credit Default Swap	(56,252)	375,623	912803 EA 7	TREASURY STRIP (PRIN)	1	17,225,587	21,925,174
416515D@0	Hartford	2		10,526,471	14,780,079			Hartford Credit Default Swap			912810 QQ 4	TREASURY BOND	1	10,526,471	14,780,079
98372PB#4	XLIT LTD	2	27,000,000	9,585,963	10,618,074	03/12/2013	03/20/2018	XLIT LTD Credit Default Swap	125,624	333,088	880591 ER 9	TVA 2.875% 15-SEP-2024	1	9,460,339	10,284,986
98372PB#4	XLIT LTD	2		925,914	1,277,578			XLIT LTD Credit Default Swap			912803 BJ 1	TREASURY STRIP (PRIN)	1	925,914	1,277,578
98372PB#4	XLIT LTD	2		8,627,107	11,819,774			XLIT LTD Credit Default Swap			912803 BM 4	TREASURY STRIP (PRIN)	1	8,627,107	11,819,774
98372PB#4	XLIT LTD	2		468,511	786,398			XLIT LTD Credit Default Swap			912803 DG 5	TREASURY STRIP (PRIN)	1	468,511	786,398
98372PB#4	XLIT LTD	2		2,222,379	3,651,725			XLIT LTD Credit Default Swap			912803 DJ 9	TREASURY STRIP (PRIN)	1	2,222,379	3,651,725
98372PB#4	XLIT LTD	2		1,818,467	2,908,984			XLIT LTD Credit Default Swap			912803 DM 2	TREASURY STRIP (PRIN)	1	1,818,467	2,908,984
98372PB#4	XLIT LTD	2		2,115,486	2,767,187			XLIT LTD Credit Default Swap			912803 DU 4	TREASURY STRIP (PRIN)	1	2,115,486	2,767,187
98372PB#4	XLIT LTD	2		3,004,013	3,229,219			XLIT LTD Credit Default Swap			912828 D5 6	TREASURY NOTE	1	3,004,013	3,229,219
373298D*6	GEORGIA-PACIFIC CORPORATION	2	10,000,000	1,923,830	3,262,202	03/28/2012	06/20/2017	GEORGIA-PACIFIC CORPORATION Credit Default Swap	(28,177)	86,362	912803 DG 5	TREASURY STRIP (PRIN)	1	1,952,007	3,175,840
373298D*6	GEORGIA-PACIFIC CORPORATION	2		2,184,931	3,697,805			GEORGIA-PACIFIC CORPORATION Credit Default Swap			912803 DK 6	TREASURY STRIP (PRIN)	1	2,184,931	3,697,805
373298D*6	GEORGIA-PACIFIC CORPORATION	2		3,454,313	4,698,000			GEORGIA-PACIFIC CORPORATION Credit Default Swap			912833 LV 0	TREASURY STRIP (INT)	1	3,454,313	4,698,000
373298D*6	GEORGIA-PACIFIC CORPORATION	2		1,922,913	3,454,475			GEORGIA-PACIFIC CORPORATION Credit Default Swap			912833 Z6 0	TREASURY STRIP (INT)	1	1,922,913	3,454,475

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
373298D*6	GEORGIA-PACIFIC CORPORATION	2		2,843,448	4,747,148			GEORGIA-PACIFIC CORPORATION Credit Default Swap			912834 DU 9	TREASURY STRIP (INT)	1	2,843,448	4,747,148
373298C#3	GEORGIA-PACIFIC CORPORATION	2	10,000,000	1,507,418	2,281,234	03/15/2012	03/20/2017	GEORGIA-PACIFIC CORPORATION Credit Default Swap	(15,562)	65,212	31358D DS 0	FNMA	1	1,522,980	2,216,022
373298C#3	GEORGIA-PACIFIC CORPORATION	2		1,154,822	1,652,135			GEORGIA-PACIFIC CORPORATION Credit Default Swap			76116E HN 3	RESOLUTION FUNDING CORP	1	1,154,822	1,652,135
373298C#3	GEORGIA-PACIFIC CORPORATION	2		7,448,462	13,213,814			GEORGIA-PACIFIC CORPORATION Credit Default Swap			912803 CX 9	TREASURY STRIP (PRIN)	1	7,448,462	13,213,814
373298C#3	GEORGIA-PACIFIC CORPORATION	2		866,422	1,430,457			GEORGIA-PACIFIC CORPORATION Credit Default Swap			912803 DJ 9	TREASURY STRIP (PRIN)	1	866,422	1,430,457
373298C#3	GEORGIA-PACIFIC CORPORATION	2		764,811	916,317			GEORGIA-PACIFIC CORPORATION Credit Default Swap			912810 QS 0	TREASURY BOND	1	764,811	916,317
373298C#3	GEORGIA-PACIFIC CORPORATION	2		773,602	896,325			GEORGIA-PACIFIC CORPORATION Credit Default Swap			912810 QT 8	TREASURY BOND	1	773,602	896,325
72650RA@1	Plains All American Pipeline	2	15,000,000	2,983,732	3,644,116	03/13/2012	03/20/2017	Plains All American Pipeline Credit Default Swap	(42,420)	(24,072)	347075 AC 7	FORT CARSON FAMILY HSG L L C C	1FE	3,026,152	3,668,188
72650RA@1	Plains All American Pipeline	2		522,693	568,256			Plains All American Pipeline Credit Default Swap			880591 ER 9	TVA 2.875% 15-SEP-2024	1	522,693	568,256
72650RA@1	Plains All American Pipeline	2		1,592,373	2,908,500			Plains All American Pipeline Credit Default Swap			912803 CX 9	TREASURY STRIP (PRIN)	1	1,592,373	2,908,500
72650RA@1	Plains All American Pipeline	2		2,754,063	4,437,375			Plains All American Pipeline Credit Default Swap			912803 DJ 9	TREASURY STRIP (PRIN)	1	2,754,063	4,437,375
72650RA@1	Plains All American Pipeline	2		204,022	356,411			Plains All American Pipeline Credit Default Swap			912803 DP 5	TREASURY STRIP (PRIN)	1	204,022	356,411
72650RA@1	Plains All American Pipeline	2		6,374,179	8,301,563			Plains All American Pipeline Credit Default Swap			912803 DU 4	TREASURY STRIP (PRIN)	1	6,374,179	8,301,563
72650RA@1	Plains All American Pipeline	2		1,046,991	1,503,494			Plains All American Pipeline Credit Default Swap			912810 FT 0	TREASURY BOND	1	1,046,991	1,503,494
72650RA@1	Plains All American Pipeline	2		134,716	187,728			Plains All American Pipeline Credit Default Swap			912810 QC 5	TREASURY BOND	1	134,716	187,728
72650RA@1	Plains All American Pipeline	2		1,209,171	1,415,250			Plains All American Pipeline Credit Default Swap			912810 QT 8	TREASURY BOND	1	1,209,171	1,415,250

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
72650RA@1.	Plains All American Pipeline	2		1,699,714	3,059,770			Plains All American Pipeline Credit Default Swap			912833 Z5 2	TREASURY STRIP (INT)	1	1,699,714	3,059,770
760759B#6...	Republic Services, Inc.	2	10,000,000	2,893,303	5,278,149	03/07/2012	03/20/2017	Republic Services, Inc. Credit Default Swap	(4,786)	63,835	912803 CX 9	TREASURY STRIP (PRIN)	1	2,898,089	5,214,314
760759B#6...	Republic Services, Inc.	2		1,747,885	2,885,478			Republic Services, Inc. Credit Default Swap			912803 DJ 9	TREASURY STRIP (PRIN)	1	1,747,885	2,885,478
760759B#6...	Republic Services, Inc.	2		2,024,483	3,286,937			Republic Services, Inc. Credit Default Swap			912803 DK 6	TREASURY STRIP (PRIN)	1	2,024,483	3,286,937
760759B#6...	Republic Services, Inc.	2		5,535,552	9,323,457			Republic Services, Inc. Credit Default Swap			912803 DM 2	TREASURY STRIP (PRIN)	1	5,535,552	9,323,457
760759B#6...	Republic Services, Inc.	2		125,060	127,617			Republic Services, Inc. Credit Default Swap			912828 B3 3	TREASURY NOTE	1	125,060	127,617
760759B#6...	Republic Services, Inc.	2		197,689	213,813			Republic Services, Inc. Credit Default Swap			912828 KQ 2	TREASURY NOTE	1	197,689	213,813
760759B#6...	Republic Services, Inc.	2		99,865	101,672			Republic Services, Inc. Credit Default Swap			912828 RH 5	TREASURY NOTE	1	99,865	101,672
760759B#6...	Republic Services, Inc.	2		875,746	1,378,966			Republic Services, Inc. Credit Default Swap			912833 4Y 3	TREASURY STRIP (INT)	1	875,746	1,378,966
760759B#6...	Republic Services, Inc.	2		3,309,105	4,663,703			Republic Services, Inc. Credit Default Swap			912833 RY 8	TREASURY STRIP (INT)	1	3,309,105	4,663,703
760759B#6...	Republic Services, Inc.	2		374,786	603,687			Republic Services, Inc. Credit Default Swap			912834 EV 6	TREASURY STRIP (INT)	1	374,786	603,687
760759B@8..	Republic Services, Inc.	2	10,000,000	361,609	625,123	02/28/2012	03/20/2017	Republic Services, Inc. Credit Default Swap	(6,142)	63,835	912803 CH 4	TREASURY STRIP (PRIN)	1	367,751	561,288
760759B@8..	Republic Services, Inc.	2		584,815	936,375			Republic Services, Inc. Credit Default Swap			912803 CK 7	TREASURY STRIP (PRIN)	1	584,815	936,375
760759B@8..	Republic Services, Inc.	2		1,232,193	2,250,625			Republic Services, Inc. Credit Default Swap			912803 CX 9	TREASURY STRIP (PRIN)	1	1,232,193	2,250,625
760759B@8..	Republic Services, Inc.	2		1,526,116	2,519,453			Republic Services, Inc. Credit Default Swap			912803 DJ 9	TREASURY STRIP (PRIN)	1	1,526,116	2,519,453
760759B@8..	Republic Services, Inc.	2		2,391,700	3,810,770			Republic Services, Inc. Credit Default Swap			912803 DM 2	TREASURY STRIP (PRIN)	1	2,391,700	3,810,770
760759B@8..	Republic Services, Inc.	2		4,497,311	5,369,221			Republic Services, Inc. Credit Default Swap			912810 QZ 4	TREASURY BOND	1	4,497,311	5,369,221
760759B@8..	Republic Services, Inc.	2		2,392,172	3,320,312			Republic Services, Inc. Credit Default Swap			912833 PD 6	TREASURY STRIP (INT)	1	2,392,172	3,320,312
68268NC*2...	Oneok Partners, L.P.	2	10,000,000	2,088,141	2,367,738	02/21/2012	03/20/2017	Oneok Partners, L.P. Credit Default Swap	(30,233)	20,235	64908Q AA 9	NEW VALLEY GENERATION V	1	2,118,374	2,347,503
68268NC*2...	Oneok Partners, L.P.	2		1,208,757	1,966,601			Oneok Partners, L.P. Credit Default Swap			912803 DG 5	TREASURY STRIP (PRIN)	1	1,208,757	1,966,601

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
68268NC*2..	Oneok Partners, L.P.	2		2,533,608	3,982,400			Oneok Partners, L.P. Credit Default Swap			912803 DM 2	TREASURY STRIP (PRIN)	1	2,533,608	3,982,400
68268NC*2..	Oneok Partners, L.P.	2		532,807	772,609			Oneok Partners, L.P. Credit Default Swap			912810 FT 0	TREASURY BOND	1	532,807	772,609
68268NC*2..	Oneok Partners, L.P.	2		751,996	1,188,750			Oneok Partners, L.P. Credit Default Swap			912810 PT 9	TREASURY BOND	1	751,996	1,188,750
68268NC*2..	Oneok Partners, L.P.	2		3,817,574	3,957,761			Oneok Partners, L.P. Credit Default Swap			912828 TY 6	TREASURY NOTE	1	3,817,574	3,957,761
501044J@1..	The Kroger Company	2	10,000,000	2,959,162	6,123,076	08/26/2011	09/20/2016	The Kroger Company Credit Default Swap	(2,124)	20,152	677071 AJ 1	OHANA MILITARY CMNTYS LLC HAWA	1FE	2,961,286	6,102,924
501044J@1..	The Kroger Company	2		638,501	832,188			The Kroger Company Credit Default Swap			912803 BM 4	TREASURY STRIP (PRIN)	1	638,501	832,188
501044J@1..	The Kroger Company	2		743,622	1,209,844			The Kroger Company Credit Default Swap			912803 DG 5	TREASURY STRIP (PRIN)	1	743,622	1,209,844
501044J@1..	The Kroger Company	2		1,005,473	1,659,875			The Kroger Company Credit Default Swap			912803 DJ 9	TREASURY STRIP (PRIN)	1	1,005,473	1,659,875
501044J@1..	The Kroger Company	2		3,036,815	4,930,406			The Kroger Company Credit Default Swap			912803 DK 6	TREASURY STRIP (PRIN)	1	3,036,815	4,930,406
501044J@1..	The Kroger Company	2		3,024,283	4,822,970			The Kroger Company Credit Default Swap			912803 DM 2	TREASURY STRIP (PRIN)	1	3,024,283	4,822,970
501044J@1..	The Kroger Company	2		673,535	1,142,344			The Kroger Company Credit Default Swap			912803 DP 5	TREASURY STRIP (PRIN)	1	673,535	1,142,344
501044J@1..	The Kroger Company	2		497,727	596,324			The Kroger Company Credit Default Swap			912810 QS 0	TREASURY BOND	1	497,727	596,324
501044J@1..	The Kroger Company	2		551,517	777,284			The Kroger Company Credit Default Swap			912833 RY 8	TREASURY STRIP (INT)	1	551,517	777,284
501044J@1..	The Kroger Company	2		1,291,526	1,720,138			The Kroger Company Credit Default Swap			912833 XT 2	TREASURY STRIP (INT)	1	1,291,526	1,720,138
816851A#6...	Sempra Energy	2	10,000,000	4,808,848	6,370,359	08/10/2011	09/20/2016	Sempra Energy Credit Default Swap	3,652	20,737	76116E GH 7	RESOLUTION FUNDING CORP.	1	4,805,196	6,349,622
816851A#6...	Sempra Energy	2		2,560,094	3,661,625			Sempra Energy Credit Default Swap			912803 BM 4	TREASURY STRIP (PRIN)	1	2,560,094	3,661,625
816851A#6...	Sempra Energy	2		3,908,753	6,313,453			Sempra Energy Credit Default Swap			912803 DJ 9	TREASURY STRIP (PRIN)	1	3,908,753	6,313,453
816851A#6...	Sempra Energy	2		1,251,290	2,252,531			Sempra Energy Credit Default Swap			912833 Z5 2	TREASURY STRIP (INT)	1	1,251,290	2,252,531
423012B#9...	Heineken N.V.	2	10,000,000	1,720,237	2,293,444	08/10/2011	09/20/2016	Heineken N.V. Credit Default Swap..	-	20,310	76116E GH 7	RESOLUTION FUNDING CORP.	1	1,720,237	2,273,134
423012B#9...	Heineken N.V.	2		2,676,462	3,828,063			Heineken N.V. Credit Default Swap..			912803 BM 4	TREASURY STRIP (PRIN)	1	2,676,462	3,828,063
423012B#9...	Heineken N.V.	2		4,000,430	6,461,656			Heineken N.V. Credit Default Swap..			912803 DJ 9	TREASURY STRIP (PRIN)	1	4,000,430	6,461,656
423012B#9...	Heineken N.V.	2		1,201,936	2,101,912			Heineken N.V. Credit Default Swap..			912803 DP 5	TREASURY STRIP (PRIN)	1	1,201,936	2,101,912
423012B#9...	Heineken N.V.	2		1,524,059	2,391,320			Heineken N.V. Credit Default Swap..			912833 5B 2	TREASURY STRIP (INT)	1	1,524,059	2,391,320
423012B#9...	Heineken N.V.	2		1,251,290	2,252,531			Heineken N.V. Credit Default Swap..			912833 Z5 2	TREASURY STRIP (INT)	1	1,251,290	2,252,531

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
816851A@8..	Sempra Energy	2	10,000,000	3,980,671	4,427,934	08/09/2011	09/20/2016	Sempra Energy Credit Default Swap..	3,641	20,737	64908Q AA 9	NEW VALLEY GENERATION V	1	3,977,030	4,407,197
816851A@8..	Sempra Energy	2		400,341	435,239			Sempra Energy Credit Default Swap..			880591 ER 9	TVA 2.875% 15-SEP-2024	1	400,341	435,239
816851A@8..	Sempra Energy	2		5,247,393	9,321,050			Sempra Energy Credit Default Swap..			912803 CX 9	TREASURY STRIP (PRIN)	1	5,247,393	9,321,050
816851A@8..	Sempra Energy	2		1,615,939	2,667,656			Sempra Energy Credit Default Swap..			912803 DJ 9	TREASURY STRIP (PRIN)	1	1,615,939	2,667,656
816851A@8..	Sempra Energy	2		819,597	1,407,367			Sempra Energy Credit Default Swap..			912803 DM 2	TREASURY STRIP (PRIN)	1	819,597	1,407,367
89417EB*9...	The Travelers Companies, Inc.	1	10,000,000	8,866,681	11,601,570	08/09/2011	09/20/2016	The Travelers Companies, Inc. Credit Default Swap	(10,418)	19,558	880591 CS 9	TVA	1	8,877,099	11,582,012
89417EB*9...	The Travelers Companies, Inc.	1		1,285,342	2,078,203			The Travelers Companies, Inc. Credit Default Swap			912833 4X 5	TREASURY STRIP (INT)	1	1,285,342	2,078,203
00440EC*6...	Ace Limited	1	10,000,000	10,169,014	13,260,419	08/09/2011	09/20/2016	Ace Limited Credit Default Swap	(2,751)	21,608	880591 CS 9	TVA	1	10,171,765	13,238,811
171232B*1....	The Chubb Corporation	1	5,000,000	2,552,361	3,318,398	08/09/2011	09/20/2016	The Chubb Corporation Credit Default Swap	-	11,007	880591 EH 1	TENNESSEE VALLEY AUTHORITY..	1	2,552,361	3,307,391
171232B*1....	The Chubb Corporation	1		326,563	565,080			The Chubb Corporation Credit Default Swap			912803 CX 9	TREASURY STRIP (PRIN)	1	326,563	565,080
171232B*1....	The Chubb Corporation	1		1,016,449	1,745,391			The Chubb Corporation Credit Default Swap			912803 DM 2	TREASURY STRIP (PRIN)	1	1,016,449	1,745,391
171232B*1....	The Chubb Corporation	1		2,073,022	3,120,469			The Chubb Corporation Credit Default Swap			912810 PT 9	TREASURY BOND	1	2,073,022	3,120,469
370334G*9...	General Mills, Inc.	2	20,000,000	413,358	499,142	08/08/2011	09/20/2016	General Mills, Inc. Credit Default Swap	13,338	42,653	3128M6 QA 9	FGOLD 30YR GIANT	1	400,020	456,489
370334G*9...	General Mills, Inc.	2		3,037,406	4,344,309			General Mills, Inc. Credit Default Swap			912803 BM 4	TREASURY STRIP (PRIN)	1	3,037,406	4,344,309
370334G*9...	General Mills, Inc.	2		5,157,902	7,494,686			General Mills, Inc. Credit Default Swap			912803 BV 4	TREASURY STRIP (PRIN)	1	5,157,902	7,494,686
370334G*9...	General Mills, Inc.	2		400,200	692,500			General Mills, Inc. Credit Default Swap			912803 CX 9	TREASURY STRIP (PRIN)	1	400,200	692,500
370334G*9...	General Mills, Inc.	2		338,816	581,797			General Mills, Inc. Credit Default Swap			912803 DM 2	TREASURY STRIP (PRIN)	1	338,816	581,797
370334G*9...	General Mills, Inc.	2		3,288,981	4,051,177			General Mills, Inc. Credit Default Swap			912810 QS 0	TREASURY BOND	1	3,288,981	4,051,177
370334G*9...	General Mills, Inc.	2		5,822,553	9,178,791			General Mills, Inc. Credit Default Swap			912833 Z5 2	TREASURY STRIP (INT)	1	5,822,553	9,178,791
370334G*9...	General Mills, Inc.	2		4,092,788	7,050,625			General Mills, Inc. Credit Default Swap			912834 AT 5	TREASURY STRIP (INT)	1	4,092,788	7,050,625
00440EB#3...	Ace Limited	1	5,000,000	2,717,795	3,860,265	08/08/2011	09/20/2016	Ace Limited Credit Default Swap	(1,583)	10,804	31358D DR 2	FNMA	1	2,719,378	3,849,461
00440EB#3...	Ace Limited	1		7,015,000	7,614,794			Ace Limited Credit Default Swap			346845 AA 8	FORT BENNING FAMILY CMNTYS LLC	1FE	7,015,000	7,614,794
00440EB#3...	Ace Limited	1		1,355,266	2,327,187			Ace Limited Credit Default Swap			912803 DM 2	TREASURY STRIP (PRIN)	1	1,355,266	2,327,187
375558A#0...	Gilead Sciences Inc.	1	10,000,000	5,250,465	7,246,789	07/29/2011	09/20/2016	Gilead Sciences Inc Credit Default Swap	3,619	7,180	912803 BJ 1	TREASURY STRIP (PRIN)	1	5,246,846	7,239,609

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value
375558A#0...	Gilead Sciences Inc.	1		2,415,206	4,179,238			Gilead Sciences Inc Credit Default Swap			912803 CX 9	TREASURY STRIP (PRIN)	1	2,415,206	4,179,238
375558A#0...	Gilead Sciences Inc.	1		4,076,942	6,136,922			Gilead Sciences Inc Credit Default Swap			912810 PT 9	TREASURY BOND	1	4,076,942	6,136,922
69362BB*2...	PSEG Power LLC	1	10,000,000	4,359,569	7,858,749	07/12/2011	09/20/2016	PSEG Power LLC Credit Default Swap	(5,220)	17,491	912833 Z6 0	TREASURY STRIP (INT)	1	4,364,789	7,841,258
69362BB*2...	PSEG Power LLC	1		8,449,593	15,316,875			PSEG Power LLC Credit Default Swap			912834 AT 5	TREASURY STRIP (INT)	1	8,449,593	15,316,875
260543T*4...	Dow Chemical Company	2	10,000,000	4,176,936	4,647,905	06/22/2011	09/20/2016	Dow Chemical Company Credit Default Swap	1,054	20,348	64908Q AA 9	NEW VALLEY GENERATION V	1	4,175,882	4,627,557
260543T*4...	Dow Chemical Company	2		3,150,444	5,479,061			Dow Chemical Company Credit Default Swap			912803 CX 9	TREASURY STRIP (PRIN)	1	3,150,444	5,479,061
260543T*4...	Dow Chemical Company	2		3,553,753	5,349,376			Dow Chemical Company Credit Default Swap			912810 PT 9	TREASURY BOND	1	3,553,753	5,349,376
9999999. Total				2,269,334,120	3,332,569,347	XXX	XXX	XXX	14,970,660	16,517,787	XXX	XXX	XXX	2,254,363,460	3,316,051,560

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	72	2,459,038,692	63	2,416,014,464	0	0	0	0	72	2,459,038,692
2. Add: Opened or acquired transactions	7	1,458,960,196							7	1,458,960,196
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	5,371,519	XXX	23,280,761	XXX		XXX		XXX	28,652,280
4. Less: Closed or disposed of transactions	16	1,503,176,411	10	160,263,629					26	1,663,440,040
5. Less: Positions disposed of for failing effectiveness criteria									0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX	4,179,532	XXX	9,697,476	XXX		XXX		XXX	13,877,008
7. Ending Inventory	63	2,416,014,464	53	2,269,334,120	0	0	0	0	53	2,269,334,120

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	3,438,865,387	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	63,925,801	
3.	Total (Line 1 plus Line 2)		3,502,791,188
4.	Part D, Section 1, Column 5	5,829,903,183	
5.	Part D, Section 1, Column 6	(2,327,111,995)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	3,586,750,580	
8.	Part B, Section 1, Column 13	(98,039,290)	
9.	Total (Line 7 plus Line 8)		3,488,711,290
10.	Part D, Section 1, Column 8	5,916,142,605	
11.	Part D, Section 1, Column 9	(2,427,431,315)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	2,450,702,191	
14.	Part B, Section 1, Column 20	381,999,139	
15.	Part D, Section 1, Column 11	2,832,701,330	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	952,340,901	593,746,168
2. Cost of cash equivalents acquired	27,814,001,483	31,305,222,036
3. Accrual of discount	496,832	632,212
4. Unrealized valuation increase (decrease)		5,315
5. Total gain (loss) on disposals	64,245	(1,749,283)
6. Deduct consideration received on disposals	26,987,278,843	30,945,515,548
7. Deduct amortization of premium		
8. Total foreign exchange change in book/ adjusted carrying value	9,208,182	
9. Deduct current year's other-than-temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,788,832,800	952,340,901
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,788,832,800	952,340,901

SCHEDULE A - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
p000933 Apartment	Chicago	IL	06/30/2016	Permanent Improvement				15,405
p001017 Apartment	Atlanta	GA	06/30/2016	Permanent Improvement				7,260
p000948 Industrial	Vernon	CA	06/30/2016	Permanent Improvement				167,301
0199999. Totals					0	0	0	189,966
Acquired by Internal Transfer								
p001266 Single Family Residential	Palmdale	CA	05/25/2016	Transferred from Schedule B	199,000		199,000	
0299999. Totals					199,000	0	199,000	0
0399999. Totals					199,000	0	199,000	189,966

SCHEDULE A - PART 3

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

1	Location 2	Location 3	4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances 9	10	11	12	13	14	15	16	17	18	19	20
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
p000927 Office	Hartford	CT	06/19/2015	BHN Capital LLC							0						0		945
p000949 Industrial	San Dimas	CA	09/21/2015	Westcore Properties AC, LLC							0						0		(535)
0199999. Totals					0	0	0	0	0	0	0	0	0	0	0	0	0	0	410
Property Transferred																			
p001059 Warehouse	Newark	CA	04/01/2016	Internal asset transfer to MLIC	8,708,754		8,532,900	34,474			(34,474)		8,498,426	8,906,352		407,926	407,926	140,701	34,120
0299999. Totals					8,708,754	0	8,532,900	34,474	0	0	(34,474)	0	8,498,426	8,906,352	0	407,926	407,926	140,701	34,120
0399999. Totals					8,708,754	0	8,532,900	34,474	0	0	(34,474)	0	8,498,426	8,906,352	0	407,926	407,926	140,701	34,530

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								
0000190584	Polk	TX		04/22/2016	6.070	16,720,174	-	171,078,236
0000190586	Baldwin	AL		04/22/2016	6.070	6,685,367	-	68,403,639
0000194451	Dooly	GA		04/22/2016	5.920	10,021,354	-	19,518,530
0000194557	Ventura	CA		04/22/2016	6.000	14,434,700	-	28,994,441
0000195913	Grant	WA		04/22/2016	3.500	5,562,976	-	10,936,633
0000197382	Cochise	AZ		02/20/2015	4.200	-	3,400,000	51,988,170
0000197592	Kern	CA		04/22/2016	3.620	9,293,819	-	38,681,692
0000197659	Colusa	CA		10/23/2015	4.800	-	350,000	11,799,990
0000197673	Cassia	ID		04/22/2016	3.750	6,754,026	-	9,560,246
0000198110	Yuma	AZ		04/11/2016	2.930	1,993,761	-	3,640,470
0000198145	Cochise	AZ		05/23/2016	4.200	10,479,750	-	16,132,480
0000198186	Lee	GA		05/04/2016	3.650	3,400,000	-	8,998,100
0000198217	Yolo	CA		05/13/2016	4.350	2,429,875	-	7,071,450
0000198285	Millard	UT		06/03/2016	3.350	18,960,662	-	40,907,722
0000198299	St. Croix	WI		04/29/2016	4.000	1,922,015	-	4,095,750
0000198333	Allen	IN		05/04/2016	5.250	989,390	-	1,888,830
0000198362	Fresno	CA		06/24/2016	2.910	388,000	-	1,159,530
0000198368	Martin	MN		06/22/2016	3.740	1,314,828	-	1,910,730
0199999. Total - Mortgages in Good Standing - Farm Mortgages				XXX	XXX	111,350,696	3,750,000	496,766,639
Mortgages in Good Standing - Residential Mortgages - All Other								
0000015835	DAMASCUS	AR		04/22/2016	3.250	69,137		93,976
0000016550	BOZEMAN	MT		04/22/2016	3.125	323,904		488,029
0000016604	MOUNTAIN VIEW	CA		04/22/2016	3.500	478,267		775,000
0000016617	ALLEN	TX		04/22/2016	3.375	469,235		726,169
0000017183	GASTONIA	NC		04/22/2016	3.000	86,446		116,993
0000017284	SAN ANTONIO	TX		04/22/2016	2.000	127,546		187,422
0000017576	SARASOTA	FL		06/24/2016	6.250	93,146		169,036
0000017661	JUPITER	FL		04/22/2016	3.000	260,777		377,957
0000017674	MIAMI	FL		04/22/2016	4.225	180,619		276,188
0000017719	LAKELAND	FL		04/22/2016	5.500	78,923		116,669
0000017727	SUFFOLK	VA		06/24/2016	6.250	194,787		317,179
0000017795	BRADENTON BEACH	FL		04/22/2016	3.250	330,046		473,768
0000017830	WHITEHALL	PA		04/22/2016	3.125	223,351		198,150
0000017847	PHILADELPHIA	PA		06/24/2016	6.125	48,607		72,679
0000017848	PHILADELPHIA	PA		06/24/2016	6.250	50,317		71,688
0000017849	PHILADELPHIA	PA		06/24/2016	6.375	47,804		67,709
0000017850	PHILADELPHIA	PA		06/24/2016	6.375	54,294		88,619
0000017969	BOCA RATON	FL		04/22/2016	3.000	105,537		90,000
0000017994	NAPLES	FL		04/22/2016	4.000	83,921		171,121
0000018034	TAMARAC	FL		04/22/2016	4.875	75,311		114,416
0000018042	CHARLOTTE	NC		04/22/2016	5.500	75,258		103,940
0000018074	HAWORTH	NJ		04/22/2016	3.375	1,307,969		1,829,000
0000018133	DAVENPORT	FL		04/22/2016	3.125	239,771		276,390
0000018144	NAPLES	FL		04/22/2016	3.000	164,280		180,587
0000018166	MISSOURI CITY	TX		04/22/2016	3.000	166,037		289,138

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
0000019251	MIDDLETOWN	OH		04/22/2016	6.000	40,337		93,561
0000019353	SELDEN	NY		04/22/2016	6.000	134,402		222,324
0000019405	SANTA MARIA	CA		04/22/2016	6.000	225,432		326,637
0000019447	FREMONT	CA		04/22/2016	3.125	544,264		873,337
0000019451	CHANDLER	AZ		04/22/2016	6.000	164,084		228,627
0000019506	KEY WEST	FL		04/22/2016	3.500	1,346,255		1,481,127
0000019526	BELMONT	CA		04/22/2016	3.125	575,385		961,522
0000019807	LAS VEGAS	NV		04/22/2016	3.125	539,548		573,428
0000019842	NORWOOD	NJ		04/22/2016	3.000	402,360		575,736
0000019870	LA CRESCENTA	CA		04/22/2016	5.000	738,290		990,795
0000019876	OCEANSIDE	CA		04/22/2016	4.875	341,555		484,570
0000031490	MISSION VIEJO	CA		06/24/2016	3.875	538,667		794,679
0000032592	RANCHO CUCAMONGA	CA		04/22/2016	2.000	545,795		680,652
0000034131	UNIVERSITY PARK	TX		04/22/2016	5.250	678,428		1,013,000
0000034132	TUXEDO PARK	NY		04/22/2016	3.625	568,127		836,155
0000034135	ENGLEWOOD	CO		04/22/2016	3.625	1,316,797		2,290,000
0000034524	SANTA CLARA	CA		06/24/2016	3.250	390,360		633,869
0000037282	ORLANDO	FL		06/24/2016	8.354	104,972		118,000
0000037380	SARASOTA	FL		06/24/2016	2.000	91,157		597,701
0000037441	OAKLAND	CA		06/24/2016	2.750	249,354		506,526
0000037444	REDONDO BEACH	CA		06/24/2016	2.875	375,965		794,993
0000037447	GILROY	CA		06/24/2016	3.125	408,110		640,787
0000037457	BRENTWOOD	CA		06/24/2016	5.000	484,922		549,322
0000037459	OXNARD	CA		06/24/2016	4.875	288,878		484,308
0000037494	FOOTHILL RANCH	CA		06/24/2016	3.375	388,037		616,349
0000037497	HUNTINGTON PARK	CA		06/24/2016	3.375	481,355		482,209
0000037537	MELROSE PARK	IL		06/24/2016	4.875	119,796		147,830
0000037725	WEST PALM BEACH	FL		06/24/2016	4.875	89,806		114,844
0000037949	GLENDORA	CA		06/24/2016	2.000	265,642		417,270
0000038116	SMITHTOWN	NY		06/24/2016	4.000	160,969		419,577
0000038124	NEW BRITAIN	CT		06/24/2016	2.000	64,073		159,266
0000038507	CHULA VISTA	CA		06/24/2016	2.000	437,344		747,970
0000038763	WATERVLIET	NY		06/24/2016	5.500	259,070		378,585
0000039575	GRAND PRAIRIE	TX		04/22/2016	5.000	78,700		125,496
0000039627	GREENWICH	CT		04/22/2016	4.000	394,668		550,000
0000039663	LONG BEACH	CA		04/22/2016	5.000	304,786		333,920
0000039667	MIRAMAR	FL		04/22/2016	5.000	184,656		208,496
0000039758	PLANTATION	FL		04/22/2016	3.125	55,693		75,257
0000039838	SAN DIEGO	CA		04/22/2016	3.125	407,286		400,000
0000039842	STOCKTON	CA		04/22/2016	6.500	167,138		168,783
0000039876	ORLANDO	FL		04/22/2016	6.375	154,010		170,027
0000040161	SCOTTSDALE	AZ		04/22/2016	3.125	235,507		189,994
0000040206	WATSONVILLE	CA		04/22/2016	4.000	549,109		672,841
0000040465	SAN DIEGO	CA		04/22/2016	5.000	418,874		368,810
0000040476	HOLLYWOOD	FL		04/22/2016	4.032	160,112		203,331

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
0000040544	OLALLA	WA		04/22/2016	3.610	289,527		460,002
0000040553	PORT ANGELES	WA		04/22/2016	3.960	101,732		109,990
0000040697	NAMPA	ID		04/22/2016	5.500	247,648		239,432
0000040707	MESA	AZ		04/22/2016	5.000	164,420		176,392
0000040722	CAPE CORAL	FL		04/22/2016	4.000	123,023		133,610
0000040753	WEST CHICAGO	IL		04/22/2016	6.375	100,012		134,758
0000040761	KIHEI	HI		04/22/2016	4.060	297,542		434,955
0000040831	RENTON	WA		04/22/2016	4.460	121,938		108,848
0000040835	PASADENA	MD		04/22/2016	5.000	203,248		234,255
0000040892	WEST PALM BEACH	FL		04/22/2016	7.125	135,918		149,011
0000048482	MIAMI	FL		06/24/2016	3.500	181,899		264,444
0000053929	LOS ANGELES	CA		04/22/2016	6.125	138,198		327,070
0000054065	CHANDLER	AZ		04/22/2016	7.250	110,575		124,209
0000054098	EGG HARBOR TOWNSHIP	NJ		04/22/2016	3.375	216,230		201,741
0000054196	CHARLOTTE	NC		04/22/2016	6.000	1,285,544		2,143,561
0000054208	ANTIOCH	CA		04/22/2016	6.875	271,021		345,576
0000054214	HOLLY HILL	FL		04/22/2016	6.250	38,881		53,976
0000054219	BAREFOOT BAY	FL		04/22/2016	6.375	66,672		87,108
0000054266	BAREFOOT BAY	FL		04/22/2016	7.625	63,462		86,386
0000054279	BURIEN	WA		04/22/2016	7.000	850,187		694,278
0000054301	HYPOLUXO	FL		04/22/2016	4.375	211,892		579,219
0000054308	ENGLEWOOD	CO		04/22/2016	5.250	127,967		251,145
0000054367	MIAMI	FL		04/22/2016	6.340	129,111		168,728
0000054399	PALM BAY	FL		04/22/2016	3.375	10,047		113,748
0000054439	LOS ANGELES	CA		04/22/2016	7.625	138,853		350,000
0000054461	MIAMI	FL		04/22/2016	6.495	81,282		126,820
0000054472	LOCKPORT	IL		04/22/2016	3.500	103,909		172,244
0000054519	PARKLAND	FL		04/22/2016	4.000	1,210,052		1,646,415
0000054538	FORT COLLINS	CO		04/22/2016	7.000	111,449		188,276
0000054559	BROWNSBURG	IN		04/22/2016	8.000	65,983		109,389
0000054619	GEORGETOWN	OH		04/22/2016	6.500	18,156		120,303
0000054646	SCRANTON	PA		04/22/2016	9.340	40,660		54,866
0000054671	RANDALLASTOWN	MD		04/22/2016	6.615	50,265		117,904
0000054716	HADLEY	MI		06/24/2016	7.375	40,505		89,565
0000054732	SMITH TOWNSHIP	OH		04/22/2016	6.840	20,936		84,705
0000054754	KINSTON	NC		04/22/2016	6.250	14,453		62,719
0000054781	GARLAND	TX		04/22/2016	7.620	69,822		94,195
0000054791	WILSON	OK		04/22/2016	6.600	58,978		82,712
0000054807	LADOGA	IN		04/22/2016	6.700	65,990		69,378
0000054836	WEST NEWTON	PA		04/22/2016	6.300	26,978		55,392
0000054840	GUTHRIE	OK		04/22/2016	7.000	35,500		68,824
0000054893	SAN BERNARDINO	CA		04/22/2016	6.000	121,688		169,127
0000054950	MILFORD	CT		04/22/2016	6.500	240,322		386,689
0000054998	BRIDGEPORT	CT		04/22/2016	6.100	131,321		149,188
0000055006	ATHENS	WV		04/22/2016	6.000	51,277		73,445

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
0000055043	SATELLITE	FL		04/22/2016	6.000	132,692		218,754
0000055097	NAUGATUCK	CT		04/22/2016	6.000	142,437		154,068
0000055118	BRONX	NY		04/22/2016	6.375	264,462		309,476
0000055127	FLUSHING	NY		04/22/2016	7.990	611,576		984,084
0000055197	TRAPPE	MD		04/22/2016	10.625	330,423		412,644
0000055222	JOLIET	IL		04/22/2016	6.054	191,015		188,519
0000055259	KALAMAZOO	MI		04/22/2016	5.250	86,424		169,079
0000055265	POLLOK	TX		04/22/2016	8.309	99,839		175,292
0000055294	PORTLAND	OR		04/22/2016	2.000	122,523		207,137
0000055304	MEHERRIN	VA		04/22/2016	8.300	54,714		79,549
0000055346	DONALDSONVILLE	LA		04/22/2016	9.050	19,269		118,242
0000055349	WINNIE	TX		04/22/2016	7.350	24,773		139,932
0000055351	BABYLON	NY		04/22/2016	2.000	223,861		295,560
0000055363	MANAHAWKIN	NJ		04/22/2016	2.625	143,561		192,557
0000055377	WRIGHTWOOD	CA		04/22/2016	6.125	77,652		143,320
0000055382	ORANGEVALE	CA		04/22/2016	2.000	231,893		277,224
0000055384	RICHMOND	VA		04/22/2016	7.428	84,231		207,226
0000055388	SALEM	OR		04/22/2016	6.750	96,293		205,434
0000055413	JAMAICA	NY		04/22/2016	5.000	364,348		547,511
0000055418	EDMOND	OK		04/22/2016	2.000	117,849		191,765
0000055455	WASHINGTON	DC		04/22/2016	2.500	354,031		689,656
0000055475	DES MOINES	IA		04/22/2016	8.875	65,988		89,345
0000055486	JACKSONVILLE	FL		04/22/2016	5.000	20,110		53,925
0000055492	PITTSBURG	PA		04/22/2016	11.348	36,628		69,780
0000055550	CINCINNATI	OH		04/22/2016	8.400	31,615		47,930
0000055568	PHILA	PA		04/22/2016	4.000	50,733		88,959
0000055577	EAST ELMHURST	NY		04/22/2016	5.750	192,214		589,743
0000055584	LANSDOWNE	PA		04/22/2016	4.202	75,981		88,103
0000055602	DORCHESTER	MA		04/22/2016	5.000	262,648		511,710
0000055612	COLORADO SPRINGS	CO		04/22/2016	4.125	221,525		350,633
0000055614	FARMERS BRANCH	TX		04/22/2016	6.890	76,840		113,890
0000055681	WESTLAKE VILLAGE	CA		04/22/2016	2.000	329,864		694,365
0000055684	OXNARD	CA		04/22/2016	5.875	213,429		498,688
0000055698	LA HABRA	CA		04/22/2016	2.000	168,820		456,047
0000055705	ICKESBURG	PA		04/22/2016	6.290	88,384		148,711
0000055740	SONORA	CA		04/22/2016	3.125	320,380		370,695
0000055756	BRENTWOOD	CA		04/22/2016	6.000	384,761		744,533
0000055800	RIVERBANK	CA		04/22/2016	5.000	113,307		198,132
0000055846	SAN LEANDRO	CA		04/22/2016	3.000	333,061		415,484
0000055859	LAKE ELSINORE	CA		04/22/2016	3.000	328,520		326,158
0000055890	LEHI	UT		04/22/2016	2.000	319,468		342,670
0000055894	VALLEY STREAM	NY		04/22/2016	3.125	340,669		356,042
0000055910	LONG BEACH	CA		04/22/2016	2.375	1,511,641		3,677,443
0000055933	LAKEWOOD	CO		04/22/2016	4.700	503,824		857,585
0000056022	LOS ANGELES	CA		06/24/2016	5.625	713,594		794,047
0000056033	JACKSON HEIGHTS	NY		04/22/2016	2.000	450,106		721,727

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	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0000056038	BOWIE	MD		04/22/2016	3.000	208,905		313,180
0000056074	GLENDALE	CA		04/22/2016	2.000	430,717		745,404
0000056175	TUSCON	AZ		04/22/2016	3.375	163,020		173,977
0000056197	FREEHOLD	NJ		04/22/2016	2.875	285,454		337,024
0000056229	BOYNTON BEACH	FL		04/22/2016	2.000	154,675		231,902
0000056244	NASHUA	NH		04/22/2016	4.500	135,112		198,442
0000056260	PORT ST. LUCIE	FL		04/22/2016	5.375	78,721		168,513
0000056334	LA PUENTE	CA		04/22/2016	2.000	315,631		384,240
0000056336	ORLANDO	FL		04/22/2016	7.750	75,638		236,365
0000056365	LAUDERHILL	FL		04/22/2016	4.000	132,199		258,801
0000056399	EAST ELMHURST	NY		04/22/2016	2.000	437,937		611,002
0000056447	LAKELAND	FL		04/22/2016	4.750	101,729		91,603
0000056472	ROMOLAND	CA		04/22/2016	4.000	73,992		311,379
0000057755	WESTMONT	IL		06/24/2016	7.025	110,284		224,202
0000059912	FOLSOM	CA		04/28/2016	4.250	474,185		676,782
0000065551	THOUSAND OAKS	CA		04/28/2016	4.375	689,548		1,192,989
0000065553	NEWBURY PARK	CA		04/28/2016	4.375	638,245		870,581
0000065562	LAGUNA NIGUEL	CA		04/28/2016	4.375	679,087		979,245
0000065597	WALNUT CREEK	CA		04/28/2016	4.375	665,910		944,421
0000065640	RIVERSIDE	CA		04/28/2016	4.375	472,583		642,206
0000065710	CARLSBAD	CA		04/28/2016	4.375	628,294		850,000
0000065714	MONTEREY	CA		04/28/2016	4.125	506,714		722,256
0000065733	LA HABRA HEIGHTS	CA		04/28/2016	4.375	694,576		969,332
0000106770	SOUTH SAN FRANCISCO	CA		04/28/2016	4.375	696,360		996,056
0000111898	UPPER SADDLE RVR	NJ		06/24/2016	6.500	743,066		1,146,510
0000112012	NEW CASTLE	CO		06/24/2016	4.625	84,892		285,281
0000112629	OLD BRIDGE	NJ		06/24/2016	4.375	134,814		272,759
0000122097	POTOMAC	MD		06/24/2016	3.875	470,445		652,210
0000124924	MISSION VIEJO	CA		04/28/2016	4.500	491,100		696,177
0000124986	ORLANDO	FL		04/28/2016	4.375	501,376		713,154
0000128774	LAS VEGAS	NV		06/24/2016	4.500	465,399		429,019
0000128881	EXETER	CA		06/24/2016	5.950	30,409		115,494
0000128912	KAPOLEI	HI		06/24/2016	4.625	312,013		544,143
0000128914	SOUTHINGTON	CT		06/24/2016	2.000	123,694		174,006
0000128915	SPRINGFIELD	MA		06/24/2016	4.500	37,023		114,551
0000128929	E GREENWICH	RI		06/24/2016	5.000	164,420		267,612
0000128939	ALBUQUERQUE	NM		06/24/2016	6.500	86,104		149,323
0000128995	SUNNYVALE	CA		06/24/2016	6.250	189,560		762,155
0000129017	HIALEAH	FL		06/24/2016	6.375	92,519		98,622
0000129023	TRUCKEE	CA		06/24/2016	4.625	399,550		499,223
0000129048	RIVERDALE	MD		06/24/2016	2.000	63,921		276,935
0000360203	KATY	TX		04/22/2016	2.000	61,362		115,144
0000362620	LAKE	MI		04/22/2016	3.730	56,574		63,807
0000363368	SANFORD	FL		04/22/2016	4.000	58,152		78,350
0000396160	WALDORF	MD		04/22/2016	2.000	127,949		124,646

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0000403677	MIDDLE ISLAND	NY		04/22/2016	4.630	187,230		284,481
0000403846	ENCINO	CA		06/24/2016	5.875	476,197		902,000
0000405104	SMITHFIELD	NC		04/22/2016	2.000	62,352		84,702
0000407999	BROOKLYN	NY		06/24/2016	6.000	204,411		660,000
0000408883	ODENTON	MD		06/24/2016	4.500	148,961		230,000
0000484379	INDIAN TRAIL	NC		06/24/2016	3.000	153,653		260,000
0000487964	HOUSTON	TX		04/22/2016	3.000	43,281		79,691
0000489049	HOUSTON	TX		06/24/2016	4.625	79,029		109,000
0000489812	VERO BEACH	FL		04/22/2016	3.500	85,967		94,624
0000490010	ORLANDO	FL		04/22/2016	2.000	94,766		129,205
0000490961	VALRICO	FL		04/22/2016	2.000	147,271		244,245
0000494631	DADE CITY	FL		06/24/2016	2.377	52,505		40,000
0000496683	MIAMI	FL		04/22/2016	6.881	71,798		149,722
0000497005	CHICAGO	IL		06/24/2016	4.000	122,682		541,510
0000497022	FORT LAUDERDALE	FL		06/24/2016	2.675	365,695		490,000
0000497137	CAPE CORAL	FL		06/24/2016	4.625	122,156		216,480
0000498537	ANAHEIM	CA		06/24/2016	8.850	364,869		465,000
0000585461	RANCHO CUCAMONGA	CA		06/24/2016	5.000	422,846		900,000
0000586152	WOODSBURGH	NY		04/22/2016	2.000	619,759		697,982
0000586897	CORNISH FLAT	NH		06/24/2016	5.750	108,160		177,000
0000589251	NEWARK	NJ		04/22/2016	4.000	132,828		227,142
0000589574	WEST PALM BEACH	FL		04/22/2016	2.779	81,668		129,670
0000590955	HIALEAH	FL		04/22/2016	2.000	136,675		237,748
0000591299	JERSEY CITY	NJ		04/22/2016	2.000	303,820		289,122
0000617019	MORENO VALLEY	CA		04/22/2016	2.000	169,897		323,863
0000617911	POMPANO BEACH	FL		04/22/2016	4.250	99,748		124,755
0000624610	PROVIDENCE	RI		04/22/2016	2.000	113,523		144,780
0000624778	OAKLAND	CA		04/22/2016	2.000	219,385		239,641
0000639904	GALT	CA		04/22/2016	2.000	177,271		235,789
0000640088	TAMPA	FL		06/24/2016	8.615	88,186		119,000
0000642316	MECCA	CA		06/24/2016	5.844	138,644		165,000
0000643777	MARIANNA	FL		06/24/2016	5.990	84,786		162,059
0000644140	BALTIMORE	MD		04/22/2016	3.830	105,579		94,809
0000646166	SOUTH HOLLAND	IL		04/22/2016	2.000	193,484		175,486
0000651853	NORTH LAUDERDALE	FL		04/22/2016	2.000	69,616		114,752
0000651912	GREENACRES	FL		04/22/2016	2.000	67,668		114,648
0000651981	MIAMI	FL		06/24/2016	4.875	130,279		189,281
0000651991	MIAMI	FL		04/22/2016	5.250	82,084		219,306
0000652406	HOMESTEAD	FL		04/22/2016	3.833	166,317		169,650
0000654220	AGOURA HILLS	CA		04/22/2016	2.000	564,805		946,049
0000661428	SARASOTA	FL		04/22/2016	3.210	96,634		154,624
0000662303	CHESTER	NJ		06/24/2016	2.642	858,608		1,005,000
0000925285	LAKE STEVENS	WA		06/24/2016	3.750	417,841		585,000
0000926094	JAMAICA	NY		04/22/2016	2.000	182,979		349,629
0000926746	POMPANO BEACH	FL		04/22/2016	4.375	50,691		201,004

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0000927439	BROOKLYN	NY		04/22/2016	2.678	375,201		688,232
0000931478	HESPERIA	CA		04/22/2016	6.770	214,954		160,734
0000931998	HARTFORD	CT		06/24/2016	9.013	82,301		130,000
0000932387	NORTH HILLS	CA		06/24/2016	5.250	188,522		515,000
0000933033	QUEENSBURY	NY		04/22/2016	3.000	109,988		164,841
0000933684	FORT LAUDERDALE	FL		06/24/2016	4.094	119,740		179,000
0000935797	ROUND LAKE PARK	IL		06/24/2016	4.898	41,082		80,000
0000936629	LAKE WORTH	FL		06/24/2016	13.270	44,409		87,500
0000937263	ALBUQUERQUE	NM		06/24/2016	7.250	52,602		98,000
0000938443	BALTIMORE	MD		06/24/2016	11.150	48,618		180,000
0000938474	MESQUITE	TX		06/24/2016	11.000	52,548		118,000
0000938777	BENTON	AR		06/24/2016	7.600	106,996		210,000
0000938894	BAKERSFIELD	CA		06/24/2016	5.500	77,304		209,000
0000938906	MIAMI	FL		04/22/2016	2.000	178,902		352,936
0000938995	VENICE	FL		06/24/2016	7.575	49,937		70,000
0000939074	CAPE CORAL	FL		04/22/2016	4.000	110,903		117,414
0000941054	HESPERIA	CA		04/22/2016	2.000	177,068		180,383
0000941258	MARIPOSA	CA		06/24/2016	4.750	140,848		329,759
0000942609	METAMORA	MI		04/22/2016	2.000	144,740		219,663
0000942753	WATERFORD	MI		04/22/2016	3.250	41,492		53,376
0000957950	SPOKANE	WA		06/24/2016	5.000	104,374		150,000
0000958150	FORT LUPTON	CO		06/24/2016	8.750	109,368		165,000
0000958695	HUDSON	IN		06/24/2016	6.875	151,011		200,000
0000959052	LONG BEACH	CA		06/24/2016	4.000	356,660		365,000
0000959304	FRESNO	CA		04/22/2016	2.000	115,789		109,710
0000982899	FORT MYERS	FL		04/22/2016	2.000	51,661		126,271
0000989850	FOREST PARK	IL		04/22/2016	3.070	160,404		169,611
0000994604	SUNRISE	FL		04/22/2016	2.000	129,770		227,696
0000995807	LANHAM	MD		04/22/2016	2.000	184,914		335,594
0001020086	HUGER	SC		06/24/2016	6.875	185,525		238,000
0001020210	ONTARIO	CA		06/24/2016	5.875	57,904		415,000
0001041315	VENTURA	CA		06/24/2016	3.750	465,266		654,900
0001041765	BROOKLYN	NY		06/24/2016	8.200	172,150		475,000
0001052850	HOUSTON	TX		06/24/2016	8.250	88,415		135,000
0001054259	SACRAMENTO	CA		06/24/2016	2.000	146,600		275,000
0001054363	CLAREMORE	OK		06/24/2016	4.890	81,524		129,000
0001054419	IRVING	TX		06/24/2016	4.000	40,492		124,450
0001054514	HUNTINGTON STATION	NY		04/22/2016	2.000	224,786		218,842
0001054800	BALDWIN PARK	CA		06/24/2016	2.475	87,600		375,000
0001055157	DAVIE	FL		04/22/2016	2.375	994,811		1,441,046
0001055260	CHARLESTON	SC		04/22/2016	2.000	371,789		647,017
0001055415	TEMECULA	CA		06/24/2016	3.000	855,708		870,000
0001055584	SPOKANE	WA		06/24/2016	6.250	38,669		90,900
0001055605	GLENDALE	CA		04/22/2016	2.000	234,145		428,698
0001055714	SACRAMENTO	CA		04/22/2016	4.000	127,690		154,761
0001055874	SNOHOMISH	WA		04/22/2016	3.000	470,745		518,553

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0001056340	ROSEMEAD	CA		04/22/2016	2.000	203,267		497,729
0001057290	LAKE CITY	FL		04/22/2016	2.000	122,514		168,179
0001057305	HARTWOOD	VA		06/24/2016	3.000	235,778		250,000
0001057783	GARLAND	TX		06/24/2016	6.800	26,840		105,000
0001058062	CAVE CREEK	AZ		06/24/2016	4.750	356,230		499,500
0001060161	BOROUGH OF AUDUBON	NJ		06/24/2016	3.383	183,467		236,000
0001060317	CINNAMINSON	NJ		06/24/2016	2.000	161,863		321,136
0001064575	PHILADELPHIA	PA		06/24/2016	6.750	51,065		85,000
0001064641	EL SOBRANTE	CA		06/24/2016	4.500	432,403		453,000
0001064764	DELAND	FL		06/24/2016	2.000	136,060		166,000
0001064877	POUGHKEEPSIE	NY		04/22/2016	2.250	140,657		159,443
0001064963	NANTUCKET	MA		06/24/2016	2.000	888,775		1,125,000
0001065172	NANTUCKET	MA		06/24/2016	5.000	1,097,104		2,025,000
0001065567	DANVILLE	CA		04/22/2016	2.000	422,573		976,922
0001066374	CHICAGO	IL		04/22/2016	5.625	87,050		103,727
0001066878	CONCORD	CA		06/24/2016	4.850	260,827		440,000
0001066910	SALINAS	CA		06/24/2016	4.000	120,053		300,000
0001066969	OAKLAND	CA		04/22/2016	2.000	225,173		468,000
0001067058	CHINO	CA		04/22/2016	3.000	263,527		468,485
0001067735	MIAMI	FL		06/24/2016	4.625	74,530		148,000
0001067946	NAPLES	FL		04/22/2016	3.375	76,148		168,265
0001078432	LAKE CHARLES	LA		06/24/2016	7.125	84,592		140,000
0001078888	ABSECON	NJ		04/22/2016	2.000	51,033		79,424
0001079672	PINETOPS	NC		06/24/2016	9.490	80,814		79,900
0001079803	CORRYTON	TN		04/22/2016	8.850	102,799		99,875
0001080110	ROCKWOOD	TN		06/24/2016	12.170	32,810		81,500
0001080282	DANVILLE	OH		04/22/2016	11.850	67,934		113,000
0001081139	TACOMA	WA		04/22/2016	6.970	166,849		122,769
0001081313	FRESNO	CA		06/24/2016	11.750	61,778		110,000
0001081606	BARTLESVILLE	OK		04/22/2016	11.500	48,330		69,808
0001081813	CUMBERLAND	VA		06/24/2016	10.130	41,708		645,000
0001081978	CARSON	WA		06/24/2016	9.850	167,927		215,000
0001082247	ROCKBRIDGE BATHS	VA		06/24/2016	12.090	35,914		70,000
0001082285	RALEIGH	NC		04/22/2016	10.980	72,577		75,730
0001083109	SURRY	VA		06/24/2016	10.480	41,146		59,000
0001083369	TUCSON	AZ		04/22/2016	7.000	50,044		84,516
0001083659	YONKERS	NY		06/24/2016	5.040	253,158		345,000
0001083670	COLTON	CA		06/24/2016	8.250	113,789		212,000
0001083764	SILVER CITY	NM		06/24/2016	8.940	125,009		149,000
0001083819	FLAGSTAFF	AZ		06/24/2016	9.500	89,073		155,000
0001085141	AZTEC	NM		06/24/2016	9.710	59,255		162,500
0001085232	GOLDEN VALLEY	AZ		06/24/2016	6.050	66,879		125,000
0001087866	BROOKLYN	NY		06/24/2016	2.000	432,288		830,000
0001087894	CYRUS	MN		06/24/2016	2.000	53,571		140,000
0001088355	WEST SENECA	NY		04/22/2016	3.000	56,164		94,524

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0001088558	MESA	AZ		06/24/2016	2.000	140,683		211,000
0001088699	CHICAGO	IL		04/22/2016	2.000	341,573		308,220
0001088779	COTTONWOOD	AZ		04/22/2016	4.375	108,909		129,727
0001089128	FORT PIERCE	FL		04/22/2016	3.000	79,776		79,650
0001089406	LUBBOCK	TX		06/24/2016	5.175	44,148		96,500
0001089430	RICHMOND	VA		06/24/2016	6.990	91,775		159,000
0001089477	KENTWOOD	LA		06/24/2016	7.150	37,640		70,000
0001089519	PLAINVILLE	CT		04/22/2016	2.000	217,904		198,264
0001090022	RICHMOND	TX		06/24/2016	6.500	55,341		99,500
0001090130	TOWNVILLE	SC		06/24/2016	3.125	147,659		210,000
0001090795	ELK GROVE VILLAGE	IL		06/24/2016	6.000	89,628		118,000
0001091151	BRANDON	FL		06/24/2016	2.000	58,171		130,000
0001091371	MIAMI	FL		06/24/2016	3.000	82,058		170,000
0001091573	GREENSBORO	NC		06/24/2016	8.000	64,182		101,000
0001091716	BERMUDA DUNES	CA		06/24/2016	4.000	134,655		295,000
0001092417	TEWKSBURY	MA		06/24/2016	3.000	292,441		425,000
0001094494	NEWTON	MA		06/24/2016	4.500	1,103,424		2,550,000
0001095204	ALAMEDA	CA		04/22/2016	2.000	419,114		762,621
0001095397	SOUTH LAKE TAHOE	CA		04/22/2016	2.000	422,816		596,860
0001095520	FREMONT	CA		04/22/2016	2.000	377,081		672,204
0001095579	FAIRFIELD	CA		06/24/2016	3.875	610,585		600,000
0001095614	SAN JOSE	CA		04/22/2016	2.000	430,426		887,632
0001095622	MOORESTOWN	NJ		04/22/2016	2.000	432,720		686,203
0001095705	SALINAS	CA		06/24/2016	2.975	686,949		730,000
0001095734	MILLBRAE	CA		04/22/2016	2.000	521,599		1,365,645
0001095735	DUBLIN	CA		06/24/2016	3.375	848,060		1,185,000
0001095831	SAN DIEGO	CA		04/22/2016	2.000	593,204		797,330
0001095835	SAN DIEGO	CA		04/22/2016	2.000	751,281		1,266,347
0001095927	SAN JOSE	CA		04/22/2016	2.500	374,077		823,452
0001095946	PARK CITY	UT		06/24/2016	3.375	866,920		1,300,000
0001096152	BRENTWOOD	CA		06/24/2016	4.375	301,196		483,000
0001096158	WEST HILLS	CA		04/22/2016	2.000	551,335		747,609
0001096194	SAN BRUNO	CA		06/24/2016	2.000	408,356		755,000
0001096291	LAKE ORION	MI		06/24/2016	3.250	209,517		285,000
0001096300	SAN FRANCISCO	CA		06/24/2016	3.750	297,607		480,000
0001096526	SAN JOSE	CA		04/22/2016	2.000	373,229		553,652
0001096710	BRENTWOOD	CA		06/24/2016	3.000	600,715		660,000
0001096732	CARPINTERIA	CA		04/22/2016	3.000	915,408		1,896,090
0001096808	SANTA CLARITA	CA		06/24/2016	5.875	371,175		495,000
0001096831	WALNUT CREEK	CA		06/24/2016	6.250	514,278		965,000
0001097075	MONROE	NY		04/22/2016	2.000	553,699		523,733
0001097084	SAN JOSE	CA		06/24/2016	2.000	644,859		1,080,000
0001097312	BORO OF BEACH HAVEN	NJ		04/22/2016	4.000	744,483		827,777
0001099159	STREAMWOOD	IL		04/22/2016	2.000	105,790		141,550
0001099526	DEARBORN HTS	MI		06/24/2016	6.750	90,065		119,000

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0001099600	HOWELL	MI		06/24/2016	2.890	145,231		235,000
0001099685	SAINT PAUL	MN		04/22/2016	2.000	93,628		122,000
0001099828	HIGHLAND PARK	IL		04/22/2016	4.000	136,516		234,717
0001099900	CHICAGO	IL		06/24/2016	2.000	113,083		198,000
0001100515	MINNEAPOLIS	MN		06/24/2016	5.990	43,146		122,000
0001100540	MINNEAPOLIS	MN		04/22/2016	2.000	29,670		144,000
0001100558	AURORA	IL		04/22/2016	2.000	128,863		133,417
0001100748	CHICAGO	IL		04/22/2016	2.000	70,899		71,778
0001101057	NILES	IL		04/22/2016	2.460	153,534		182,482
0001101397	CHICAGO	IL		04/22/2016	2.000	129,271		171,829
0001101685	CICERO	IL		06/24/2016	2.000	103,156		144,000
0001108799	DELANO	CA		04/22/2016	2.000	82,310		158,596
0001108836	BELLFLOWER	CA		04/22/2016	2.000	124,266		308,763
0001108875	DENVER	CO		06/24/2016	6.625	205,341		455,000
0001108895	PINE VALLEY	CA		04/22/2016	2.000	167,795		318,439
0001110853	SAN DIMAS	CA		06/24/2016	7.595	320,641		620,000
0001111157	OPA LOCKA	FL		04/22/2016	7.900	179,626		224,270
0001111292	PICO RIVERA	CA		06/24/2016	2.000	281,933		421,000
0001112689	DULUTH	MN		06/24/2016	9.640	84,497		112,000
0001113160	HARLINGEN	TX		06/24/2016	8.870	61,029		89,000
0001113309	KINGMAN	AZ		04/22/2016	3.683	66,587		104,448
0001113450	DEL RIO	TX		06/24/2016	7.116	90,078		182,500
0001114007	LENOIR	NC		06/24/2016	8.375	41,370		78,000
0001114034	WYOMING	MI		06/24/2016	7.487	42,406		127,900
0001114235	SOUTH EL MONTE	CA		06/24/2016	3.793	185,428		450,000
0001115205	CORRY	PA		06/24/2016	7.240	45,978		77,000
0001116544	LOS ANGELES	CA		04/22/2016	2.000	180,668		369,597
0001116547	GUTHRIE	OK		06/24/2016	2.000	116,928		235,000
0001116549	DAVIE	FL		06/24/2016	2.000	133,388		298,000
0001116578	RANCHO SANTA MARGARI	CA		04/22/2016	2.000	251,551		558,716
0001116602	DAVIE	FL		06/24/2016	2.000	176,498		345,000
0001116613	WESTON	FL		04/22/2016	2.000	304,927		428,848
0001116621	MORRIS TWP	NJ		06/24/2016	2.000	35,586		320,000
0001116628	LA HABRA HEIGHTS	CA		06/24/2016	2.000	725,012		1,253,671
0001116635	CRESCENT CI	CA		06/24/2016	2.000	115,124		150,000
0001116644	PISCATAWAY	NJ		06/24/2016	2.000	152,355		243,461
0001116648	WASHINGTON	DC		06/24/2016	2.000	477,366		780,000
0001116660	PALM BEACH GARDEN	FL		04/22/2016	2.000	595,333		578,711
0001116663	SUN CITY	CA		06/24/2016	2.000	113,027		262,000
0001118017	DEARBORN	MI		04/22/2016	3.375	64,470		72,016
0001118056	EDMONDS	WA		04/22/2016	3.250	166,458		338,647
0001118188	GRAND TERRACE	CA		04/22/2016	3.875	412,604		347,269
0001118206	LITTLETON	CO		06/24/2016	2.750	137,995		286,000
0001118300	LAKE WORTH	FL		04/22/2016	4.000	214,511		174,449
0001173889	WEST GROVE	PA		04/22/2016	2.496	52,107		183,728
0001174237	YAKIMA	WA		04/22/2016	2.004	52,634		108,515

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0001174359	ATWOOD	TN		06/24/2016	6.996	36,050		75,000
0001174371	MEDARYVILLE	IN		04/22/2016	2.616	40,002		52,697
0001174792	ANACONDA	MT		06/24/2016	5.690	52,592		78,000
0001174827	CANDLER	NC		06/24/2016	2.004	109,165		180,000
0001174980	JAY	NY		04/22/2016	2.004	66,917		250,641
0001175075	CHATTANOOGA	TN		06/24/2016	4.572	84,078		132,000
0001175128	WEST GROVE	PA		04/22/2016	2.004	121,434		173,814
0001175205	MOSELEY	VA		04/22/2016	2.820	75,659		154,069
0001180488	CHICAGO	IL		04/22/2016	3.000	109,302		104,667
0001180537	ESCONDIDO	CA		04/22/2016	3.000	67,153		94,454
0001183184	BANNING	CA		06/24/2016	5.250	81,805		145,000
0001184879	SOUTH HAVEN	MI		06/24/2016	7.850	112,986		212,900
0001186379	CAPE CHARLES	VA		04/22/2016	3.000	500,209		423,277
0001200945	NEW LEBANON	NY		06/24/2016	2.004	49,425		70,000
0001200955	BAY CITY	MI		06/24/2016	2.100	58,720		94,000
0001201093	WASHINGTON	NC		04/22/2016	2.004	31,589		58,698
0001201101	TAMPA	FL		04/22/2016	2.004	72,160		75,814
0001201115	BALTIMORE	MD		04/22/2016	5.000	84,870		72,884
0001201170	TAMPA	FL		04/22/2016	5.004	162,088		139,663
0001201189	PRESTON	MD		04/22/2016	5.000	195,137		148,715
0001201218	NEWARK	DE		06/24/2016	6.876	162,780		325,000
0001201225	SIOUX CITY	IA		04/22/2016	2.004	34,059		50,741
0001201286	WATERBURY	CT		04/22/2016	3.264	50,039		49,676
0001201330	REDDICK	FL		06/24/2016	6.000	66,868		62,000
0001201363	PORTSMOUTH	NH		04/22/2016	2.556	92,628		164,574
0001201458	CEDAR SPRINGS	MI		04/22/2016	2.400	98,939		126,690
0001201473	JACKSONVILLE	FL		06/24/2016	5.004	44,229		71,000
0001201503	RADFORD	VA		04/22/2016	2.004	80,798		270,293
0001201593	WILLIAMSTOWN	NJ		04/22/2016	5.000	26,184		59,850
0001201874	BEAUFORT	SC		06/24/2016	2.004	40,292		99,000
0001202022	COLUMBUS	OH		04/22/2016	3.804	78,960		69,687
0001202253	SPARTA	TN		06/24/2016	6.204	43,747		57,500
0001202708	CANTON	OH		04/22/2016	2.004	37,203		109,486
0001202755	CAMDEN	NJ		04/22/2016	5.004	63,586		108,705
0001202769	EDEN	NC		04/22/2016	9.350	28,959		67,065
0001202845	HALLANDALE BEACH	FL		06/24/2016	2.076	104,285		300,000
0001202931	GREENCASTLE	IN		06/24/2016	6.520	99,107		116,000
0001202962	DEFUNIAK SPRINGS	FL		04/22/2016	5.004	98,799		74,957
0001203103	LAKE BUTLER	FL		04/22/2016	2.004	26,606		62,347
0001203130	FRONT ROYAL	VA		06/24/2016	7.000	44,606		90,000
0001207506	GREENACRES	FL		06/24/2016	4.250	103,931		155,000
0001207548	JUPITER	FL		06/24/2016	3.750	211,675		330,000
0001207555	CORAL GABLES	FL		06/24/2016	8.875	131,665		185,000
0001207558	MIRAMAR	FL		04/22/2016	3.375	174,467		179,125
0001207559	TAMPA	FL		06/24/2016	3.375	140,281		160,000

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0001207591	ZEPHYRHILLS	FL		06/24/2016	4.000	104,325		110,000
0001207622	MIAMI	FL		06/24/2016	3.625	148,749		205,000
0001207636	ALAMEDA	CA		06/24/2016	3.875	605,587		925,000
0001207637	MIAMI	FL		06/24/2016	6.865	1,326,323		2,000,000
0001207654	LA GRANGE PARK	IL		06/24/2016	3.625	316,083		340,000
0001207666	CHESAPEAKE	VA		06/24/2016	3.750	292,378		357,000
0001207690	WASHINGTON	DC		06/24/2016	3.500	281,842		400,000
0001207719	LAKE WORTH	FL		06/24/2016	3.125	520,293		495,000
0001207723	PHOENIX	AZ		06/24/2016	4.000	114,568		120,000
0001207752	NORTH PORT	FL		06/24/2016	3.125	105,612		124,000
0001207782	AVENTURA	FL		06/24/2016	6.750	190,116		287,000
0001207853	ODESSA	FL		06/24/2016	6.990	783,220		830,000
0001218045	SHINGLE SPRINGS	CA		04/22/2016	2.875	403,521		556,846
0001218230	OAKLAND	CA		04/22/2016	2.875	175,332		311,179
0001218326	BOWIE	MD		04/22/2016	2.000	233,488		453,219
0001218459	LAKE WORTH	FL		04/22/2016	2.000	691,132		918,376
0001219079	CHICAGO	IL		04/22/2016	2.000	118,708		121,724
0001219791	SAN FRANCISCO	CA		06/24/2016	6.250	473,262		925,000
0001221204	PHILADELPHIA	PA		04/22/2016	8.140	40,736		94,411
0001222050	CLOUDCROFT	NM		06/24/2016	3.624	61,994		152,000
0001222138	BLODGETT	OR		06/24/2016	2.004	116,090		165,000
0001222143	LEBANON	TN		06/24/2016	5.004	56,742		88,000
0001222184	HAVELOCK	NC		06/24/2016	7.588	31,829		98,000
0001222377	LEWISTON	ID		06/24/2016	7.260	25,787		154,000
0001222577	HAIKU	HI		06/24/2016	8.304	143,738		575,000
0001222596	OLATHE	CO		06/24/2016	8.772	67,913		75,000
0001222645	OLIVEHURST	CA		04/22/2016	3.504	45,618		141,805
0001225194	PAAUILO	HI		04/22/2016	3.276	96,890		144,278
0011661717	TOPOCK	AZ		04/29/2016	6.750	85,251		94,100
0012289732	LINDSAY	CA		04/29/2016	6.000	117,365		104,640
0012759213	CLARENCE	NY		04/29/2016	5.250	46,729		144,391
0012768909	RICHMOND	CA		04/29/2016	3.000	296,067		358,036
0013068671	KISSIMMEE	FL		04/29/2016	3.125	134,568		150,222
0013077193	SAN DIEGO	CA		04/29/2016	4.000	407,017		436,128
0014549984	LOS ALTOS	CA		04/29/2016	3.375	238,476		2,150,000
0014550032	SAN FRANCISCO	CA		04/29/2016	3.125	587,661		2,495,250
0014550099	LOS ALTOS	CA		04/29/2016	3.125	947,612		2,285,000
0014550123	CALABASAS	CA		04/29/2016	3.125	1,280,313		3,200,000
0015135114	DRAPER	UT		04/29/2016	6.375	717,069		549,000
0016397077	WESTWOOD	NJ		04/29/2016	5.375	165,545		488,790
0016397218	PERTH AMBOY	NJ		04/29/2016	4.625	115,104		171,943
0016834046	STOCKTON	CA		04/29/2016	5.750	106,738		226,886
0017617416	LUDINGTON	MI		04/29/2016	4.375	64,594		115,867
0017617598	SACRAMENTO	CA		04/29/2016	5.375	153,470		297,804
0017781683	PALM BAY	FL		04/29/2016	4.125	113,022		109,681

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0017782459	YUCAIPA	CA		04/29/2016	4.250	358,957		493,311
0018002410	BOYNTON BEACH	FL		04/29/2016	6.000	119,351		145,864
0023792799	LAFAYETTE	CA		04/29/2016	3.625	41,330		691,900
0023792856	MARTINEZ	CA		04/29/2016	4.750	60,021		575,372
0023794209	KLAMATH FALLS	OR		04/29/2016	7.630	50,142		75,125
0023794258	SAN DIEGO	CA		04/29/2016	4.250	483,117		834,839
0023794381	WATERFORD TWP.	MI		04/29/2016	3.125	133,403		177,943
0023794555	LOS ALTOS	CA		04/29/2016	3.750	136,521		2,789,551
0023794597	CAMBRIDGE	MD		04/29/2016	3.375	258,592		652,730
0023794639	EUGENE	OR		04/29/2016	4.000	161,977		249,463
0023794712	LAHAINA	HI		04/29/2016	3.500	244,721		474,055
0023794779	AVONDALE	AZ		04/29/2016	3.750	180,696		215,660
0023794944	CHANDLER	AZ		04/29/2016	3.375	166,269		216,193
0023816960	DARIEN	CT		04/29/2016	3.380	1,838,910		3,108,734
0023819659	SAN DIEGO	CA		04/29/2016	4.000	385,403		774,974
0023821721	ANNAPOLIS	MD		04/29/2016	3.125	252,145		360,002
0023822083	CHICAGO	IL		04/29/2016	3.375	361,362		385,515
0023822356	MONTGOMERY VILLAGE	MD		04/29/2016	1.380	258,761		424,697
0023822497	MIDDLETOWN	DE		04/29/2016	2.625	195,029		325,795
0023823149	SACRAMENTO	CA		04/29/2016	4.500	201,430		250,758
0023823156	NORWALK	CA		04/29/2016	3.875	234,901		355,908
0023824311	MAMARONECK	NY		04/29/2016	2.750	283,569		557,824
0023825110	RIALTO	CA		04/29/2016	4.380	235,694		302,764
0023829955	PORT READING	NJ		04/29/2016	6.880	176,262		221,814
0100005939	HOMESTEAD	FL		04/22/2016	5.750	157,239		248,892
0100006819	LOS ANGELES	CA		04/22/2016	5.000	161,310		323,710
0100007677	HARRISONBURG	VA		04/22/2016	5.000	211,685		348,490
0100008896	THOUSAND OAKS	CA		04/22/2016	2.000	377,988		825,589
0100012736	JAMAICA	NY		04/22/2016	4.875	235,761		379,148
0100014289	SEATTLE	WA		04/22/2016	4.000	159,611		573,174
0100014471	BROOKLYN	NY		04/22/2016	4.000	421,131		607,247
0100014601	BRENTWOOD	CA		04/22/2016	4.375	396,457		650,880
0100014631	BROOKS	OR		04/22/2016	3.125	139,422		378,594
0100014749	BELLEAIR BLUFFS	FL		04/22/2016	6.300	101,598		190,548
0100015251	PASO ROBLES	CA		04/22/2016	4.875	211,741		728,300
0100030756	WEYMOUTH	MA		04/22/2016	4.375	183,760		267,128
0100030877	PEMBROKE PINES	FL		04/22/2016	3.000	95,314		394,663
0100031634	SUNNYVALE	CA		04/22/2016	3.000	443,297		1,341,436
0100033146	BOCA RATON	FL		04/22/2016	5.125	45,289		215,778
0100033557	NEW YORK	NY		04/22/2016	3.250	2,409,836		4,965,269
0100034737	LIVINGSTON	NJ		04/22/2016	2.250	408,555		793,348
0100035267	GATESVILLE	TX		04/22/2016	3.125	126,280		198,030
0100038210	SAN JOSE	CA		04/22/2016	7.300	797,575		1,193,945
0100039010	ANNANDALE	VA		04/22/2016	5.625	461,702		815,241
0100041354	DALY CITY	CA		04/22/2016	4.250	449,007		952,886
0100041482	BALDWIN PARK	CA		04/22/2016	6.375	131,510		403,851

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0100042013	FORT LAUDERDALE	FL		04/22/2016	2.000	92,711		212,915
0100044592	LOS ANGELES	CA		04/22/2016	3.000	906,299		2,162,241
0100044745	LAKE WORTH	FL		04/22/2016	5.606	103,864		184,285
0100044926	LAKE CITY	PA		04/22/2016	11.000	60,142		298,690
0100045026	BELLMORE	NY		04/22/2016	2.625	255,845		397,691
0100045142	ENCINITAS	CA		04/22/2016	7.500	488,436		1,438,878
0100045152	BETHESDA	MD		04/22/2016	2.976	337,494		1,273,065
0100045361	MANORVILLE	NY		04/22/2016	6.750	215,411		377,147
0100045404	LOS ANGELES	CA		04/22/2016	3.000	210,872		438,467
0100045798	HAMILTON	OH		04/22/2016	6.375	53,034		150,061
0100045858	RUSSELL	KY		04/22/2016	5.125	31,329		130,274
0100046026	RICHMOND	CA		04/22/2016	6.500	146,031		347,892
0100046358	CHINO HILLS	CA		04/22/2016	4.875	175,540		299,624
0100046799	SUNRISE	FL		04/22/2016	4.125	78,973		139,607
0100047352	ELIZABETH	NJ		04/22/2016	4.000	138,006		223,029
0100047853	MIAMI	FL		04/22/2016	2.000	190,388		390,756
0100047967	MIAMI	FL		04/22/2016	2.000	125,678		191,883
0100047968	TACOMA	WA		04/22/2016	3.875	143,284		263,393
0100048233	BELLE MEAD	NJ		04/22/2016	2.000	262,766		560,341
0100048371	PORT SAINT LUCIE	FL		04/22/2016	5.500	74,141		128,919
0100048393	MOOSUP	CT		04/22/2016	2.000	48,901		132,863
0100048518	SANTA CRUZ	CA		04/22/2016	3.125	444,099		696,717
0100048520	BELLE PLAINE	MN		04/22/2016	6.000	174,027		209,630
0100048577	ROCHELLE PARK	NJ		04/22/2016	7.000	350,558		331,385
0100048653	BATON ROUGE	LA		04/22/2016	2.000	72,852		176,966
0100048698	PHOENIX	AZ		04/22/2016	2.000	73,600		136,219
0100048820	FREMONT	OH		04/22/2016	6.551	43,466		83,437
0100048885	NEW BRITAIN	CT		04/22/2016	2.000	100,888		137,703
0100048892	SEATTLE	WA		04/22/2016	2.000	160,535		286,673
0100048954	MECCA	CA		04/22/2016	5.000	99,494		114,432
0100049132	LEOMINSTER	MA		04/22/2016	2.000	135,996		188,792
0100049314	FAIRFIELD	CA		04/22/2016	5.750	625,359		755,808
0100049447	MEMPHIS	TN		04/22/2016	4.875	66,311		164,056
0100049453	VALLEY STREAM	NY		04/22/2016	5.000	101,805		358,098
0100049461	JACKSON	NJ		04/22/2016	4.000	193,595		299,136
0100049504	CHESAPEAKE	VA		04/22/2016	7.350	95,478		310,103
0100049563	DENVER	CO		04/22/2016	4.500	120,789		172,869
0100049565	COLONIAL HEIGHTS	VA		04/22/2016	2.000	74,452		93,931
0100049611	KENDALLVILLE	IN		04/22/2016	6.750	82,205		126,194
0100049723	WILLARD	OH		04/22/2016	4.500	120,933		197,478
0100049975	CENTRAL POINT	OR		04/22/2016	4.375	178,520		209,263
0100050115	AMISSVILLE	VA		04/22/2016	2.000	353,135		391,254
0100050229	ELIZABETH	NJ		04/22/2016	2.000	177,289		545,053
0100050369	TOLEDO	OH		04/22/2016	4.875	74,681		98,205
0100050406	COVENTRY	CT		04/22/2016	2.750	116,232		156,290

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1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0100050423	BROOKLYN	NY		04/22/2016	2.000	157,865		380,913
0100050451	BETHLEHEM	PA		04/22/2016	8.544	136,010		203,762
0100050481	HANSON	MA		04/22/2016	3.000	259,782		387,339
0100050489	STERLING	VA		04/22/2016	3.125	269,116		425,776
0100050505	SAN MATEO	CA		04/22/2016	2.750	241,359		644,017
0100050539	BRONX	NY		04/22/2016	5.125	190,157		488,906
0100050565	UNION CITY	CA		04/22/2016	4.625	367,172		746,763
0100050577	MIDDLETOWN	NJ		04/22/2016	2.000	269,078		608,192
0100050605	EL CERRITO	CA		04/22/2016	2.000	398,809		761,806
0100050650	SAN PABLO	CA		04/22/2016	4.875	342,115		348,738
0100050732	LAUREL	DE		04/22/2016	2.000	35,942		116,930
0100050737	LANGHORNE	PA		04/22/2016	4.875	207,259		369,146
0100050842	SOUTHFIELD	MI		04/22/2016	7.500	66,426		112,616
0100050883	PLAINVIEW	NY		04/22/2016	2.000	262,988		574,714
0100050918	TURLOCK	CA		04/22/2016	5.000	147,706		318,082
0100050957	LAKE WORTH	FL		04/22/2016	5.500	31,735		288,143
0100050964	PATTERSON	CA		04/22/2016	2.875	243,331		288,366
0100050985	SUGAR LAND	TX		04/22/2016	2.000	126,441		249,986
0100051009	CLOVIS	CA		04/22/2016	4.125	93,641		171,042
0100051073	AURORA	CO		04/22/2016	5.000	204,421		378,466
0100051127	LONG BEACH	CA		04/22/2016	2.125	257,476		449,491
0100051348	PHOENIX	AZ		04/22/2016	2.000	67,538		134,208
0100051472	DELRAY BEACH	FL		04/22/2016	5.000	89,266		256,698
0100051589	FAIRFIELD	CA		04/22/2016	2.000	399,039		695,141
0100051829	POWAY	CA		04/22/2016	4.000	285,072		423,521
0100051871	SUN VALLEY	CA		04/22/2016	3.000	261,318		436,571
0100051879	LOS ANGELES	CA		04/22/2016	4.875	326,455		548,748
0100051911	PENSACOLA	FL		04/22/2016	2.000	57,958		129,482
0100051931	INDIANAPOLIS	IN		04/22/2016	9.850	41,914		99,731
0100052277	HAYWARD	CA		04/22/2016	5.125	394,614		578,746
0100052367	PORTLAND	OR		04/22/2016	4.000	108,898		233,154
0100052452	BROOKLYN	NY		04/22/2016	4.875	606,056		960,295
0100052531	ZANESVILLE	OH		04/22/2016	6.750	58,971		89,163
0100052767	WILMINGTON	DE		04/22/2016	5.875	99,937		134,150
0100053126	FORT BRAGG	CA		04/22/2016	3.500	147,971		442,692
0100053463	DOUGLAS	AZ		04/22/2016	6.000	41,569		81,913
0100053697	BROOKLINE	MA		04/22/2016	6.500	608,521		1,444,960
0100057445	GLOVERSVILLE	NY		04/22/2016	2.000	65,727		106,496
0100057459	WALDEN	NY		04/22/2016	3.500	103,412		154,460
0100062091	FAIRFIELD	CA		04/22/2016	5.500	304,247		444,282
0100062613	NORTH LAS VEGAS	NV		04/22/2016	5.000	108,302		181,249
0100065966	NORTH PALM BEACH	FL		04/22/2016	2.000	145,623		237,795
0100073666	GERMANTOWN	MD		04/22/2016	4.000	455,107		648,259
0100073955	WASHINGTON	DC		04/22/2016	3.625	387,801		917,607
0100076112	DAVIE	FL		04/22/2016	3.000	551,548		781,757

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	2	3						
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0100076763	PHOENIX	AZ		04/22/2016	4.750	59,372		119,406
0100078184	BENICIA	CA		04/22/2016	3.375	276,635		557,151
0100078687	LOS ANGELES	CA		04/22/2016	2.000	497,197		865,007
0100079430	AGOURA HILLS	CA		04/22/2016	2.000	484,327		1,339,184
0100080774	TARZANA	CA		04/22/2016	3.429	393,598		829,000
0100081702	RENO	NV		04/22/2016	5.250	129,481		184,279
0100082529	MEDFORD	MA		04/22/2016	4.750	254,669		423,911
0100084330	BOTHELL	WA		04/22/2016	6.000	568,714		819,495
0100086548	MORENO VALLEY	CA		04/22/2016	2.000	222,295		290,765
0100086998	LA CRESCENTA	CA		04/22/2016	2.000	424,475		664,800
0100087803	JACKSONVILLE	FL		04/22/2016	5.000	28,012		51,842
0100092020	SOUTHAMPTON	PA		04/22/2016	3.125	205,296		301,868
0100093850	SAUSALITO	CA		04/22/2016	4.276	1,994,601		5,000,000
0101766550	JAMAICA	NY		04/22/2016	3.000	250,650		403,422
0102297046	SAN LEANDRO	CA		04/22/2016	2.000	315,643		560,483
0102299207	MALIBU	CA		04/22/2016	3.250	812,740		2,175,368
0102308456	ANTIOCH	CA		04/22/2016	3.125	164,679		349,989
0102313851	SAN JOSE	CA		04/22/2016	2.000	262,921		553,720
0400016094	WHITHALL	MI		04/22/2016	2.000	74,310		78,253
0568476178	MIDLOTHIAN	IL		04/22/2016	3.625	109,810		121,016
0568476181	PORT SAINT LUCIE	FL		04/22/2016	3.750	206,601		195,316
0568476349	DUNLAP	TN		04/22/2016	4.375	72,226		97,064
0568476354	HOPEWELL JUNCTION	NY		04/22/2016	5.625	139,451		162,686
0568476356	PROVIDENCE	RI		04/22/2016	4.250	194,231		149,034
0568476369	MOUNT EPHRAIM	NJ		04/22/2016	5.250	137,909		156,074
0568480071	NEWPORT BEACH	CA		04/22/2016	2.375	812,385		4,374,123
0568484510	AURORA	CO		04/22/2016	4.885	352,620		626,232
0568484527	TOWN OF HEMPSTEAD	NY		04/22/2016	2.000	294,244		366,226
0568484530	OKEECHOBEE	FL		04/22/2016	6.875	75,405		64,242
0568484549	MINERAL WELLS	TX		04/22/2016	9.740	57,217		82,060
0568484553	WINTER PARK	FL		04/22/2016	5.250	407,592		671,362
0568484565	SPRINGFIELD	MA		04/22/2016	2.000	82,606		105,326
0568484582	PHOENIX	AZ		04/22/2016	7.375	594,466		558,864
0568484590	NAPLES	FL		04/22/2016	6.010	183,804		271,491
0568484608	BRONX	NY		04/22/2016	3.750	236,232		361,141
0568484621	PENSACOLA	FL		04/22/2016	4.490	79,214		101,044
0568484622	CLERMONT	FL		04/22/2016	4.245	113,272		192,158
0568484625	KISSIMMEE	FL		04/22/2016	2.000	179,456		206,972
0568484642	ENTERPRISE	OR		04/22/2016	7.275	86,648		113,093
0568484665	HYPOLUXO	FL		04/22/2016	4.280	163,699		2,830,000
0568484671	HAMILTON	OH		04/22/2016	5.125	231,761		401,172
0568484678	MIRAMAR	FL		04/22/2016	5.000	64,323		104,119
0568484725	BOISE	ID		04/22/2016	5.532	111,168		149,200
0568484729	LAURINBURG	NC		04/22/2016	2.004	64,948		162,829
0568484735	MYRTLE BEACH	SC		04/22/2016	2.004	73,145		122,410

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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
0568484764	DESERT HOT SPRINGS	CA		04/22/2016	5.004	94,233		82,000
0568484781	BOISE	ID		04/22/2016	2.004	90,529		170,786
0568484788	TULARE	CA		04/22/2016	6.774	127,301		173,400
0568484791	PALMETTO	FL		04/22/2016	2.004	141,104		262,899
0568484804	DUARTE	CA		04/22/2016	7.272	220,897		390,580
0568484810	LOS ANGELES	CA		04/22/2016	3.096	59,265		516,636
0568484815	PAULSBORO	NJ		04/22/2016	2.004	62,380		119,967
0568484817	ANNAPOLIS	MD		04/22/2016	7.440	135,450		362,775
0568484832	APACHE JUNCTION	AZ		04/22/2016	6.180	56,217		73,098
0568484837	HUNTINGTOWN	MD		04/22/2016	6.168	93,621		73,759
0568484839	OPA LOCKA	FL		04/22/2016	2.520	84,078		137,791
0568484845	CALLAWAY	FL		04/22/2016	9.876	105,175		72,170
0568484877	ST PETERSBURG	FL		04/22/2016	5.004	74,791		69,860
0568484890	MIAMI	FL		04/22/2016	6.240	119,652		173,692
0568484934	CENTRAL LAKE	MI		04/22/2016	11.180	251,861		228,895
0568484946	CUMBERLAND	OH		04/22/2016	7.020	66,412		97,966
0568484947	RHODESDALE	MD		04/22/2016	3.132	76,304		75,811
0568484948	LANCASTER	SC		04/22/2016	5.004	77,656		64,622
0568484953	W COLUMBIA	SC		04/22/2016	3.756	59,243		119,089
0568484962	LOUISA	VA		04/22/2016	6.600	120,470		109,637
0568484971	YEMASSEE	SC		04/22/2016	2.004	70,639		147,212
0568484980	MC LEANSVILLE	NC		04/22/2016	2.388	132,957		243,220
0568484981	WOODRUFF	SC		04/22/2016	3.744	53,133		71,070
0568484985	TUCSON	AZ		04/22/2016	5.592	58,253		80,664
0568484991	NORFOLK	VA		04/22/2016	5.004	163,403		213,854
0568485026	LEHIGH ACRES	FL		04/22/2016	4.680	63,659		106,121
0568485034	BAKERSFIELD	CA		04/22/2016	5.460	139,516		156,673
0568485035	CORCORAN	CA		04/22/2016	2.004	71,181		74,735
0568485057	HAINES CITY	FL		04/22/2016	7.000	72,849		79,448
0568485079	PANAMA CITY	FL		04/22/2016	6.000	93,416		87,347
0568485083	WHITINGHAM	VT		04/22/2016	5.000	73,309		97,975
0568485084	DUMMERSTON	VT		04/22/2016	6.000	75,693		133,738
0568485095	SWARTZ CREEK	MI		04/22/2016	4.284	92,946		157,670
0568485104	VALATIE	NY		04/22/2016	2.028	122,804		274,336
0568485129	CRESTWOOD	IL		04/22/2016	5.004	173,851		181,146
0568485146	MARKHAM	VA		04/22/2016	5.004	109,202		132,162
0568485148	DUBLIN	VA		04/22/2016	6.480	59,812		97,793
0568485149	DUBLIN	VA		04/22/2016	3.900	61,474		107,981
0568485155	RICHMOND	VA		04/22/2016	6.384	79,847		134,846
0568485164	LAKE WORTH	FL		04/22/2016	6.500	77,231		136,510
0568485171	KISSIMMEE	FL		04/22/2016	6.750	78,443		118,745
0568485172	OCOEE	FL		04/22/2016	5.750	139,465		145,456
0568485183	GRANTS PASS	OR		04/22/2016	7.390	147,667		167,401
0568485199	VENETIA	PA		04/22/2016	3.875	235,283		527,258
0568485203	ALACHUA	FL		04/22/2016	7.908	121,062		84,617
0568485219	GARDEN GROVE	CA		04/22/2016	6.000	289,582		495,207

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	2	3						
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0568485230	DELRAY BEACH	FL		04/22/2016	3.750	310,614		462,528
0700217340	LA MIRADA	CA		04/28/2016	4.000	649,498		1,043,333
0700306001	SAN JOSE	CA		04/28/2016	4.500	641,589		947,772
0706155629	DALLAS	TX		06/10/2016	8.500	60,374		107,785
0706158714	SAN ANTONIO	TX		06/10/2016	3.000	75,908		133,724
0706160835	AUSTIN	TX		06/10/2016	4.837	111,250		327,748
0706164092	PALMDALE	CA		06/10/2016	3.000	80,373		194,743
0706164506	LOS ANGELES	CA		06/10/2016	7.990	151,609		365,843
0706166360	CHICAGO	IL		06/10/2016	3.000	76,329		166,181
0706168143	ALBANY	NY		06/10/2016	3.000	158,472		288,743
0706169596	BALTIMORE	MD		06/10/2016	3.000	111,861		175,854
0706169877	WALLINGFORD	CT		06/10/2016	3.000	143,577		195,306
0706171725	STAMFORD	CT		06/10/2016	4.278	238,552		253,798
0706172103	JAMAICA	NY		06/10/2016	3.000	192,277		295,289
0706172988	POMONA	CA		06/10/2016	3.000	153,818		322,725
0706174018	SCOTTSDALE	AZ		06/10/2016	6.750	363,355		467,776
0706221876	SPRINGTOWN	TX		06/10/2016	7.625	115,621		172,033
0706224359	DALLAS	TX		06/10/2016	7.700	61,027		147,947
0706225398	NASHVILLE	TN		06/10/2016	7.525	169,155		191,452
0706225570	DOYLESTOWN	PA		06/10/2016	3.200	185,572		233,031
0706229176	PACOIMA	CA		06/10/2016	4.125	214,605		443,384
0706230190	HOUSTON	TX		06/10/2016	8.175	91,118		140,052
0706231669	HOUSTON	TX		06/10/2016	10.250	67,435		89,441
0706232006	HARRISBURG	PA		06/10/2016	3.375	97,591		148,357
0706233715	FATE	TX		06/10/2016	9.300	210,817		288,164
0706233764	MERIDEN	CT		06/10/2016	6.625	103,849		116,293
0706233947	AUSTIN	TX		06/10/2016	8.250	145,998		222,603
0706234754	PICO RIVERA	CA		06/10/2016	3.040	201,944		380,634
0706236205	WEST BLOOMFIELD	MI		06/10/2016	3.300	221,860		391,595
0706236650	CHICAGO	IL		06/10/2016	3.000	113,882		144,058
0706236916	COEUR D ALENE	ID		06/10/2016	3.040	46,878		156,242
0706237575	PHOENIX	AZ		06/10/2016	4.251	102,472		129,371
0706238003	CHARLOTTE	NC		06/10/2016	3.450	125,913		179,064
0706238649	COLUMBIA	TN		06/10/2016	8.050	97,036		148,272
0706239274	SAN JOSE	CA		06/10/2016	4.500	341,998		763,940
0706239738	BALTIMORE	MD		06/10/2016	8.600	148,846		166,460
0706240140	MIAMI	FL		06/10/2016	3.000	58,763		168,971
0706240264	OPA LOCKA	FL		06/10/2016	3.000	63,438		113,823
0706240447	BUFFALO	NY		06/10/2016	3.000	65,980		125,160
0706240488	EVERETT	WA		06/10/2016	6.250	153,999		180,772
0706240546	ROCKBRIDGE BATHS	VA		06/10/2016	3.000	163,907		253,841
0706240900	SUITLAND	MD		06/10/2016	3.000	56,454		213,655
0706240934	CHICAGO	IL		06/10/2016	3.550	65,273		129,080
0706242690	RICHMOND	TX		06/10/2016	3.000	130,766		228,450
0706242831	EVERETT	MA		06/10/2016	3.200	243,862		343,094

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	2	3						
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0706243698	COCONUT CREEK	FL		06/10/2016	3.013	69,391		119,390
0706244183	ANTIOCH	TN		06/10/2016	3.000	79,083		123,721
0706244290	BUCKLEY	WA		06/10/2016	3.001	142,784		217,499
0706244944	NASHVILLE	TN		06/10/2016	4.050	53,915		77,285
0706245032	BERGENFIELD	NJ		06/10/2016	3.000	278,280		396,338
0706245305	MATTESON	IL		06/10/2016	3.000	134,357		218,603
0706245628	LAKE WORTH	FL		06/10/2016	4.150	140,962		189,491
0706246048	MODESTO	CA		06/10/2016	4.290	122,180		286,513
0706246063	SOUTH GATE	CA		06/10/2016	3.002	195,775		335,836
0706247111	NORTH MIAMI	FL		06/10/2016	3.025	639,969		850,077
0706247764	GROSSE POINTE WOODS	MI		06/10/2016	4.250	92,364		154,015
0706248622	MAYNARDVILLE	TN		06/10/2016	7.450	95,966		150,698
0706248960	CARY	NC		06/10/2016	3.000	91,694		128,111
0706249752	AVON PARK	FL		06/10/2016	3.550	76,070		81,328
0706250065	TOWNSEND	DE		06/10/2016	3.200	144,008		207,005
0706250479	DERRY	NH		06/10/2016	8.225	291,604		310,614
0706250875	SAINT AUGUSTINE	FL		06/10/2016	3.000	182,853		312,075
0706250925	CECIL	PA		06/10/2016	3.000	76,435		104,055
0706250966	BALTIMORE	MD		06/10/2016	7.950	176,185		168,956
0706252749	ROOSEVELT	NY		06/10/2016	8.750	268,561		337,673
0706253945	HOUSTON	TX		06/10/2016	8.925	95,809		142,626
0706254497	HIGHLAND VILLAGE	TX		06/10/2016	3.000	162,409		273,778
0706254661	WACO	TX		06/10/2016	10.050	67,487		86,198
0706255734	PHILADELPHIA	PA		06/10/2016	6.900	187,951		232,839
0706255981	UPPER DARBY	PA		06/10/2016	6.750	104,243		183,565
0706256625	RIVERSIDE	CA		06/10/2016	6.690	85,652		283,679
0706256732	SILVER SPRING	MD		06/10/2016	7.200	332,192		421,413
0706256740	BAKERSFIELD	CA		06/10/2016	6.490	143,905		162,778
0706256955	SUMMIT	IL		06/10/2016	3.000	93,746		173,540
0706257151	AZUSA	CA		06/10/2016	3.000	166,721		335,227
0706257631	DALLAS	TX		06/10/2016	8.600	109,312		285,804
0706257730	HOUSTON	TX		06/10/2016	8.800	86,851		129,537
0706258407	FARMERSVILLE	CA		06/10/2016	3.000	62,107		106,421
0706259165	COLLIERVILLE	TN		06/10/2016	5.200	315,308		404,983
0706259371	LOS ANGELES	CA		06/10/2016	6.990	198,753		239,381
0706259389	STROUDSBURG	PA		06/10/2016	3.125	178,077		282,362
0706259504	ARLINGTON	TX		06/10/2016	7.990	80,795		112,139
0706259553	WAUKEGAN	IL		06/10/2016	3.100	72,132		103,588
0706260411	DENVER	CO		06/10/2016	3.000	80,731		185,860
0706260619	ORANGE PARK	FL		06/10/2016	3.139	46,893		59,662
0706260643	SALT LAKE CITY	UT		06/10/2016	7.550	61,665		76,430
0706260825	BRENTWOOD	NY		06/10/2016	6.750	168,633		219,539
0706261120	NORTH SAINT PAUL	MN		06/10/2016	3.000	69,533		149,552
0706300712	PALM COAST	FL		06/10/2016	6.700	161,964		209,010
0706301397	DENVER	CO		06/10/2016	3.450	292,990		452,219

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
0706302296	BAKERSFIELD	CA		06/10/2016	3.000	68,458		131,557
0706303500	BELLWOOD	IL		06/10/2016	3.000	63,723		98,712
0706322401	DALLAS	TX		06/10/2016	7.590	62,292		143,076
0706323177	LAREDO	TX		06/10/2016	8.985	63,208		83,309
0706395936	MERRILLVILLE	IN		06/10/2016	3.000	61,209		89,770
0706396082	DALLAS	TX		06/10/2016	7.400	79,528		84,683
0706396207	QUEENS VILLAGE	NY		06/10/2016	3.001	282,170		379,410
0706397031	MANVEL	TX		06/10/2016	3.150	178,384		270,783
0706397148	BALDWINSVILLE	NY		06/10/2016	3.000	69,576		124,237
0706397213	ORLAND PARK	IL		06/10/2016	3.000	57,974		101,471
0706397585	PHILADELPHIA	PA		06/10/2016	9.250	68,302		72,789
0706397734	COLUMBIA CITY	IN		06/10/2016	3.002	54,335		75,211
0706398112	FAYETTEVILLE	NC		06/10/2016	9.600	68,252		74,548
0706411840	ANOKA	MN		06/10/2016	3.000	78,867		143,752
0706416633	CHICAGO	IL		06/10/2016	6.700	91,466		145,776
0706454618	SOUTH GATE	CA		06/10/2016	7.090	124,371		289,616
0706464476	BRENTWOOD	TN		06/10/2016	3.000	313,004		490,955
0706466950	BROOKLYN	NY		06/10/2016	3.000	320,221		528,612
0801347724	ORO VALLEY	AZ		04/28/2016	4.500	450,848		616,342
0801414094	SAN CLEMENTE	CA		04/28/2016	4.375	686,407		1,043,738
0801966694	DRAPER	UT		04/28/2016	4.750	564,339		795,590
0802032490	MODESTO	CA		04/28/2016	4.375	471,570		689,204
0802036095	CARLSBAD	CA		04/28/2016	4.500	720,482		969,395
0568482097	LAWRENCEVILLE	VA		06/24/2016	6.000	37,604		63,784
0568482130	HOUSTON	TX		06/24/2016	5.000	55,821		141,453
0568482415	SAN PABLO	CA		06/24/2016	4.250	141,667		248,856
0568482505	GILBERT	AZ		06/24/2016	7.000	88,376		197,001
0568483173	BROOKLYN	NY		06/24/2016	4.500	226,186		736,632
Summary Line Adj - Residential						(157,645)		
Summary Line Adj - Residential						405,107		-
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other				XXX	XXX	192,095,036	0	325,977,299
Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed								
0000560250	HOUSTON	TX		04/22/2016	4.500	6,147,484	-	12,539,379
0000702053	HOUSTON	TX		04/22/2016	6.150	14,001,544	-	26,941,827
0000702191	ANN ARBOR	MI		04/22/2016	7.500	8,619,878	-	72,688,619
0000702192	MIAMI	FL		04/22/2016	7.500	5,561,210	-	64,589,027
0000702193	PLEASANTON	CA		04/22/2016	7.500	14,496,523	-	121,111,166
0000702194	CORTE MADERA	CA		04/22/2016	7.200	16,252,632	-	119,011,222
0000702215	BRANDON	FL		04/22/2016	6.875	14,822,085	-	99,908,287
0000702260	LOS ANGELES	CA		04/22/2016	5.900	15,176,494	-	270,006,571
0000702276	ATLANTA	GA		04/22/2016	4.750	13,893,944	-	78,576,510
0000702280	CONCORD	CA		04/22/2016	5.250	7,664,278	-	19,329,913
0000702286	CHICAGO	IL		04/22/2016	4.850	9,783,390	-	86,032,351
0000702311	KING OF PRUSSIA	PA		04/22/2016	4.500	10,183,882	-	83,194,676
0000702315	SAN DIEGO	CA		04/22/2016	4.300	18,323,056	-	374,593,092
0000702357	WASHINGTON	DC		04/22/2016	5.300	35,622,717	-	130,524,555

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
0000702359	ORANGE	CA		04/22/2016	4.750	15,524,705	-	55,330,238
0000702365	DALLAS	TX		04/22/2016	5.050	10,994,916	-	86,505,192
0000702368	ANNAPOLIS	MD		04/22/2016	4.770	5,423,319	-	38,910,506
0000702380	PORTLAND	OR		04/22/2016	5.000	20,248,235	-	84,176,689
0000702433	SAN FRANCISCO	CA		05/31/2012	2.670	-	468,052	4,639,456
0000702535	BELLEVUE	WA		04/22/2016	4.150	9,967,263	-	115,568,303
0000702612	FRISCO	TX		04/22/2016	3.510	9,358,036	-	44,042,777
0000702633	CHICAGO	IL		04/22/2016	3.900	5,451,224	-	48,959,011
0000702656	WASHINGTON D.C.	DC		04/01/2016	3.140	6,739,002	-	10,649,330
0000702686	BEACHWOOD	OH		04/22/2016	3.940	6,062,248	-	60,472,175
0000702724	ORLANDO	FL		04/01/2016	3.650	35,061,760	-	401,391,516
0000702770	VARIOUS	ZZ		04/22/2016	3.582	10,186,037	-	40,453,074
0000702797	SAN FRANCISCO	CA		04/26/2016	3.700	9,000,000	-	16,206,176
0000702800	DALLAS	TX		05/30/2016	3.750	6,000,000	-	9,783,140
0000702804	BOSTON	MA		06/23/2016	4.250	11,000,000	-	19,945,602
0000702805	DALLAS	TX		04/05/2016	3.700	14,000,000	-	29,523,407
0000702806	DENVER	CO		05/06/2016	3.850	66,999,999	-	140,079,446
0000702807	NEW YORK	NY		06/10/2016	3.970	1,997,991	-	3,423,469
0000702809	NEW YORK CITY	NY		05/25/2016	3.600	16,999,999	-	40,056,546
0000702810	NEW YORK	NY		05/03/2016	3.800	73,000,000	-	132,848,044
0000702811	OAKLAND	CA		06/01/2016	3.750	11,500,000	-	22,157,997
0000702814	NEW YORK	NY		05/16/2016	3.650	71,000,001	-	127,789,779
0000702816	BETHESDA	MD		06/09/2016	4.100	22,000,000	-	33,267,806
0000702817	VARIOUS	CA		05/24/2016	3.750	19,000,000	-	30,894,309
0000702823	EL SEGUNDO	CA		06/29/2016	3.600	22,000,000	-	71,105,367
0000702827	ORLANDO	FL		06/23/2016	3.450	9,260,000	-	14,246,154
Summary Line Adjustment - Commercial						(628,966)		
0499999. Total - Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed				XXX	XXX	678,694,886	468,052	3,241,472,704
0899999. Total - Mortgages in Good Standing				XXX	XXX	982,140,618	4,218,052	4,064,216,642
Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Residential Mortgages - All Other								
0001174612	LEVITTOWN	PA		04/22/2016	2.016	95,207		194,899
1999999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Residential Mortgages - All Other				XXX	XXX	95,207	0	194,899
2499999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure				XXX	XXX	95,207	0	194,899
3399999. Total Mortgages				XXX	XXX	982,235,825	4,218,052	4,064,411,541

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
Mortgages Closed by Repayment																	
0000195290	Yolo	CA		01/31/2012	06/20/2016	1,724,732	-	3,268	-	-	3,268	-	1,656,000	1,656,000	-	-	0
0000195950	St. Croix	WI		11/20/2012	04/29/2016	1,045,306	-	1,284	-	-	1,284	-	1,014,019	1,014,019	-	-	0
0000196108	Yolo	CA		03/19/2013	05/13/2016	1,732,000	-	-	-	-	0	-	1,632,000	1,632,000	-	-	0
0000196649	Martin	MN		09/26/2013	06/22/2016	1,109,701	-	(43,498)	-	-	(43,498)	-	1,111,375	1,111,375	-	-	0
0000196673	Allen	IN		10/09/2013	05/04/2016	703,689	-	1,552	-	-	1,552	-	705,241	705,241	-	-	0
0000196689	Clark	SD		10/23/2013	06/14/2016	549,185	-	414	-	-	414	-	549,599	549,599	-	-	0
0000196888	Lee	GA		04/11/2014	05/04/2016	2,371,852	-	2,886	-	-	2,886	-	2,354,115	2,354,115	-	-	0
0000510097	DUBLIN	GBR		02/12/2015	04/08/2016	4,731,923	-	-	-	-	0	(9,996)	4,953,884	4,969,165	15,280	-	15,280
0000702266	NEW YORK (MANHATTAN)	NY		06/10/2011	05/20/2016	84,777,434	-	(612,048)	-	-	(612,048)	-	84,999,997	84,999,997	-	-	0
0000702341	BOSTON	MA		05/06/2011	05/31/2016	23,873,007	-	-	-	-	0	-	23,753,931	23,753,931	-	-	0
0000702364	SANTA MONICA	CA		08/01/2011	06/01/2016	8,000,000	-	-	-	-	0	-	8,000,000	8,000,000	-	-	0
0000702373	FALLS CHURCH	VA		08/05/2011	05/11/2016	9,579,875	-	-	-	-	0	-	9,530,942	9,530,942	-	-	0
0000702377	TAMPA	FL		08/30/2011	06/08/2016	14,181,184	-	-	-	-	0	-	14,097,153	14,097,153	-	-	0
0000702460	RESTON	VA		06/07/2012	04/01/2016	4,996,952	-	3,048	-	-	3,048	-	5,000,000	5,000,000	-	-	0
0000702463	LOS ANGELES	CA		07/02/2012	05/19/2016	14,975,059	-	24,940	-	-	24,940	-	15,000,000	15,000,000	-	-	0
0000702466	LOS ANGELES	CA		07/02/2012	05/19/2016	1,952,419	-	-	-	-	0	-	1,952,419	1,952,419	-	-	0
0000031492	SANDY	UT		06/19/2015	05/17/2016	140,989	-	10,040	-	-	10,040	-	149,929	149,929	-	-	0
0000065710	CARLSBAD	CA		04/28/2016	05/17/2016	-	-	(5,405)	-	-	(5,405)	-	622,889	622,889	-	-	0
0000101428	HUNTINGTON BEACH	CA		06/19/2015	05/28/2016	318,512	-	79,097	-	-	79,097	-	396,412	396,412	-	-	0
0000112700	LOS ANGELES	CA		12/11/2015	05/23/2016	686,349	-	(484)	-	-	(484)	-	685,613	685,613	-	-	0
0000112731	BACKUS	MN		12/11/2015	04/23/2016	99,488	-	109	-	-	109	-	99,597	99,597	-	-	0
0000980183	ZIONSVILLE	PA		05/29/2015	05/16/2016	239,837	-	2,309	-	-	2,309	-	238,325	238,325	-	-	0
0001042510	KENNER	LA		08/31/2015	04/08/2016	360,326	-	(32,451)	-	-	(32,451)	-	326,624	326,624	-	-	0
0001054707	PINOLE	CA		05/29/2015	03/18/2016	52,391	-	447	-	-	447	-	48,314	48,314	-	-	0
0001055349	ROYAL PALM BEACH	FL		10/30/2015	03/16/2016	106,491	-	9,210	-	-	9,210	-	114,695	114,695	-	-	0
0001055625	DEERFIELD	IL		05/29/2015	05/24/2016	84,618	-	4,151	-	-	4,151	-	88,212	88,212	-	-	0
0001055835	LAS VEGAS	NV		05/29/2015	05/23/2016	110,440	-	1,080	-	-	1,080	-	109,933	109,933	-	-	0
0001057437	RICHMOND	TX		08/31/2015	05/09/2016	85,222	-	(437)	-	-	(437)	-	84,091	84,091	-	-	0
0001067877	SUNRISE	FL		08/31/2015	03/01/2016	128,100	-	(1,084)	-	-	(1,084)	-	126,085	126,085	-	-	0
0001116640	SUNNYVALE	CA		08/31/2015	03/11/2016	284,864	-	10,969	-	-	10,969	-	293,319	293,319	-	-	0
0001218372	TORRANCE	CA		10/01/2015	03/30/2016	317,647	-	22,637	-	-	22,637	-	337,817	337,817	-	-	0
0001219782	WESTON	FL		10/01/2015	03/29/2016	128,598	-	345	-	-	345	-	127,982	127,982	-	-	0
0004000139	COLUMBUS	OH		10/16/2015	03/31/2016	107,637	-	582	-	-	582	-	106,104	106,104	-	-	0
0004001032	MESA	AZ		10/16/2015	05/17/2016	106,156	-	(409)	-	-	(409)	-	104,786	104,786	-	-	0
0004001182	GILBERT	AZ		10/16/2015	04/07/2016	272,942	-	(178)	-	-	(178)	-	270,299	270,299	-	-	0
0004001240	MIRAMAR BEACH	FL		10/16/2015	03/19/2016	212,796	-	596	-	-	596	-	211,423	211,423	-	-	0
0004001499	SUN CITY	AZ		10/16/2015	03/05/2016	137,389	-	1,556	-	-	1,556	-	137,666	137,666	-	-	0
0004001778	CORAL SPRINGS	FL		10/16/2015	03/21/2016	57,614	-	(539)	-	-	(539)	-	55,704	55,704	-	-	0
0004002070	PHOENIX	AZ		10/16/2015	03/09/2016	124,529	-	1,123	-	-	1,123	-	125,274	125,274	-	-	0
0004002184	HOMESTEAD	FL		10/16/2015	05/13/2016	147,764	-	3,680	-	-	3,680	-	151,444	151,444	-	-	0
0100093850	SAUSALITO	CA		04/22/2016	05/31/2016	-	-	6,530	-	-	6,530	-	2,001,130	2,001,130	-	-	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0223506355	CROWLEY LAKE	CA		02/24/2016	05/07/2016	-	-	(130)	-	-	(130)	-	136,388	136,388	-	-	0
0223506489	NEW YORK	NY		02/24/2016	03/19/2016	-	-	(5,848)	-	-	(5,848)	-	278,546	278,546	-	-	0
0223507689	SAN FRANCISCO	CA		02/24/2016	03/10/2016	-	-	(124)	-	-	(124)	-	17,052	17,052	-	-	0
0223508392	LAGUNA BEACH	CA		02/24/2016	03/01/2016	-	-	122	-	-	122	-	68,811	68,811	-	-	0
0224758620	SANTA CRUZ	CA		09/16/2015	03/31/2016	386,699	-	1,101	-	-	1,101	-	384,009	384,009	-	-	0
0225536693	SWARTHMORE	PA		09/16/2015	04/01/2016	74,529	-	(6,757)	-	-	(6,757)	-	67,772	67,772	-	-	0
0225537891	BRAINTREE	MA		02/24/2016	05/25/2016	-	-	9,442	-	-	9,442	-	247,910	247,910	-	-	0
0227234346	BROOKLYN	NY		09/16/2015	04/04/2016	61,600	-	(730)	-	-	(730)	-	60,579	60,579	-	-	0
0227235295	EDWARDSVILLE	IL		09/16/2015	03/02/2016	107,600	-	(1,726)	-	-	(1,726)	-	104,766	104,766	-	-	0
0227289792	BREA	CA		09/16/2015	05/27/2016	307,602	-	2,418	-	-	2,418	-	307,032	307,032	-	-	0
0227290240	LOS ANGELES	CA		09/16/2015	03/10/2016	600,415	-	8,358	-	-	8,358	-	600,705	600,705	-	-	0
0227290833	LAKE FOREST	CA		09/16/2015	03/31/2016	335,137	-	(2,502)	-	-	(2,502)	-	328,348	328,348	-	-	0
0227315130	DRAPER	UT		07/30/2015	04/18/2016	136,705	-	560	-	-	560	-	131,890	131,890	-	-	0
0227315284	NAPLES	FL		07/30/2015	05/04/2016	149,529	-	(1,869)	-	-	(1,869)	-	146,334	146,334	-	-	0
0227315348	NEWARK	NJ		07/30/2015	04/21/2016	106,673	-	541	-	-	541	-	104,963	104,963	-	-	0
0227315981	HOBE SOUND	FL		07/30/2015	04/11/2016	125,434	-	2,192	-	-	2,192	-	127,242	127,242	-	-	0
0227316146	DENISON	TX		07/30/2015	05/18/2016	95,996	-	(209)	-	-	(209)	-	77,400	77,400	-	-	0
0227316184	PORT SAINT LUCIE	FL		07/30/2015	03/11/2016	40,747	-	(1,470)	-	-	(1,470)	-	38,933	38,933	-	-	0
0227316194	MIAMI	FL		07/30/2015	03/07/2016	90,120	-	(1,577)	-	-	(1,577)	-	87,982	87,982	-	-	0
0227316457	ELIZABETH CITY	NC		07/30/2015	03/28/2016	106,111	-	(843)	-	-	(843)	-	103,296	103,296	-	-	0
0227316490	MCKINNEY	TX		07/30/2015	04/29/2016	73,181	-	622	-	-	622	-	71,989	71,989	-	-	0
0227316550	MOUNTAIN HOUSE	CA		07/30/2015	03/11/2016	189,692	-	(185)	-	-	(185)	-	188,543	188,543	-	-	0
0227316637	HEBER CITY	UT		07/30/2015	04/21/2016	135,264	-	(2,436)	-	-	(2,436)	-	130,712	130,712	-	-	0
0227316660	PROVO	UT		07/30/2015	05/16/2016	63,790	-	1,872	-	-	1,872	-	64,254	64,254	-	-	0
0227316864	SPRINGFIELD	PA		07/30/2015	03/22/2016	190,251	-	6,920	-	-	6,920	-	192,047	192,047	-	-	0
0227317045	CHICAGO	IL		07/30/2015	05/03/2016	118,053	-	164	-	-	164	-	115,469	115,469	-	-	0
0417312920	TAUNTON	MA		07/31/2015	05/12/2016	226,533	-	14,513	-	-	14,513	-	239,901	239,901	-	-	0
0417313000	SAN DIMAS	CA		07/31/2015	03/03/2016	281,074	-	6,671	-	-	6,671	-	280,490	280,490	-	-	0
0417330290	DOWNERS GROVE	IL		07/31/2015	05/16/2016	226,390	-	5,348	-	-	5,348	-	229,717	229,717	-	-	0
0417331082	FT LAUDERDALE	FL		07/31/2015	04/06/2016	727,092	-	(25,372)	-	-	(25,372)	-	698,171	698,171	-	-	0
0417335154	FULLERTON	CA		08/19/2015	05/27/2016	155,525	-	9,909	-	-	9,909	-	163,847	163,847	-	-	0
0417336238	CALIMESA	CA		08/19/2015	03/30/2016	122,307	-	7,752	-	-	7,752	-	129,387	129,387	-	-	0
0417412993	BOLINGBROOK	IL		10/26/2015	04/06/2016	91,082	-	14,370	-	-	14,370	-	105,009	105,009	-	-	0
0417413401	THOUSAND OAKS	CA		10/26/2015	05/19/2016	1,327,932	-	39,672	-	-	39,672	-	1,357,538	1,357,538	-	-	0
0417413579	CRAWFORDSVILLE	IN		10/26/2015	03/16/2016	63,594	-	1,831	-	-	1,831	-	64,780	64,780	-	-	0
0417546888	CAMARILLO	CA		12/11/2015	05/27/2016	130,086	-	10,617	-	-	10,617	-	136,162	136,162	-	-	0
0417600109	TRACY	CA		02/22/2016	05/17/2016	-	-	22,671	-	-	22,671	-	349,128	349,128	-	-	0
0500694643	AURORA	CO		10/16/2015	04/23/2016	154,565	-	2,033	-	-	2,033	-	155,642	155,642	-	-	0
0500894716	COVINGTON	WA		10/16/2015	03/16/2016	196,940	-	(940)	-	-	(940)	-	194,929	194,929	-	-	0
0568484665	HYPOLUXO	FL		04/22/2016	05/09/2016	-	-	9,836	-	-	9,836	-	173,534	173,534	-	-	0
Summary Line Adjustment - R								56			56			-	-		0
0199999. Total - Mortgages Closed by Repayment						187,813,269	0	(377,804)	0	0	(377,804)	(9,996)	191,785,549	191,800,829	15,280	0	15,280

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 With Partial Repayments																	
Summary Line Adjustment - A											0	231,957	(45,172)	(260,366)	(215,194)	-	(215,194)
Scheduled Repayments - AG											0	-	34,555,232	34,555,232		-	0
Scheduled Repayments - Res											0		4,910,903	4,910,903			0
0299999. Total - Mortgages With Partial Repayments						0	0	0	0	0	0	231,957	39,420,962	39,205,768	(215,194)	0	(215,194)
Mortgages Transferred																	
0000702783	FREEBORN	MN		01/29/2016	06/30/2016						0		625,389	625,389			0
0000702808	TAUNTON	MA		04/13/2016	06/30/2016						0		3,990,513	3,990,513			0
0000588386	PALMDALE	CA		05/29/2015	05/25/2016	112,252	-	94,766	-		94,766	-	207,017	199,000	-	(8,017)	(8,017)
0499999. Total - Mortgages Transferred						112,252	0	94,766	0	0	94,766	0	4,822,919	4,814,902	0	(8,017)	(8,017)
0599999. Total Mortgages						187,925,521	0	(283,038)	0	0	(283,038)	221,962	236,029,430	235,821,499	(199,914)	(8,017)	(207,931)

SCHEDULE BA - PART 2

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

1	2	Location 3	4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Mortgage Loans - Unaffiliated												
	0000702783 Hillcrest Community Cooperative	CLARKSGROVE	MN	Hillcrest		01/29/2016			625,330			
	0000702808 Oak Hill Taunton Residents Assoc	TAUNTON	MA	Oak Hill		04/13/2016			3,990,513			
0999999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Mortgage Loans - Unaffiliated								0	4,615,843	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Accel Growth Fund III L.P.	Palo Alto	CA	Accel		05/19/2014	1		250,000		1,200,000	0.500
	Accomplice Fund I, L.P.	Cambridge	MA	Atlas Ventures		03/10/2015	1		500,397		3,246,285	2.300
	Advent International GPE VI-A Limited Partnership	London	GBR	Advent		06/13/2008	3		248,907		862,867	1.100
	Advent International GPE VII-B, L.P.	Wilmington	DE	Advent		08/20/2012	3		211,200		351,600	0.100
	AEA Mezzanine Fund III LP	New York	NY	AEA		03/15/2013	2		224,606		3,812,285	1.300
	Affinity Asia Pacific Fund IV (NO.2) L.P.	Singapore	SGP	Affinity Asia Pacific		03/20/2013	3		1,120,706		11,204,120	1.000
	AH Parallel Fund IV, L.P.	Menlo Park	CA	Andreessen Horowitz		05/08/2014	1		220,000		1,210,000	0.700
	American Industrial Partners Capital Fund V, L.P.	New York	NY	AIP		12/19/2011	3		703,014		1,099,618	2.000
	Arlington Capital Partners III, L.P.	Chevy Chase	MD	Arlington		02/02/2010	3		1,466,977		1,664,840	4.300
	Arsenal Capital Partners Fund IV LP	New York	NY	Arsenal		04/25/2016	3	1,238,515			7,761,485	0.500
	Audax Mezzanine Fund III, L.P.	New York	NY	Audax		12/10/2009	2		35,249		2,962,295	2.200
	Battery Ventures IX, L.P.	Waltham	MA	Battery		12/16/2009	1		170,000		309,253	1.000
	Battery Ventures X, L.P.	Waltham	MA	Battery		02/07/2013	1		193,846		1,469,540	0.900
	Bayview MSR Opportunity Domestic, L.P.	Coral Gables	FL	Bayview Asset Management		05/05/2014	7		2,758,064		10,000,000	0.900
	BDCM Opportunity Fund IV, L.P.	Greenwich	CT	Black Diamond Capital Management		02/04/2015			618,201		3,661,507	0.300
	Blackstone Capital Partners VI L.P.	New York	NY	Blackstone		07/29/2008	3		2,016,367		10,046,088	0.300
	Blue Sea Capital Fund I LP	Palm Beach	FL	Blue Sea Capital		10/18/2013	3		1,898,127		8,850,058	4.700
	Brentwood Associates Private Equity IV, L.P.	Los Angeles	CA	Brentwood		08/17/2006	3		191,489		217,517	1.600
	Brentwood Associates Private Equity V, L.P.	Los Angeles	CA	Brentwood		06/12/2013	3		912,790		6,786,422	0.500
	Bridgepoint Europe V 'B1' L.P.	London	GBR	Bridgepoint		09/03/2014	3		521,011		4,401,805	0.100
	Brockway Moran & Partners Fund II, L.P.	Boca Raton	FL	Brockway Moran		09/13/2001	3		370		189,055	0.600
	Capital International Private Equity Fund V, L.P.	Los Angeles	CA	Capital International		06/19/2007	3		42,678		6,636,891	1.900
	Capital International Private Equity Fund VI, L.P.	Los Angeles	CA	Capital International		03/24/2011	3		15,984		6,324,050	0.600
	Carlyle Partners V, L.P.	Washington	DC	Carlyle		05/30/2007	3		185,349		9,551,580	0.300
	Carlyle Partners VI, L.P.	Washington	DC	Carlyle		02/19/2013	3		27,794		397,979	0.100
	Charles River Partnership XIV, LP	Menlo Park	CA	Charles River		02/20/2009	1		100,000		260,000	1.000
	Clearlake Capital Partners III	Wilmington	DE	Clearlake Capital		11/08/2012			240,995		253,626	0.600
	Columbia Capital Equity Partners V (QP), L.P.	Alexandria	VA	Columbia Capital		01/23/2009	1		(49,504)		24,738	0.600
	Court Square Capital Partners III, L.P.	New York	NY	Court Square		12/27/2011	3		34,115		9,162,603	0.900
	Crescent Mezzanine Partners VI, L.P.	Los Angeles	CA	Crescent Capital Group		12/27/2011	2		1,288,148		3,933,160	1.600
	CVC European Equity Partners V (C) L.P.	Channel Islands	GBR	CVC		04/18/2008	3		573,590		2,856,497	0.600
	EIG Energy Fund XIV, L.P.	Los Angeles	CA	EIG		10/05/2007			25,500		136,271	0.300
	EIG Energy Fund XV, L.P.	Los Angeles	CA	EIG		11/30/2010			1,151,126		4,464,810	1.400
	EnCap Energy Capital Fund VIII, L.P.	Houston	TX	EnCap		12/15/2010			144,680		1,981,123	0.300
	EnCap Energy Capital Fund X, L.P.	Houston	TX	EnCap		02/05/2015			2,067,264		15,345,317	0.300
	EnCap Energy Capital IX	Houston	TX	EnCap		01/04/2013			1,677,372		3,466,490	0.200
	Equistone Partners Europe Fund V L.P.	London	GBR	Equistone		01/22/2015	3		613,557		5,683,474	0.400
	Falcon Mezzanine Partners II, LP	Needham	MA	Falcon		04/12/2005	2		22,852		280,733	7.100
	Falcon Strategic Partners III, LP	Boston	MA	Falcon		10/20/2008	2		25,081		120,228	1.100
	FFL Capital Partners IV, L.P.	San Francisco	CA	Friedman Fleischer & Lowe		12/03/2013	3		96,481		12,550,162	1.900

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
	FountainVest China Growth Capital Fund II, L.P.	Shanghai	CHN.	FountainVest		12/27/2012	3		232,270		6,400,719	1.100
	Francisco Partners IV, L.P.	San Francisco	CA	Francisco Partners Management		12/08/2014	3		475,000		6,600,000	0.500
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Friedman Fleischer & Lowe		12/06/2007	3		70,879		1,860,385	1.700
	Global Infrastructure Partners II-A, LP	New York	NY	Global Infrastructure		09/15/2011			1,900,350		5,513,589	0.700
	Great Hill Equity Partners V, L.P.	Boston	MA	Great Hill Partners		06/18/2014	1		893,750		5,284,500	1.100
	Green Equity Investors VI, L.P.	Los Angeles	CA	Leonard Green		10/18/2011	3		2,233,390		5,324,102	0.500
	GSO Capital Opportunities Fund II L.P.	New York	NY	Blackstone		05/09/2011	2		1,455,209		13,308,834	0.800
	Harvest Partners VI, L.P.	New York	NY	Harvest		10/05/2011	3		847,123		1,017,507	1.300
	HgCapital 7 A L.P.	Guernsey	GBR.	HgCapital		03/28/2013	3		74,523		583,221	0.300
	Hony Capital Fund V, L.P.	Beijing	CHN.	Hony Capital		10/19/2011	3		79,734		1,345,038	0.600
	Hony Capital Fund VIII (Cayman), L.P.	Beijing	CHN.	Hony Capital		09/24/2015	3		72,291		3,220,881	0.400
	ICG North American Private Debt Fund LP	New York	NY	Intermediate Capital Group plc		08/22/2014	2		1,241,320		11,283,604	2.600
	IK VII No. I Limited Partnership	Jersey, Channel Islands	GBR.	Industri Kapital		11/18/2011	3		605,378		113,125	1.000
	Industrial Growth Partners IV, L.P.	San Francisco	CA	Industrial Growth		05/17/2011	3		221,054		3,044,083	2.100
	Landmark Equity Partners XIV, L.P.	Simsbury	CT	Landmark		12/19/2008	3		70,935		687,183	0.500
	Linzor Capital Partners II, L.P.	Santiago	CHL	Linzor		07/23/2010	3		58,255		2,255,943	4.300
	Linzor Capital Partners III, L.P.	Santiago	CHL	Linzor		02/26/2015	3		25,318		4,198,178	0.100
	Linzor Capital Partners, L.P.	Santiago	CHL	Linzor		11/21/2006	3		36,365		6,640,362	27.300
	Maranon Mezzanine Fund II, L.P.	Chicago	IL	Maranon		04/30/2013	2		579,688		1,843,990	3.800
	Nautic Partners VII, L.P.	Providence	RI	Nautic		10/15/2014	3		52,830		1,330,913	0.800
	Navis Asia Fund VII, L.P.	Kuala Lumpur	MYS.	Navis Capital Partners		09/17/2014	3		4,795,741		7,186,424	1.400
	New Enterprise Associates 14, L.P.	Menlo Park	CA	New Enterprise Associates		04/11/2012	1		280,000		480,000	0.300
	Oak Hill Capital Partners III, L.P.	Fort Worth	TX	Oak Hill		11/02/2007	3		19,829		745,775	0.300
	Odyssey Investment Partners Fund IV, LP	New York	NY	Odyssey Investment Partners		12/23/2008	3		9,330		1,565,849	0.300
	Odyssey Investment Partners Fund V, LP	New York	NY	Odyssey Investment Partners		06/24/2014	3		61,417		8,194,960	0.500
	PAI Europe V-1	Channel Islands	GBR.	PAI		08/01/2007	3		(1,516)		275,087	0.400
	Patria-Brazilian Private Equity Fund IV, L.P.	Sao Paulo	BRA.	Patria		07/26/2011	3		279,614		4,207,889	0.800
	Permira V, L.P.	London	GBR.	Permira		04/24/2013	3		391,216		1,113,172	0.100
	Polish Enterprise Fund VII L.P.	Warsaw	POL	Polish Enterprise		05/17/2012	3		96,516		422,951	0.300
	Primavera Capital Fund II L.P.	Hong Kong	CHN.	Primavera Capital Group		10/14/2014	3		(344,549)		19,268,783	1.500
	Prudential Capital Partners II, L.P.	Chicago	IL	Prudential		12/09/2004	2		28,581		1,287,309	2.800
	Public Pension Capital, LLC	New York	NY	Public Pension Capital Management		07/10/2014	3		24,215		5,944,671	1.400
	Quantum Energy Partners V, LP	Houston	TX	Quantum		09/30/2008			300,667		649,148	0.200
	Quantum Energy Partners VI, L.P.	Houston	TX	Quantum		08/07/2014			864,499		11,506,964	0.700
	Riverstone Global Energy and Power Fund V, L.P.	New York	NY	Riverstone		01/12/2012			1,603,588		2,996,097	0.400
	Riverstone/Carlyle Global Energy and Power Fund IV, L.P.	New York	NY	Riverstone		05/02/2008			446,665		213,218	0.700
	Sequoia Capital China Venture Fund V, L.P.	Menlo Park	CA	Sequoia Capital		09/16/2014	1		256,667		3,163,331	1.200
	Sequoia Capital U.S. Growth Fund VI, L.P.	Palo Alto	CA	Sequoia Capital		04/03/2014	1		75,000		800,000	0.500
	Sequoia Capital US Venture 2010 Fund, LP	Menlo Park	CA	Sequoia Capital		03/25/2010	1		133,128		3,927,312	0.800
	Sigma Prime Partners IX, L.P.	Boston	MA	Sigma Prime		05/30/2011	1		330,817		3,196,828	7.100
	Silver Lake Partners III, L.P.	Menlo Park	CA	Silver Lake		02/28/2007	3		10,311		3,551,783	0.200
	Silver Lake Partners IV, L.P.	Menlo Park	CA	Silver Lake		09/07/2012	3		348,052		3,738,675	0.100
	Southern Cross Latin America Private Equity Fund IV, L.P.	Toronto	CAN.	Southern Cross		05/14/2010	3		104,724		4,465,478	1.200
	The Baring Asia Private Equity Fund VI, L.P.1	Hong Kong	CHN.	Baring		07/25/2014	3		195,775		2,789,173	0.300

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	The Resolute Fund II, L.P.	New York	NY	The Jordan Company		05/31/2007	3		30,714		1,671,981	0.400
	The Resolute Fund III, L.P.	New York	NY	The Jordan Company		01/17/2014	3		663,254		7,847,818	0.400
	The Veritas Capital Fund IV, L.P.	New York	NY	Veritas		05/24/2010	3		114,803		210,042	1.300
	The Veritas Capital Fund V, L.P.	New York	NY	Veritas		06/23/2014	3		1,717,646		3,202,725	0.500
	Tower Square Capital Partners III, L.P.	Springfield	MA	Babson Capital Management		09/29/2008	2		7,159		478,329	1.300
	Tower Three Partners Fund II LP	Greenwich	CT	Tower Three Partners LLC		05/27/2014			171,359		3,414,787	3.200
	TowerBrook Investors III, L.P.	London	GBR	Towerbrook		03/27/2008	3		49,291		9,374,221	3.500
	TowerBrook Investors IV (Onshore), L.P.	George Town, Grand Cayman	CYM	Towerbrook		02/05/2013	3		393,706		9,926,880	0.600
	TPG Asia V, L.P.	Fort Worth	TX	TPG - Asia		12/17/2007	3		267,823		5,855,305	1.200
	TPG Asia VI, L.P.	Fort Worth	TX	TPG - Asia		02/01/2013	3		128,022		8,158,225	0.400
	Trident V, L.P.	Greenwich	CT	Stone Point Capital		02/26/2010	3		22,881		1,737,783	0.800
	Welsh, Carson, Anderson & Stowe XI, L.P.	New York	NY	Welsh Carson		05/29/2008	3		52,839		393,760	0.300
	WIN 7, L.P.	New York	NY	Blackstone		03/30/2007	3		29,868		1,325,641	21.600
	Yorktown Energy Partners V, L.P.	New York	NY	Yorktown		12/18/2001			(1,639)		6,744	1.000
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								1,238,515	47,728,058	0	391,887,647	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
	Euro TI Investments LLC	Hartford	CT	Citicorp Life Investments LLC		12/01/2004			10,822		635,506	100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated								0	10,822	0	635,506	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	p000652 - Blackstone Real Esate Partners, VI L.P.	New York	NY	BLACKSTONE REAL ESTATE ASSOCIATES VI LP		06/27/2007			54,149		981,580	1.870
	p000790 - Blackstone Real Estate Partners VI LP (GLIC ROFR)	New York	NY	BLACKSTONE REAL ESTATE ASSOCIATES VI LP		06/30/2010			64,281		1,165,253	0.220
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	118,430	0	2,146,833	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	p000860 - Entity 94329 MetLife Property Ventures Canada ULC	Calgary	CAN	MetLife Insurance Company U.S.A.		07/24/2007			15,143			100.000
	p000861 - Entity 94330 Met Conn Prop Ventures	Wilmington	DE	MetLife Insurance Company U.S.A.		04/16/2007			27,689			100.000
	p000911 - MetLife LHH Member, LLC	Los Angeles	CA	METLIFE		11/08/2012			3,076			19.780
	p000971 - Metlife Cabo Hilton Member, LLC	San Jose del Cabo	MEX	METLIFE		09/09/2013			217			28.970
	p000978 - MetLife 555 12th Member LLC	Washington	DC	METLIFE		01/07/2014			715,691			25.190
	p000981 - ML SOUTHMORE, LLC	Houston	TX	METLIFE		10/08/2013			496,339			24.880
	p000983 - METLIFE CAMINO RAMON MEMBER, LLC	San Francisco	CA	METLIFE		12/20/2013			177,584			21.420
	p001149 - MetLife Core Property Fund, LP - MLUS	Morristown	NJ	MetLife Core Property Fund GP LLC		11/01/2013			26,049			0.140
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								0	1,461,788	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated												
	p000952 - Mortgage Fund IVc, LP	Coral Gables	FL	Bayview Asset Management		12/12/2012			6,400,000		42,400,000	16.000
	p001156 - MetLife Commercial Mortgage Income Fund, LP	Morristown	NJ	MetLife Investment Advisors, LLC		10/02/2015			16,870,383		21,667,332	9.730
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated								0	23,270,383	0	64,067,332	XXX
Surplus Debentures - Unaffiliated												
878091 BD 8	TEACHERS INSURANCE AND ANNUITY 4.900	New York	NY	Transfer from Schedule D to BA	1	01/27/2016		278,176				
2399999. Total - Surplus Debentures - Unaffiliated								278,176	0	0	0	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			126,686		4,679,947	33.500
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	126,686	0	4,679,947	XXX
Working Capital Finance Investment - Unaffiliated												
BME1RB CJ 6	KIMBERLY-CLARK CORPORATION 0.000% 09	Irving	TX	CITIGROUP GLOBAL MARKETS INC/		05/16/2016		14,955,129				
4199999. Total - Working Capital Finance Investment - Unaffiliated								14,955,129	0	0	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Any Other Class of Asset - Unaffiliated												
	General Deal	New York	NY	Current Period Adjustment		06/30/2016			84			
4299999. Total - Any Other Class of Asset - Unaffiliated								0	84	0	0	XXX
Any Other Class of Asset - Affiliated												
	p000878 - Entity 94422 TLA Holdings III LLC	Wilmington	DE	MetLife Insurance Company U.S.A.		11/16/2009			22,697			100.000
4399999. Total - Any Other Class of Asset - Affiliated								0	22,697	0	0	XXX
4499999. Subtotal - Unaffiliated								16,471,820	75,859,484	0	462,781,759	XXX
4599999. Subtotal - Affiliated								0	1,495,307	0	635,506	XXX
4699999. Totals								16,471,820	77,354,791	0	463,417,265	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																			
	0000510113 Lone Star IV US and Bermuda - Project Churchill	Luxembourg City	LUX	Revolving LOC	01/27/2016	06/30/2016	4,322,338					0		4,322,338	4,289,400	(32,938)		(32,938)	
	0000702713 Prime Finance Warehouse LOC	NEW YORK	NY	Revolving LOC	12/21/2011	06/30/2016	4,101,680					0		4,101,680	4,101,680			0	
0999999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Char. of Mortgage Loans-Unaffiliated							8,424,018	0	0	0	0	0	0	8,424,018	8,391,080	(32,938)	0	(32,938)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Advent International GPE VI-A Limited Partnership	London	GBR	Normal Distributions and/or adjustments	06/13/2008	06/30/2016	2,482,424					0		2,482,424	2,482,424			0	
	Advent Latin American Private Equity Fund IV-E Limited Partnership	Boston	MA	Normal Distributions and/or adjustments	01/01/2007	06/30/2016	1,782,500					0		1,782,500	1,782,500			0	
	AEA Mezzanine Fund II LP	New York	NY	Normal Distributions and/or adjustments	08/28/2008	06/30/2016	35,918					0		35,918	35,918			0	
	Affinity Asia Pacific Fund III (No.2) L.P.	George Town, Grand Cayman	CYM	Normal Distributions and/or adjustments	01/02/2007	06/30/2016	122,427					0		122,427	122,427			0	
	Affinity Asia Pacific Fund IV (NO.2) L.P.	Singapore	SGP	Normal Distributions and/or adjustments	03/20/2013	06/30/2016	426,435					0		426,435	426,435			0	
	Aristeia Partners, L.P.	New York	NY	Residual Activity	08/01/2008	03/24/2016						0						0	
	Audax Mezzanine Fund II, L.P.	New York	NY	Normal Distributions and/or adjustments	06/17/2005	06/30/2016	544,566					0		544,566	544,566			0	
	BDCM Opportunity Fund IV, L.P.	Greenwich	CT	Normal Distributions and/or adjustments	02/04/2015	06/30/2016	16,205					0		16,205	16,205			0	
	Blackstone Capital Partners IV L.P.	New York	NY	Normal Distributions and/or adjustments	12/21/2001	06/30/2016	175,183					0		175,183	175,183			0	
	Blackstone Capital Partners VI L.P.	New York	NY	Normal Distributions and/or adjustments	07/29/2008	06/30/2016	1,328					0		1,328	1,328			0	
	Blackstone Strategic Alliance Fund II L.P.	New York	NY	Normal Distributions and/or adjustments	11/23/2010	06/30/2016	803,163					0		803,163	803,163			0	
	Brentwood Associates Private Equity V, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	06/12/2013	06/30/2016	104,651					0		104,651	104,651			0	
	Brevan Howard, LP	George Town, Grand Cayman	CYM	Normal Distributions and/or adjustments	07/01/2008	06/30/2016	12,057,995					0		12,057,995	12,057,995			0	
	Brookside Capital Partners Fund II, L.P.	Boston	MA	Liquidated	03/22/2011	05/11/2016	851,271					0		851,271	851,271			0	(851,271)
	Campbell Timber Fund II, L.P.	Portland	OR	Normal Distributions and/or adjustments	03/15/2007	06/30/2016	6,300,208					0		6,300,208	6,300,208			0	

SCHEDULE BA - PART 3

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

1	2	Location 3	4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Capital International Private Equity Fund V, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	06/19/2007	06/30/2016	14,413					0		14,413	14,413			0	
	Carlyle Partners V, L.P.	Washington	DC	Normal Distributions and/or adjustments	05/30/2007	06/30/2016	3,954,793					0		3,954,793	3,954,793			0	
	Catalyst Fund Limited Partnership III	Toronto	CAN	Normal Distributions and/or adjustments	06/15/2010	06/30/2016	(9,554)					0		(9,554)	(9,554)			0	
	CCP IX LP No. 2	London	GBR	Residual Activity	10/21/2008	09/30/2015						0						0	
	Columbia Capital Equity Partners V (QP), L.P.	Alexandria	VA	Normal Distributions and/or adjustments	01/23/2009	06/30/2016	(49,504)					0		(49,504)	(49,504)			0	
	Crescent Mezzanine Partners VI, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	12/27/2011	06/30/2016	669,632					0		669,632	669,632			0	
	CVC Capital Partners Asia Pacific III L.P.	George Town, Grand Cayman	CYM	Normal Distributions and/or adjustments	01/17/2008	06/30/2016	1,431,949					0		1,431,949	1,431,949			0	
	CVC Capital Partners Asia Pacific IV L.P.	George Town, Grand Cayman	CYM	Normal Distributions and/or adjustments	05/13/2014	06/30/2016	305,030					0		305,030	305,030			0	
	CVC Capital Partners VI (A) L.P.	London	GBR	Normal Distributions and/or adjustments	06/28/2013	06/30/2016	16,629					0		16,629	16,629			0	
	CVC European Equity Partners V (C) L.P.	Channel Islands	GBR	Normal Distributions and/or adjustments	04/18/2008	06/30/2016	1,681,878					0		1,681,878	1,681,878			0	
	EIG Energy Fund XIV, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	10/05/2007	06/30/2016	14,422					0		14,422	14,422			0	
	EIG Energy Fund XV, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	11/30/2010	06/30/2016	244,219					0		244,219	244,219			0	
	EnCap Energy Capital Fund VIII, L.P.	Houston	TX	Normal Distributions and/or adjustments	12/15/2010	06/30/2016	39,693					0		39,693	39,693			0	
	Falcon Strategic Partners III, LP	Boston	MA	Normal Distributions and/or adjustments	10/20/2008	06/30/2016	(21,322)					0		(21,322)	(21,322)			0	
	Green Equity Investors V, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	01/30/2007	06/30/2016	90,055					0		90,055	90,055			0	
	Green Equity Investors VI, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	10/18/2011	06/30/2016	226,267					0		226,267	226,267			0	
	Greenwich Street Capital Partners II, L.P.	Florham Park	NJ	Normal Distributions and/or adjustments	06/25/1998	06/30/2016	316,818					0		316,818	316,818			0	
	GSO Capital Opportunities Fund II L.P.	New York	NY	Normal Distributions and/or adjustments	05/09/2011	06/30/2016	365,734					0		365,734	365,734			0	
	GSO Special Situations Fund, LP	New York	NY	Normal Distributions and/or adjustments	09/01/2006	06/30/2016	28,761					0		28,761	28,761			0	
	Industrial Growth Partners IV, L.P.	San Francisco	CA	Normal Distributions and/or adjustments	05/17/2011	06/30/2016	1,535,518					0		1,535,518	1,535,518			0	
	Kohlberg Investors VI, L.P.	Mount Kisco	NY	Normal Distributions and/or adjustments	06/08/2007	06/30/2016	694,551					0		694,551	694,551			0	
	Landmark Equity Partners XIV, L.P.	Simsbury	CT	Normal Distributions and/or adjustments	12/19/2008	06/30/2016	156,511					0		156,511	156,511			0	
	Meritech Capital Partners IV, L.P.	Palo Alto	CA	Normal Distributions and/or adjustments	09/29/2010	06/30/2016	183,772					0		183,772	183,772			0	
	Mid Europa Fund IV LP	London	GBR	Normal Distributions and/or adjustments	04/07/2014	06/30/2016	282,785					0		282,785	282,785			0	
	Navis Asia Fund VII, L.P.	Kuala Lumpur	MYS	Normal Distributions and/or adjustments	09/17/2014	06/30/2016	105,741					0		105,741	105,741			0	
	Oak Hill Capital Partners III, L.P.	Fort Worth	TX	Normal Distributions and/or adjustments	11/02/2007	06/30/2016	165,648					0		165,648	165,648			0	
	Oaktree Opportunities Fund VIII, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	12/10/2009	06/30/2016	646,273					0		646,273	646,273			0	
	PAI Europe V-1	Channel Islands	GBR	Normal Distributions and/or adjustments	08/01/2007	06/30/2016	4,081					0		4,081	4,081			0	
	PAI Europe V-1 FCPR	Paris	FRA	Normal Distributions and/or adjustments	08/01/2007	06/30/2016	(5,597)					0		(5,597)	(5,597)			0	
	Partners Group Asia-Pacific 2007, L.P.	Channel Islands	GBR	Normal Distributions and/or adjustments	05/31/2007	06/30/2016	701,491					0		701,491	701,491			0	
	Partners Group Secondary 2006, L.P.	Guernsey	GBR	Normal Distributions and/or adjustments	03/10/2006	06/30/2016	1,204,382					0		1,204,382	1,204,382			0	
	Partners Group Secondary 2008, L.P.	St. Peter Port, Guernsey	GBR	Normal Distributions and/or adjustments	05/09/2008	06/30/2016	1,613,416					0		1,613,416	1,613,416			0	
	PIMCO BRAVO Fund, L.P.	Newport Beach	CA	Normal Distributions and/or adjustments	05/24/2011	06/30/2016	874,929					0		874,929	874,929			0	
	Platinum Equity Capital Partners II, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	08/15/2007	06/30/2016	968,782					0		968,782	968,782			0	
	Private Selections, LLC	New York	NY	Normal Distributions and/or adjustments	02/25/1999	06/30/2016	673,038					0		673,038	673,038			0	
	Providence Equity Partners IV L.P.	Providence	RI	Normal Distributions and/or adjustments	09/22/2000	06/30/2016	2,191					0		2,191	2,191			0	
	Prudential Capital Partners II, L.P.	Chicago	IL	Normal Distributions and/or adjustments	12/09/2004	06/30/2016	49,242					0		49,242	49,242			0	
	Public Pension Capital, LLC	New York	NY	Normal Distributions and/or adjustments	07/10/2014	06/30/2016	11,722					0		11,722	11,722			0	
	Reservoir Capital Partners, L.P.	New York	NY	Liquidated	10/01/1999	04/13/2016	1,607,060	183,788				183,788		1,790,848	821,032		(969,816)	(969,816)	
	Riverstone/Carlyle Global Energy and Power Fund IV, L.P.	New York	NY	Normal Distributions and/or adjustments	05/02/2008	06/30/2016	20,220					0		20,220	20,220			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
	Taconic Opportunity Fund L.P.	New York	NY	Normal Distributions and/or adjustments	05/26/2010	06/30/2016	31,426,827					0		31,426,827	31,426,827			0	
	TCW/Crescent Mezzanine Partners V, L.P.	Los Angeles	CA	Normal Distributions and/or adjustments	12/14/2007	06/30/2016	2,281,347					0		2,281,347	2,281,347			0	
	Terra Firma Capital Partners III, L.P.	London	GBR	Normal Distributions and/or adjustments	11/16/2006	06/30/2016	1,294,144					0		1,294,144	1,294,144			0	
	The Baring Asia Private Equity Fund VI, L.P.1	Hong Kong	CHN	Normal Distributions and/or adjustments	07/25/2014	06/30/2016	6,018					0		6,018	6,018			0	
	The Tudor BVI Global Fund L.P.	Greenwich	CT	Normal Distributions and/or adjustments	08/31/2006	06/30/2016	19,955					0		19,955	19,955			0	
	The Tudor BVI Global Fund, L.P. - Legacy	Greenwich	CT	Normal Distributions and/or adjustments	01/31/2009	06/30/2016	6,984					0		6,984	6,984			0	
	Tower Square Capital Partners III, L.P.	Springfield	MA	Normal Distributions and/or adjustments	09/29/2008	06/30/2016	245,799					0		245,799	245,799			0	
	Tower Three Partners Fund II LP	Greenwich	CT	Normal Distributions and/or adjustments	05/27/2014	06/30/2016	4,493,089					0		4,493,089	4,493,089			0	
	TowerBrook Investors III, L.P.	London	GBR	Normal Distributions and/or adjustments	03/27/2008	06/30/2016	3,320,235					0		3,320,235	3,320,235			0	
	TowerBrook Investors IV (Onshore), L.P.	George Town, Grand Cayman	CYM	Normal Distributions and/or adjustments	02/05/2013	06/30/2016	118,788					0		118,788	118,788			0	
	Trident V, L.P.	Greenwich	CT	Normal Distributions and/or adjustments	02/26/2010	06/30/2016	224,908					0		224,908	224,908			0	
	Trivest Fund III, L.P.	Miami	FL	Normal Distributions and/or adjustments	05/31/2000	06/30/2016	724,243					0		724,243	724,243			0	
	Wayzata Opportunities Fund II, L.P.	Wayzata	MN	Normal Distributions and/or adjustments	10/31/2007	06/30/2016	161,917					0		161,917	161,917			0	
	Wayzata Opportunities Fund III, L.P.	Wayzata	MN	Normal Distributions and/or adjustments	09/11/2012	06/30/2016	104,962					0		104,962	104,962			0	
	Yorktown Energy Partners V, L.P.	New York	NY	Normal Distributions and/or adjustments	12/18/2001	06/30/2016	73,933					0		73,933	73,933			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							91,023,092	183,788	0	0	0	183,788	0	91,206,880	90,237,064	0	(969,816)	(969,816)	(851,271)
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Euro TI Investments LLC	Hartford	CT	Normal Distributions and/or adjustments	12/01/2004	06/30/2016	443,657					0		443,657	443,657			0	
	Euro TL Investments LLC	Hartford	CT	Normal Distributions and/or adjustments	12/01/2004	06/30/2016	87					0		87	87			0	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							443,744	0	0	0	0	0	0	443,744	443,744	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	p000433 - Crow Family Holdings Realty Partners LP	New York	NY	Liquidated	02/27/1998	06/28/2016	8,322	(12,292)				(12,292)		(3,970)	(3,970)			0	3,970
	p000479 - Blackstone Real Estate Partners III L.P.	New York	NY	Liquidated	09/30/1999	06/30/2016	119,373	(2,158,304)				(2,158,304)		(2,038,931)	(2,038,931)			0	2,038,931
	p000490 - Tishman Speyer/CAI Associates IV, LLC	New York	NY	Liquidated	05/03/2000	06/30/2016	978,588	(1,580,239)				(1,580,239)	(425,819)	(1,027,470)	(1,744,433)	425,819	(1,142,782)	(716,963)	1,744,433
	p000561 - Carlton Arms Of Bradenton LLP	Bradenton	FL	Normal distributions and/or adjustments	10/31/2003	06/30/2016	342,385					0		342,385	342,385			0	
	p000617 - 1211 Avenue of the Americas	New York	NY	Ivanhoe Cambridge	08/24/2006	06/16/2016	27,025,523	(23,005)				(23,005)		27,002,518	24,977,863		(2,024,655)	(2,024,655)	19,238
	p000652 - Blackstone Real Estate Partners, VI L.P.	New York	NY	Normal distributions and/or adjustments	06/27/2007	06/30/2016	539,871					0		539,871	539,871			0	
	p000790 - Blackstone Real Estate Partners VI LP (GLIC ROFR)	New York	NY	Normal distributions and/or adjustments	06/30/2010	06/30/2016	640,892					0		640,892	640,892			0	
	p000904 - Carlyle Europe RE Prtnrs III - 14000	Washington	DC	Normal distributions and/or adjustments	10/09/2007	06/30/2016	871,251					0		871,251	901,273		30,022	30,022	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							30,526,205	(3,773,840)	0	0	0	(3,773,840)	(425,819)	26,326,546	23,614,950	425,819	(3,137,415)	(2,711,596)	3,806,572
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	p000653 - Daniel/Metlife Midtown Atlanta Master LLC.	Atlanta	GA	Normal distributions and/or adjustments	06/28/2007	06/30/2016	434,792					0		434,792	1,867,373		1,432,581	1,432,581	
	p000860 - Entity 94329 MetLife Property Ventures Canada ULC	Calgary	CAN	Residual Activity	07/24/2007	12/31/2015	15,143	(15,143)				(15,143)						0	
	p000861 - Entity 94330 Met Conn Prop Ventures	Wilmington	DE	Normal distributions and/or adjustments	04/16/2007	06/30/2016	9,000,000					0		9,000,000	9,000,000			0	
	p000910 - Metlife CC Member , LLC	Washington	DC	METLIFE	09/05/2012	04/01/2016	56,425,312	99,650				99,650		56,524,962	78,204,555		21,679,593	21,679,593	
	p000911 - MetLife LHH Member, LLC	Los Angeles	CA	Normal distributions and/or adjustments	11/08/2012	06/30/2016	820,879					0		820,879	820,879			0	
	p000917 - MetLife 1201 TAB Member, LLC	Seattle	WA	METLIFE	10/10/2012	04/01/2016	40,425,970	1,239,024				1,239,024		41,664,994	53,545,076		11,880,082	11,880,082	
	p000977 - MetLife THR Investor, LLC	New York	NY	Normal distributions and/or adjustments	12/16/2013	06/30/2016	276,417					0		276,417	276,417			0	
	p001063 - ML-AI MetLife Member 2,LLC	Bloomington	MN	METLIFE	11/04/2014	04/01/2016	12,589,149	1,009,028				1,009,028		13,598,177	17,504,449		3,906,272	3,906,272	
	p001149 - MetLife Core Property Fund, LP - MLUS	Morristown	NJ	Normal distributions and/or adjustments	11/01/2013	06/30/2016	25,477					0		25,477	25,477			0	

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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
	p001179 - MCPP Owners, LLC	Morristown	NJ	Normal distributions and/or adjustments	10/22/2015	06/30/2016	302,717					0		302,717	302,717			0	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							120,315,856	2,332,559	0	0	0	2,332,559	0	122,648,415	161,546,943	0	38,898,528	38,898,528	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																			
	p001156 - MetLife Commercial Mortgage Income Fund, LP	Morristown	NJ	Normal distributions and/or adjustments	10/02/2015	06/30/2016	323,524					0		323,524	323,524			0	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated							323,524	0	0	0	0	0	0	323,524	323,524	0	0	0	0
Working Capital Finance Investment - Unaffiliated																			
BME1PW GE 9	KIMBERLY-CLARK CORPORATION 0.000% 07	Irving	TX	Redemption 100.0000	03/15/2016	05/31/2016	5,102,666		15,516			15,516		5,118,182	5,118,182			0	
BME1PW GE 9	KIMBERLY-CLARK CORPORATION 0.000% 07	Irving	TX	Redemption 100.0000	03/15/2016	06/14/2016	4,763,377		14,484			14,484		4,777,861	4,777,861			0	
BME1PW GE 9	KIMBERLY-CLARK CORPORATION 0.000% 07	Irving	TX	Redemption 100.0000	03/15/2016	06/21/2016	5,019,653		15,264			15,264		5,034,917	5,034,917			0	
BME1PW GE 9	KIMBERLY-CLARK CORPORATION 0.000% 07	Irving	TX	Redemption 100.0000	03/15/2016	06/28/2016	4,555,458		13,852			13,852		4,569,310	4,569,310			0	
BME1RB CJ 6	KIMBERLY-CLARK CORPORATION 0.000% 09	Irving	TX	Redemption 100.0000	05/16/2016	06/27/2016	460,887		1,523			1,523		462,410	462,410			0	
4199999. Total - Working Capital Finance Investment - Unaffiliated							19,902,041	0	60,639	0	0	60,639	0	19,962,680	19,962,680	0	0	0	0
4499999. Subtotal - Unaffiliated							150,198,880	(3,590,052)	60,639	0	0	(3,529,413)	(425,819)	146,243,648	142,529,298	392,881	(4,107,231)	(3,714,350)	2,955,301
4599999. Subtotal - Affiliated							120,759,600	2,332,559	0	0	0	2,332,559	0	123,092,159	161,990,687	0	38,898,528	38,898,528	0
4699999. Totals							270,958,480	(1,257,493)	60,639	0	0	(1,196,854)	(425,819)	269,335,807	304,519,985	392,881	34,791,297	35,184,178	2,955,301

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
38373T 3U 7	GOVERNMENT NATIONAL MORTGAGE A 6.500%		04/01/2016	METLIFE 0BG 10272		3,911,737	3,450,734	623	1
38378P E7 9	GOVERNMENT NATIONAL MORTGAGE A 3.000%		06/01/2016	Interest Capitalization		88,695	88,695		1
38378T ZA 1	GOVERNMENT NATIONAL MORTGAGE A 3.500%		04/01/2016	METLIFE 0BG 10272		14,023,725	13,375,000	1,300	1
38379E 2J 0	GOVERNMENT NATIONAL MORTGAGE A 3.000%		06/01/2016	Interest Capitalization		38,536	38,536		1
38379J NL 1	GOVERNMENT NATIONAL MORTGAGE A 2.500%		06/01/2016	Interest Capitalization		28,005	28,005		1
38379M AB 0	GOVERNMENT NATIONAL MORTGAGE A 3.500%		06/01/2016	Interest Capitalization		91,692	91,692		1
38379W HL 9	GOVERNMENT NATIONAL MORTGAGE A 3.500%		06/01/2016	Various		8,328	8,328		1
38379W HL 9	GOVERNMENT NATIONAL MORTGAGE A 3.500%		05/18/2016	Various		2,915,198	2,855,413	6,107	1
38379W YD 8	GOVERMENT NATIONAL MORTGAGE AS 3.000%		05/06/2016	BNP PARIBAS		11,381,142	11,507,000	24,932	1
38379Y AX 6	GOVERNMENT NATIONAL MORTGAGE A 3.500%		04/26/2016	Various		10,566,095	10,135,343	29,561	1
38379Y AX 6	GOVERNMENT NATIONAL MORTGAGE A 3.500%		06/01/2016	Various		29,561	29,561		1
38379Y KT 4	GOVERNMENT NATIONAL MORTGAGE A 3.000%		06/06/2016	SANWA MCCARTHY SECURITIES		2,524,659	2,555,000	6,175	1
91203* 9S 5	FHA PROJECT LOAN 7.620% 04/07/25		06/01/2016	Interest Capitalization		24,746	24,746		1
912803 AY 9	UNITED STATES TREASURY 0.000% 11/15/21		04/01/2016	METLIFE 0HA 10276		32,350,390	35,000,000		1
912803 AZ 6	UNITED STATES TREASURY 0.000% 08/15/22		04/01/2016	METLIFE 0HA 10276		42,667,188	47,000,000		1
912810 QY 7	UNITED STATES TREASURY 2.75% 11/15/2042		04/01/2016	METLIFE 0BG 10272		72,187,500	70,000,000	735,096	1
912810 RQ 3	UNITED STATES TREASURY 2.500% 02/15/46		05/03/2016	Various		103,111,116	107,000,000	568,201	1
912810 RS 9	UNITED STATES TREASURY 2.500% 05/15/46		06/21/2016	Various		53,740,952	55,000,000	65,897	1
912828 L3 2	UNITED STATES TREASURY 1.375% 08/31/20		04/01/2016	METLIFE 0HA 10276		20,165,625	20,000,000	24,931	1
912828 P4 6	UNITED STATES TREASURY 1.625% 02/15/26		05/04/2016	Various		628,936,344	640,000,000	2,148,661	1
912828 P9 5	UNITED STATES TREASURY 1.000% 03/15/19		04/12/2016	Various		45,198,067	45,000,000	32,337	1
912828 Q3 7	UNITED STATES TREASURY 1.250% 03/31/21		04/14/2016	Various		25,028,956	25,000,000	12,124	1
912828 Q4 5	UNITED STATES TREASURY 0.875% 03/31/18		04/19/2016	Various		260,729,602	260,000,000	54,269	1
912828 Q5 2	UNITED STATES TREASURY 0.875% 04/15/19		04/22/2016	Various		99,625,000	100,000,000	23,907	1
912828 Q7 8	UNITED STATES TREASURY 1.375% 04/30/21		05/18/2016	Various		200,031,650	200,000,000	141,984	1
912828 R2 8	UNITED STATES TREASURY 1.625% 04/30/23		06/02/2016	Various		330,322,986	330,000,000	173,098	1
912828 R3 6	UNITED STATES TREASURY 1.625% 05/15/26		06/09/2016	Various		294,062,673	300,000,000	126,997	1
912828 R4 4	UNITED STATES TREASURY 0.875% 05/15/19		05/18/2016	Various		498,317,006	500,000,000	35,666	1
912828 R5 1	UNITED STATES TREASURY 0.875% 05/31/18		05/27/2016	RBS SECURITIES INC		59,993,089	60,000,000		1
912828 R7 7	UNITED STATES TREASURY 1.375% 05/31/21		06/22/2016	Various		252,590,344	250,000,000	187,842	1
912828 R8 5	UNITED STATES TREASURY 0.875% 06/15/19		06/28/2016	BANK OF MONTREAL		150,668,269	150,000,000	50,205	1
912828 S2 7	UNITED STATES TREASURY 1.125% 06/30/21		06/30/2016	JEFFERIES & COMPANY INC		125,644,781	125,000,000	3,821	1FE
912828 TG 5	UNITED STATES TREASURY T 0 1/2 07/31/17		06/29/2016	NOMURA SECURITIES INTERNATIONA		49,986,428	50,000,000	103,709	1
912828 TM 2	UNITED STATES TREASURY 0.625% 08/31/17		06/17/2016	Various		150,012,019	150,000,000	285,326	1
912828 TS 9	UNITED STATES TREASURY 0.625% 09/30/17		06/20/2016	WELLS FARGO & CO		249,893,078	250,000,000	350,068	1
912828 WT 3	UNITED STATES TREASURY 0.875% 07/15/17		05/04/2016	BANK OF AMERICA N.A.		100,312,700	100,000,000	266,827	1
912833 Y4 6	UNITED STATES TREASURY 0.000% 05/15/37		04/01/2016	METLIFE 0BG 10272		31,925,781	55,000,000		1
912833 Z6 0	UNITED STATES TREASURY S 0 02/15/38 0		04/01/2016	METLIFE 0HA 10276		113,078,124	200,000,000		1
0599999. Total Bonds - U.S Government						4,036,211,787	4,168,188,053	5,459,664	XXX

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - All Other Government									
040114 HD 5	ARGENTINA REPUBLIC OF GOVT ARGENTINA REP	F	06/30/2016	DEUTSCHE BANK -LDN		9,100,000	9,100,000		4FE
105756 BR 0	BRAZIL FEDERATIVE REPUBLIC OF 5.625% 0	F	05/11/2016	HSBC SECURITIES		3,176,250	3,500,000	70,547	3FE
105756 BX 7	BRAZIL FEDERATIVE REPUBLIC OF 6.000% 0	F	05/11/2016	BARCLAYS BANK PLC - LNBR		4,720,500	4,500,000	44,250	3FE
226775 AB 0	CROATIA REPUBLIC OF 6.750% 11/05/19	F	04/01/2016	METLIFE 0BG 10272		2,193,000	2,000,000	55,125	3FE
25714P AK 4	DOMINICAN REPUBLIC 7.500% 05/06/21	F	04/01/2016	METLIFE 0BG 10272		2,175,000	2,000,000	60,833	4FE
455780 BT 2	INDONESIA REPUBLIC OF 4.125% 01/15/25	F	05/20/2016	HSBC SECURITIES		306,000	300,000	4,469	3FE
500769 CU 6	KFW GTD-by-Fed Republic of Germany 4.5	F	04/01/2016	METLIFE 0BG 10272		5,342,294	4,957,000	47,092	1FE
617726 AF 1	MOROCCO KINGDOM OF 4.25% 12/11/2022 4	R	04/01/2016	METLIFE 0BG 10272		2,040,000	2,000,000	26,208	2FE
651333 DR 4	NEWFOUNDLAND PROVINCE OF 8.650% 10/22/	A	04/13/2016	NATIONAL BANK OF CANADA FINANC		967,221	730,000	30,871	1FE
68323A DP 6	ONTARIO PROVINCE OF 2.500% 04/27/26	A	04/20/2016	Various		14,944,650	15,000,000		1FE
698299 AD 6	PANAMA REPUBLIC OF 8.875% 09/30/27	F	04/01/2016	METLIFE 0BG 10272		3,581,250	2,500,000	1,233	2FE
74727P AK 7	QATAR STATE OF 5.25% 1/20/2020 5.250%	R	04/01/2016	METLIFE 0BG 10272		22,241,600	20,000,000	210,000	1FE
748149 AJ 0	QUEBEC PROVINCE OF 2.500% 04/20/26	B	04/12/2016	CIBC WORLD MARKETS		14,955,150	15,000,000		1FE
836205 AT 1	SOUTH AFRICA REPUBLIC OF 4.875% 04/14/	R	04/07/2016	CITIGROUP GLOBAL MARKETS INC/		3,945,240	4,000,000		2FE
X3204# AC 2	GIBRALTAR CAPITAL ASSETS 3.813% 04/05/	O	05/25/2016	RBC DOMINION SECURITIES INC		4,608,480	4,608,480		1FE
X3204# AD 0	GIBRALTAR CAPITAL ASSETS 3.669% 04/05/	O	05/25/2016	RBC DOMINION SECURITIES INC		3,888,405	3,888,405		1FE
X3204# AE 8	GIBRALTAR CAPITAL ASSETS 3.310% 04/05/	O	05/25/2016	RBC DOMINION SECURITIES INC		4,752,495	4,752,495		1FE
1099999. Total Bonds - All Other Government						102,937,535	98,836,380	550,628	XXX
Bonds - U.S. States, Territories and Possessions									
57582R JN 7	COMMONWEALTH OF MASSACHUSETTS 3.277% 0		06/29/2016	BANK OF AMERICA N.A.		10,000,000	10,000,000		1FE
88283L HU 3	TEXAS TRANSPORTATION COMMISSIO 5.178%		04/19/2016	CANTOR FITZGERALD & CO.		522,121	425,000	1,284	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						10,522,121	10,425,000	1,284	XXX
Bonds - U.S. Special Revenue and Special Assessment									
001306 AB 5	AHS HOSPITAL CORP 5.024% 07/01/45		04/01/2016	METLIFE 0BG 10272		9,633,881	9,165,000	116,391	1FE
01F030 65 2	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		04/19/2016	Various		512,402,344	500,000,000	458,333	1
01F030 66 0	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		05/09/2016	Various		769,140,625	750,000,000	750,000	1
01F030 67 8	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/06/2016	Various		512,109,375	500,000,000	541,667	1
01F030 68 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/03/2016	WELLS FARGO & CO.		256,230,469	250,000,000	208,333	1
01F032 65 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		04/06/2016	Various		261,699,219	250,000,000	267,361	1
01F032 66 6	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		05/09/2016	Various		523,730,469	500,000,000	583,333	1
01F032 67 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/07/2016	Various		524,062,500	500,000,000	631,944	1
01F032 68 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/27/2016	BANK OF AMERICA N.A.		263,281,250	250,000,000	243,056	1
01F040 65 1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		04/05/2016	CREDIT SUISSE SECURITIES USA L		266,875,000	250,000,000	305,556	1
01F040 66 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		05/04/2016	BARCLAYS CAPITAL INC.		266,826,172	250,000,000	333,333	1
01F040 67 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/02/2016	BARCLAYS CAPITAL INC.		266,640,625	250,000,000	361,111	1
02766P AH 7	AMERICAN MUSEUM OF NATURAL HIS 4.374%		04/01/2016	METLIFE 0BG 10272		3,224,654	3,000,000	28,067	1FE
13067W LA 8	CALIFORNIA ST DEPT WTR RES CALIFORNIA ST		06/30/2016	Tax Free Exchange		451,052	450,000		1FE
13067W LD 2	CALIFORNIA ST DEPT WTR RES CALIFORNIA ST		06/30/2016	Tax Free Exchange		3,718,675	3,710,000		1FE
196632 GV 9	COLORADO SPRINGS COLO UTILS 5.545% 11/		04/15/2016	CANTOR FITZGERALD & CO.		331,205	265,000	6,327	1FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
26442T AC 1	DUKE UNIVERSITY 4.077% 10/01/48		06/23/2016	RAYMOND JAMES FINANCIAL INC		4,427,760	4,000,000	39,411	1FE
29157T AA 4	EMORY UNIVERSITY 5.625% 09/01/19		04/01/2016	METLIFE 0BG 10272		3,422,118	3,000,000	14,531	1FE
29270C R6 4	ENERGY NORTHWEST 3.200% 07/01/28		04/20/2016	BANK OF AMERICA N.A.		1,010,050	1,000,000	444	1FE
31283H 7D 1	FEDERAL HOME LOAN MORTGAGE COR 4.000%		04/01/2016	METLIFE 0HA 10276		6,994,385	6,486,108	721	1
3128MJ X7 0	FEDERAL HOME LOAN MORTGAGE COR 3.000%		04/20/2016	Various		66,423,564	64,854,430	59,450	1
3128MJ X8 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		05/13/2016	Various		57,289,501	54,593,926	63,693	1
3128MJ YC 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		05/26/2016	Various		104,509,525	99,912,058	116,564	1
3128MJ YG 9	FEDERAL HOME LOAN MORTGAGE COR 3.000%		06/15/2016	RBC DOMINION SECURITIES INC		51,541,016	50,000,000	79,167	1
31292L GY 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%		04/01/2016	METLIFE 0HA 10276		16,426,174	15,614,959	1,518	1
3130A8 AY 9	FEDERAL HOME LOAN BANKS 1.875% 06/07/2		05/24/2016	Various		251,000,000	251,000,000		1
31326K 2C 0	FEDERAL HOME LOAN MORTGAGE COR 2.645%		04/18/2016	MORGAN STANLEY & CO.		3,109,336	3,000,000	4,415	1
3132HP R2 2	FEDERAL HOME LOAN MORTGAGE COR 3.000%		03/10/2016	BANK OF AMERICA N.A.		(574,250)	(562,731)	(563)	1
3132J6 5D 2	FEDERAL HOME LOAN MORTGAGE COR 3.000%		04/15/2016	GOLDMAN SACHS & COMPANY		4,013,213	3,902,243	3,577	1
3132L7 YL 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/09/2016	CITIGROUP GLOBAL MARKETS INC/		51,733,281	49,000,000	57,167	1
3132QP E7 5	FEDERAL HOME LOAN MORTGAGE COR 3.000%		05/24/2016	STEPN STEPHENS INC		4,266,145	4,168,447	4,168	1
3132QV ME 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		03/23/2016	NOMURA SECURITIES INTERNATIONA		(63,541)	(60,896)	(71)	1
3132QW M6 3	FEDERAL HOME LOAN MORTGAGE COR 3.500%		04/01/2016	WELLS FARGO & CO.		15,541,075	14,809,840	17,278	1
3132QW MS 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%		04/01/2016	JP MORGAN SECURITIES LTD LDN		8,142,035	7,752,012	9,044	1
3132WD EA 8	FEDERAL HOME LOAN MORTGAGE COR 3.000%		06/23/2016	BNP PARIBAS		5,718,445	5,548,521	6,011	1
31335A H7 6	FEDERAL HOME LOAN MORTGAGE COR 3.500%		04/01/2016	METLIFE 0HA 10276		10,294,820	9,768,995	950	1
31335A S2 5	FEDERAL HOME LOAN MORTGAGE COR 3.000%		04/26/2016	BNP PARIBAS		9,908,952	9,711,684	8,902	1
31347A J4 7	FEDERAL HOME LOAN MORTGAGE COR 2.581%		05/04/2016	RAYMOND JAMES FINANCIAL INC		24,661,839	23,889,174	39,454	1
3136A4 LJ 6	FANNIE MAE FNMA_12-19 3.500% 01/01/42		06/01/2016	Interest Capitalization		20,243	20,243		1
3136A7 CL 4	FANNIE MAE FNMA_12-68 3.500% 07/01/42		06/01/2016	Interest Capitalization		65,742	65,742		1
3136AB YU 1	FANNIE MAE FNMA_13-1 3.000% 02/01/43		06/01/2016	Interest Capitalization		75,369	75,369		1
3136AC QW 4	FANNIE MAE FNMA_13-21 3.000% 03/01/43		06/01/2016	Various		57,725	57,725		1
3136AC QW 4	FANNIE MAE FNMA_13-21 3.000% 03/01/43		04/11/2016	Various		3,051,372	3,180,681	2,923	1
3136AD S3 4	FANNIE MAE FNMA_13-41 3.500% 05/01/43		06/01/2016	Interest Capitalization		192,961	192,961		1
3136AL D6 5	FANNIE MAE FNMA_14 3.000% 12/01/44		06/01/2016	Interest Capitalization		22,975	22,975		1
3136AL QT 1	FANNIE MAE REMICS FNR_14-68 3.500% 11/		04/01/2016	METLIFE 0BG 10272		11,633,224	10,689,692	1,039	1
3136AM 3R 8	STRU_BA-6701 3.000% 08/08/37		06/01/2016	Various		62,367	62,367		1
3136AM 3R 8	STRU_BA-6701 3.000% 08/08/37		04/11/2016	Various		7,652,320	8,294,848	7,623	1
3136AM B8 1	FANNIE MAE FNMA_15-12 3.000% 03/01/35		04/01/2016	METLIFE 0BG 10272		2,999,585	3,084,617	257	1
3136AM T8 2	FANNIE MAE FNMA_15-15 3.500% 04/01/45		04/01/2016	METLIFE 0BG 10272		10,372,912	10,000,000	972	1
3136AM TK 5	FANNIE MAE FNR_15-7 3.000% 03/01/45		06/01/2016	Various		97,349	97,349		1
3136AM TK 5	FANNIE MAE FNR_15-7 3.000% 03/01/45		04/11/2016	Various		3,097,279	3,249,072	2,986	1
3136AQ G9 5	FANNIE MAE FNMA_15-94 3.500% 01/01/46		05/18/2016	STEPN STEPHENS INC		4,913,332	4,763,000	10,188	1
3136AQ KE 9	FANNIE MAE FNMA_15-83 3.500% 11/01/45		06/01/2016	Interest Capitalization		167,463	167,463		1
3136AR 6T 0	FANNIE MAE FNMA_16-33 3.000% 06/01/46		06/30/2016	Various		12,448	12,448		1

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
3136AR 6T 0	FANNIE MAE FNMA_16-33 3.000% 06/01/46		05/13/2016	Various		10,368,827	10,500,078	26,250	1
3136AR E2 0	FANNIE MAE FNMA_16-18 3.000% 04/01/46		06/01/2016	Interest Capitalization		37,747	37,747		1
3136AR PS 1	FANNIE MAE FNMA_16-11 3.500% 03/01/46		05/18/2016	CITIGROUP GLOBAL MARKETS INC/		3,569,369	3,465,407	7,412	1
3136AS JZ 0	FANNIE MAE FNMA_16-31 2.500% 06/01/45		06/02/2016	JP MORGAN SECURITIES LTD LDN		2,153,790	2,179,674	908	1
3136AS XB 7	RAIFFEISENBANK TAEGERIG-NIEDER 3.000%	R	05/25/2016	WELLS FARGO & CO		4,681,991	4,814,000	11,634	1
3137A3 4X 4	FREDDIE MAC FHLMC_3763 4.000% 11/01/40		06/01/2016	Interest Capitalization		130,431	130,431		1
3137AJ PJ 7	FREDDIE MAC FHLMC_3972 4.000% 12/01/41		06/01/2016	Interest Capitalization		67,593	67,593		1
3137AL XC 8	FREDDIE MAC FHLMC_3996 3.500% 02/01/42		06/01/2016	Interest Capitalization		110,415	110,415		1
3137AR M2 9	FREDDIE MAC FHLMC_4057 3.500% 06/01/42		06/01/2016	Interest Capitalization		174,776	174,776		1
3137AS VR 2	FREDDIE MAC REMICS FHLMC_4094 3.000% 0		04/01/2016	METLIFE 0BG 10272		4,984,994	5,016,000	418	1
3137AU CL 1	FREDDIE MAC FHLMC_4105 3.000% 09/01/42		04/01/2016	METLIFE 0BG 10272		988,776	1,000,000	83	1
3137B9 FW 0	FEDERAL HOME LOAN MORTGAGE COR 3.000%		06/01/2016	Interest Capitalization		101,836	101,836		1
3137BB 5Q 9	FEDERAL HOME LOAN MORTGAGE COR 3.500%		04/01/2016	METLIFE 0BG 10272		3,394,782	3,251,710	316	1
3137BD KG 0	FREDDIE MAC FHR_4384 3.500% 08/18/43		04/01/2016	METLIFE 0HA 10276		26,809,900	25,000,000	2,431	1
3137BF BH 3	FREDDIE MAC FHLMC_4413G 3.000% 11/01/4		06/01/2016	Various		27,945	27,945		1
3137BF BH 3	FREDDIE MAC FHLMC_4413G 3.000% 11/01/4		04/11/2016	Various		5,072,375	5,581,980	5,117	1
3137BF XR 7	FEDERAL HOME LOAN MORTGAGE COR 3.000%		06/01/2016	Interest Capitalization		54,504	54,504		1
3137BF YN 5	FEDERAL HOME LOAN MORTGAGE COR 3.000%		06/01/2016	Interest Capitalization		38,931	38,931		1
3137BG EZ 8	FEDERAL HOME LOAN MORTGAGE COR 3.000%		04/08/2016	WELLS FARGO & CO		3,000,563	2,981,000	2,981	1
3137BG GR 4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2016	Interest Capitalization		95,790	95,790		1
3137BG LE 7	FREDDIE MAC FHLMC_4435 3.500% 02/01/45		06/01/2016	Interest Capitalization		17,264	17,264		1
3137BG LJ 6	FREDDIE MAC FHR_4438 3.000% 02/01/45		06/01/2016	Various		54,387	54,387		1
3137BG LJ 6	FREDDIE MAC FHR_4438 3.000% 02/01/45		04/11/2016	Various		2,967,840	3,106,723	2,848	1
3137BH C4 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2016	Interest Capitalization		50,694	50,694		1
3137BJ GX 5	FREDDIE MAC FHLMC_4471 3.000% 05/01/45		06/01/2016	Various		60,750	60,750		1
3137BJ GX 5	FREDDIE MAC FHLMC_4471 3.000% 05/01/45		04/11/2016	Various		11,517,079	12,134,753	11,124	1
3137BK ZR 4	FHLMC_4501 MY 3.000% 08/01/45		04/01/2016	METLIFE 0BG 10272		10,274,179	10,274,000	856	1
3137BM 2H 8	FREDDIE MAC FHLMC_4526 3.000% 11/01/45		04/08/2016	WELLS FARGO & CO		10,399,920	10,196,000	10,196	1
3137BM 2Z 8	FREDDIE MAC FHLMC_4526 3.500% 11/01/45		06/01/2016	Interest Capitalization		80,662	80,662		1
3137BM CT 1	FREDDIE MAC FHLMC_4541 3.500% 12/01/45		06/01/2016	Interest Capitalization		28,700	28,700		1
3137BM T7 1	FREDDIE MAC FHLMC_4548 3.500% 01/01/46		06/01/2016	Various		104,332	104,332		1
3137BM T7 1	FREDDIE MAC FHLMC_4548 3.500% 01/01/46		04/06/2016	Various		18,888,406	17,859,397	17,363	1
3137BM TN 6	FREDDIE MAC FHLMC_4548 3.500% 01/01/46		06/01/2016	Various		30,650	30,650		1
3137BM TN 6	FREDDIE MAC FHLMC_4548 3.500% 01/01/46		03/29/2016	Various		15,678	15,258		1
3137BP 6P 9	FREDDIE MAC FHLMC_4573 3.000% 04/01/46		04/14/2016	Various		10,579,111	11,077,603	25,848	1
3137BP 6P 9	FREDDIE MAC FHLMC_4573 3.000% 04/01/46		06/01/2016	Various		55,457	55,457		1
3137BP DZ 9	FREDDIE MAC 3.000% 05/01/46		05/23/2016	JP MORGAN SECURITIES LTD LDN		14,722,748	14,909,112	37,273	1
3137BQ 6W 2	STRU_WF-8447 3.500% 05/18/43		06/07/2016	WELLS FARGO & CO		11,365,636	10,628,298	29,966	1
3137BQ MG 9	FREDDIE MAC FHLMC_4594 3.000% 05/01/46		06/17/2016	KGS - ALPHA CAPITAL MARKETS		6,901,030	6,975,141	16,857	1
3137BQ PF 8	STRU VS-1796 3.000% 03/18/45		06/01/2016	VINCENT CHESLEY & CO		3,025,762	3,178,739	7,682	1

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
3137GA MD 6	FREDDIE MAC FHLMC3736 4.000% 10/01/40		06/01/2016	Interest Capitalization		477,797	477,797		1
3138EP YR 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		04/01/2016	METLIFE 0HA 10276		11,490,363	10,919,662	1,062	1
3138EQ EV 0	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		05/10/2016	CREDIT SUISSE SECURITIES USA L		48,015,909	44,979,774	54,975	1
3138W5 GE 2	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		04/01/2016	METLIFE 0HA 10276		20,642,613	20,073,520	1,673	1
3138WB B6 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		05/18/2016	BANK OF AMERICA N.A		9,061,483	8,664,797	10,831	1
3138WC H7 1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		05/10/2016	CREDIT SUISSE SECURITIES USA L		56,947,778	53,346,864	65,202	1
3138WF 3G 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		05/05/2016	DAIWA CAPITAL MARKETS AMERICA		33,699,274	32,070,684	34,298	1
3138WF RF 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		04/11/2016	JP MORGAN SECURITIES LTD LDN		162,703,164	156,000,037	182,001	1
3138WF W9 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		05/10/2016	CREDIT SUISSE SECURITIES USA L		57,072,999	53,464,167	65,345	1
3138WG 3W 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		05/24/2016	RBC DOMINION SECURITIES INC		59,018,267	56,334,996	63,783	1
3138WG 5R 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		05/11/2016	JP MORGAN SECURITIES LTD LDN		25,511,232	24,828,450	24,828	1
3138WG AG 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		04/01/2016	METLIFE 0HA 10276		41,736,127	39,534,055	3,844	1
3138WG M2 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/23/2016	JP MORGAN SECURITIES LTD LDN		(49,509)	(46,344)	(62)	1
3138WG MC 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/23/2016	DAIWA CAPITAL MARKETS AMERICA		(52,912)	(50,663)	(59)	1
3138WG X9 0	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		05/12/2016	JP MORGAN SECURITIES LTD LDN		28,413,723	27,661,671	27,662	1
3138WG YN 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/28/2016	Various		(92,422)	(88,369)	(103)	1
3138WH EX 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		05/20/2016	GOLDMAN SACHS & CO		23,243,048	22,686,520	22,687	1
3138WH F8 0	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/09/2016	CREDIT SUISSE SECURITIES USA L		150,904,689	147,000,001	147,000	1
3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2016	Various		87,465	87,465		1
3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		04/01/2016	Various		8,179,054	7,955,984	663	1
3138WQ AZ 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		04/01/2016	METLIFE 0HA 10276		8,657,325	8,418,652	702	1
3138YN LQ 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		04/01/2016	METLIFE 0HA 10276		27,426,000	25,425,604	2,825	1
3138YW JV 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		04/11/2016	CITIGROUP GLOBAL MARKETS INC/		260,664,063	250,000,001	291,667	1
31392E T8 3	FANNIE MAE FNMA_02-66 6.500% 08/01/42		04/01/2016	METLIFE 0HA 10276		4,876,379	4,233,415	764	1
31392G FN 0	FANNIE MAE FNMA_02-T18 6.500% 08/01/42		04/01/2016	METLIFE 0HA 10276		10,598,374	9,043,377	1,633	1
31392J JU 4	FNMA_03-19 5.500% 03/01/33		04/01/2016	METLIFE 0HA 10276		12,856,884	11,514,480	1,759	1
31392W 7B 0	FSPC_T-51 6.500% 09/01/43		04/01/2016	METLIFE 0BG 10272		4,763,322	4,112,676	743	1
31392X ZP 6	FHLMC_2528 5.500% 11/01/32		04/01/2016	METLIFE 0HA 10276		4,138,328	3,699,583	565	1
31394C JS 2	FANNIE MAE FNMA_05-19 5.500% 03/01/35		04/01/2016	METLIFE 0HA 10276		22,311,553	18,500,000	2,826	1
31394D A6 7	FANNIE MAE FNMA_05-48 5.500% 06/01/34		04/01/2016	METLIFE 0HA 10276		5,100,281	4,924,802	752	1
31395B EZ 2	FANNIE MAE FNMA_06-14 5.500% 03/01/36		04/01/2016	METLIFE 0HA 10276		4,421,906	3,917,007	598	1
31395B KD 4	FANNIE MAE FNMA_06-3 5.500% 03/01/36		04/01/2016	METLIFE 0HA 10276		5,722,040	5,125,071	783	1
31395L FM 8	FREDDIE MAC FHLMC_2912 5.500% 05/01/34		04/01/2016	METLIFE 0HA 10276		3,451,995	3,362,513	514	1
31395U K3 4	FREDDIE MAC FHLMC_2978 5.500% 05/01/35		04/01/2016	METLIFE 0HA 10276		8,925,265	7,902,929	1,207	1
31395X VG 7	FREDDIE MAC FHLMC_3019 5.500% 10/01/34		04/01/2016	METLIFE 0HA 10276		3,126,366	3,079,176	470	1
31396C J7 6	FREDDIE MAC FHLMC_3047 5.500% 10/01/25		04/01/2016	METLIFE 0HA 10276		8,433,899	7,713,712	1,178	1
31396E Z5 8	FHLMC_3062 5.500% 11/01/35		06/01/2016	Interest Capitalization		243,530	243,530		1
31398V LQ 7	FREDDIE MAC FHLMC_3656 5.000% 01/01/38		05/01/2016	Interest Capitalization		97,085	97,085		1
3140E2 GV 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		05/10/2016	CREDIT SUISSE SECURITIES USA L		55,629,221	52,111,682	63,692	1

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

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3140E6 KF 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		04/11/2016	JP MORGAN SECURITIES LTD LDN		94,048,692	90,174,027	105,203	1
3140E9 JL 1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		05/10/2016	CREDIT SUISSE SECURITIES USA L		49,203,288	46,092,073	56,335	1
3140E9 MR 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		04/11/2016	JP MORGAN SECURITIES LTD LDN		3,990,393	3,825,994	4,464	1
3140EU GT 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		03/24/2016	JP MORGAN SECURITIES LTD LDN		(111,595)	(106,662)	(124)	1
3140EU J6 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		05/20/2016	JP MORGAN SECURITIES LTD LDN		23,543,440	22,465,785	26,210	1
3140EW SQ 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		04/01/2016	NOMURA SECURITIES INTERNATIONA		(476,392)	(455,742)	(532)	1
3140EX ED 1	FEDERAL NATIONAL MORTGAGE ASSO 2.545%		05/24/2016	WELLS FARGO & CO		7,504,692	7,294,685	10,830	1
3140F7 FS 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/15/2016	WELLS FARGO & CO		52,859,351	50,107,361	92,559	1
31418A JX 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		04/01/2016	CREDIT SUISSE SECURITIES USA L		(386,368)	(369,951)	(432)	1
31418B 6G 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/09/2016	CREDIT SUISSE SECURITIES USA L		105,735,938	103,000,000	103,000	1
478115 AA 6	JOHNS HOPKINS UNIVERSITY 5.250% 07/01/		04/01/2016	METLIFE 0BG 10272		826,127	742,000	9,847	1FE
544435 B9 0	LOS ANGELES CALIF DEPT ARPTS A 5.575%		04/01/2016	METLIFE 0BG 10272		8,097,460	7,000,000	148,512	1FE
544712 2F 8	LOS ANGELES CNTY CALIF MET TRA 4.530%		04/01/2016	METLIFE 0BG 10272		5,545,850	5,000,000	76,129	1FE
60636A MQ 3	MISSOURI ST HEALTH&EDL FACS AU 3.651%		06/29/2016	CITIGROUP GLOBAL MARKETS INC/		4,566,335	4,130,000	54,032	1FE
649322 AA 2	NEW YORK PRESBYTERIAN HOS 4.024% 08/0		06/30/2016	RAYMOND JAMES FINANCIAL INC		5,724,342	5,200,000	89,724	1FE
64971W G2 0	NEW YORK CITY TRANSITIONAL FIN 2.960%		04/13/2016	CITIGROUP GLOBAL MARKETS INC/		15,000,000	15,000,000		1FE
677632 G8 8	OHIO STATE UNIVERSITY 3.798% 12/01/46		06/30/2016	RAYMOND JAMES FINANCIAL INC		2,731,650	2,500,000	9,231	1FE
67766W QG 0	OHIO ST WTR DEV AUTH 4.879% 12/1/2034		04/20/2016	CANTOR FITZGERALD & CO		505,529	425,000	8,294	1FE
76116E HK 9	RESOLUTION FUNDING CORP 0.000% 04/15/2		04/01/2016	METLIFE 0BG 10272		44,170,622	61,000,000		1
76116E HN 3	RESOLUTION FUNDING CORP 0.000% 10/15/2		04/01/2016	METLIFE 0BG 10272		24,439,499	35,562,000		1
854403 AC 6	STANFORD UNIVERSITY 4.750% 05/01/19		04/01/2016	METLIFE 0BG 10272		13,269,348	12,000,000	239,083	1FE
89837R AD 4	DARTMOUTH COLLEGE 3.474% 06/01/46		04/14/2016	GOLDMAN SACHS & COMPANY		25,018,300	25,000,000	3,378	1FE
914440 LH 3	UNIVERSITY OF MASSACHUSETTS BL 5.150%		04/01/2016	METLIFE 0BG 10272		1,783,716	1,535,000	33,158	1FE
914713 P2 2	UNIVERSITY OF NORTH CAROLINA-C 3.327%		04/14/2016	BANK OF AMERICA N.A		9,119,118	8,900,000	39,480	1FE
921813 AA 9	VANDERBILT UNIVERSITY 5.250% 04/01/19		04/01/2016	METLIFE 0BG 10272		1,338,000	1,200,000	175	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						7,038,154,537	6,794,030,992	7,791,058	XXX
Bonds - Industrial and Miscellaneous									
00038A AB 9	ABB TREASURY CENTER USA INC 4.000% 06/		04/11/2016	MRV2 677 10056		19,006,580	17,755,000	230,815	1FE
00084D AL 4	ABN AMRO BANK NV 4.800% 04/18/26	F	04/11/2016	MORGAN STANLEY & CO		9,708,176	9,725,000		2FE
00130H BX 2	AES CORP 6.000% 05/15/26		05/11/2016	MORGAN STANLEY & CO		340,000	340,000		3FE
001746 AC 0	AMERICAN MONEY MANAGEMENT CORP 2.280%	R	04/20/2016	JEFFERIES & COMPANY INC		5,500,000	5,500,000		1FE
001746 AG 1	AMERICAN MONEY MANAGEMENT CORP 3.230%	R	04/20/2016	JEFFERIES & COMPANY INC		2,000,000	2,000,000		1FE
00256@ AC 3	AARONS INC 4.750% 04/14/21		04/01/2016	METLIFE 0BG 10272		7,142,900	7,000,000	72,042	3
00287Y AY 5	ABBVIE INC 3.200% 05/14/26		05/09/2016	JP MORGAN SECURITIES LTD LDN		1,245,225	1,250,000		2FE
00507V A* 0	ACTIVISION BLIZZARD INC 10/13/2		06/17/2016	Various		1,579,644	1,569,832		2FE
008474 B# 4	AGNICO-EAGLE MINES LTD. 4.540% 06/30/2	A	06/30/2016	BANK OF AMERICA N.A		6,800,000	6,800,000		2Z
008474 C* 7	AGNICO-EAGLE MINES LTD. 4.840% 06/30/2	A	06/30/2016	BANK OF AMERICA N.A		14,700,000	14,700,000		2Z
02149H AV 2	COUNTRYWIDE ALTERNATIVE LOAN T 5.750%		04/01/2016	METLIFE 0BG 10272		5,296,571	6,227,294	995	1FM
02151E AA 0	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%		04/01/2016	METLIFE 0BG 10272		5,385,942	6,183,623	1,031	1FM
02154C AE 3	ALTICE FINANCING SA 7.500% 05/15/26	F	04/18/2016	GOLDMAN SACHS & COMPANY		2,866,000	2,866,000		4FE

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02155F AC 9	ALTICE US FIN I CORP 5.500% 05/15/26		04/19/2016	JP MORGAN SECURITIES LTD LDN		2,633,000	2,633,000		3FE
02364W AX 3	AMERICA MOVIL SAB DE CV 5.000% 10/16/1	F	04/01/2016	METLIFE 0HA 10276		16,017,923	14,600,000	336,611	1FE
02507* AA 2	AMERICAN CENTURY COS INC 4.870% 03/09/		04/01/2016	METLIFE 0BG 10272		5,731,315	5,500,000	17,113	2
03066D AC 0	AMERICREDIT AUTOMOBILE RECEIVA 1.147%		04/05/2016	RBC DOMINION SECURITIES INC		34,000,000	34,000,000		1FE
03066D AF 3	AMERICREDIT AUTOMOBILE RECEIVA 2.870%		04/05/2016	RBC DOMINION SECURITIES INC		4,849,880	4,850,000		1FE
030981 AH 7	AMERIGAS PARTNERS L.P. 5.625% 05/20/24		06/27/2016	Various		4,251,460	4,259,000	353	3FE
030981 AJ 3	AMERIGAS PARTNERS L.P. 5.875% 08/20/26		06/20/2016	BANK OF AMERICA N.A.		3,272,000	3,272,000		3FE
031162 AZ 3	AMGEN INC 5.7% 2/1/2019 5.700% 02/01/1		04/01/2016	METLIFE 0BG 10272		3,342,300	3,000,000	28,975	2FE
031162 CE 8	AMGEN INC 4.663% 06/15/51		06/14/2016	Taxable Exchange		11,577,000	11,577,000		2FE
03235# AA 5	AMWINS GROUP INC 02/20/20		04/27/2016	CREDIT SUISSE SECURITIES USA L		995,000	1,000,000		4FE
03523T BE 7	ANHEUSER-BUSCH INBEV WORLDWIDE ANHEUSER-		04/01/2016	METLIFE 0BG 10272		38,409,888	33,000,000	547,021	1FE
037389 AW 3	AON CORP 5% 9/30/2020 5.000% 09/30/20		04/01/2016	METLIFE 0BG 10272		8,875,388	8,000,000	2,222	2FE
03765V AC 4	PROTECTION ONE INC 06/19/21		05/25/2016	CREDIT SUISSE SECURITIES USA L		2,830,302	2,820,750		3FE
038522 AM 0	ARAMARK SERVICES INC 4.750% 06/01/26		06/28/2016	WELLS FARGO & CO.		4,497,308	4,503,000	1,035	4FE
03937R B* 2	ARCH CHEM INC. 4.000% 12/31/17		04/01/2016	METLIFE 0BG 10272		15,256,332	15,000,000	153,333	2
03938J AA 7	ARCH CAPITAL GROUP (US) INC 5.144% 11/		04/01/2016	METLIFE 0BG 10272		3,660,696	3,500,000	75,517	1FE
03969A AJ 9	ARDAGH PACKAGING FINANCE PLC 7.250% 05	R	04/29/2016	CITIGROUP GLOBAL MARKETS INC/		1,000,000	1,000,000		5FE
04248N AA 1	ARMY HAWAII FAMILY HOUSING TRU 5.524%		04/01/2016	METLIFE 0BG 10272		10,310,562	8,958,064	147,078	1FE
04273W AB 7	ARROW ELECTRONICS INC 5.125% 3/1/2021		04/01/2016	METLIFE 0HA 10276		10,781,870	10,000,000	44,132	2FE
04318@ AA 5	ARTISAN PARTNERS LPUSA 4.980% 08/16/17		04/01/2016	METLIFE 0BG 10272		5,063,340	5,000,000	31,817	2FE
04318@ AB 3	ARTISAN PARTNERS LPUSA 5.32% 8/16/2019		04/01/2016	METLIFE 0BG 10272		5,352,058	5,000,000	33,989	2FE
049164 BH 8	ATLAS AIR WORLDWIDE HLDGS INC 2.250% 0		05/12/2016	OAKTREE CAPITAL		7,077	7,000	71	4
049560 AJ 4	ATMOS ENERGY CORPORATION 8.500% 03/15/		04/01/2016	METLIFE 0BG 10272		2,366,547	2,000,000	8,028	1FE
053332 AR 3	AUTOZONE INC 3.250% 04/15/25		04/11/2016	MRV2 677 10056		1,659,793	1,650,000	26,366	2FE
05348E AX 7	AVALONBAY COMMUNITIES INC 2.950% 05/11		05/04/2016	UBS SECURITIES LLC		3,168,922	3,170,000		2FE
05367D BR 7	AFG_04-13 1.347% 07/11/26		04/01/2016	Interest Capitalization		(134,331)	(134,331)		5*
05367D BS 5	AFG_03-13 1.547% 07/11/26		04/01/2016	Interest Capitalization		(25,467)	(25,467)		5*
05367D BT 3	AFG_03-13 2.447% 07/11/26		04/01/2016	Interest Capitalization		(8,481)	(8,481)		5*
05367D BY 2	AFG_03-13 1.547% 06/11/25		04/01/2016	Interest Capitalization		(295,175)	(295,175)		5*
05367D BZ 9	AFG_03-15 2.647% 06/11/25		04/01/2016	Interest Capitalization		(34,417)	(34,417)		5*
05490R AA 4	BANC OF AMERICA MERRILL LYNCH 3.813% 0		04/01/2016	METLIFE 0BG 10272		16,197,593	15,000,000	1,589	1FM
05523U AJ 9	BAE SYSTEMS HOLDINGS INC 6.375% 06/01/		04/01/2016	METLIFE 0BG 10272		6,633,917	5,900,000	126,420	2FE
05530H A@ 9	BBA AVIATION PLC 5.810% 05/18/21	F	04/01/2016	METLIFE 0BG 10272		4,348,560	4,000,000	86,504	2
05531U AA 8	BCAP LLC TRUST BCAP_09-RR5 8.500% 11/0		04/01/2016	METLIFE 0BG 10272		2,237,200	2,115,696	500	1FM
05532E AE 5	BCAP LLC TRUST BCAP_09-RR10 6.500% 07/		04/01/2016	METLIFE 0BG 10272		1,952,335	1,844,786	333	1FM
05532E AX 3	BCAP LLC TRUST BCAP_09-RR10 6.500% 07/		04/01/2016	METLIFE 0BG 10272		4,222,760	3,908,552	706	1FM
05532E CB 9	BCAP LLC TRUST BCAP_09-RR10 3.070% 03/		06/01/2016	Interest Capitalization					1FM
05542B AV 1	BCAP LLC TRUST BCAP_12-RR12 3.065% 04/		05/09/2016	AMHERST PIERPONT SECURITIES LL		3,873,714	3,859,242	3,318	1FM
05565A AR 4	BNP PARIBAS SA 4.375% 05/12/26	F	05/05/2016	BNP PARIBAS		1,018,205	1,020,000		2FE
05565E AH 8	BMW US CAPITAL LLC 2.800% 04/11/26		06/09/2016	Various		10,361,495	10,343,000	7,193	1FE

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
05565Q BZ 0	BP CAPITAL MARKETS PLC GTD-by-BP PLC 3.	R	04/11/2016	MRV2 677 10056		1,030,757	1,000,000	14,062	1FE
05565Q DB 1	BP CAPITAL MARKETS PLC 3.119% 05/04/26	R	04/28/2016	JP MORGAN SECURITIES LTD LDN		185,000	185,000		1FE
05947U RW 0	BACM_04-2 4.896% 11/01/38		05/27/2016	Interest Capitalization		351	351		1FM
05968K AA 2	BANC OF AMERICA BAFC_14-R2 4.000% 12/0		04/01/2016	METLIFE 0BG 10272		5,078,128	4,959,489	551	1FM
05968K AE 4	BANC OF AMERICA BAFC_14-R2 0.663% 05/2		04/01/2016	METLIFE 0BG 10272		14,381,370	15,413,385	1,933	1FM
05990R AD 3	BANC OF AMERICA FUNDING CORPOR 0.658%		04/01/2016	METLIFE 0HA 10276		7,988,183	8,950,345	955	1FM
06366R JJ 5	BANK OF MONTREAL 2.550% 11/06/22	I	04/11/2016	MRV2 677 10056		2,038,130	2,000,000	22,100	1FE
06406F AC 7	Bank of New York Co Inc 2.800% 05/04/2		04/25/2016	BANK OF AMERICA N.A.		12,181,601	12,225,000		1FE
067383 AE 9	CR BARD INC 3.000% 05/15/26		05/04/2016	BANK OF AMERICA N.A.		3,999,280	4,000,000		2FE
06887# AA 9	BARRY WEHMILLER COS INC 4.570% 01/26/2		04/01/2016	METLIFE 0HA 10276		52,325,735	50,000,000	418,917	2
07274E AG 8	BAYER US FINANCE LLC 3.375% 10/08/24		04/11/2016	MRDCEL1 695 10046		10,038,605	9,450,000	3,544	1FE
073879 U9 7	BEAR STEARNS ASSET BACKED SECU 0.953%		04/01/2016	METLIFE 0HA 10276		7,620,711	8,378,667	1,520	1FM
07387U CX 7	BEAR STEARNS ASSET BACKED SECU 6.000%		04/01/2016	METLIFE 0BG 10272		5,401,614	6,111,046	1,019	2FM
07389U AS 8	BEAR STEARNS ASSET BACKED SECU 0.593%		05/10/2016	GOLDMAN SACHS & COMPANY		10,999,294	12,341,424	3,572	5AM
07401A AA 5	BEAR STEARNS MORTGAGE FUNDING 0.653% 0		05/19/2016	BANK OF AMERICA N.A.		17,358,278	23,067,479	11,871	1FM
07401L AQ 6	BEAR STEARNS MORTGAGE FUNDING 0.673% 0		04/01/2016	METLIFE 0BG 10272		3,572,678	4,546,015	660	1FM
07401M AG 6	BEAR STEARNS MORTGAGE FUNDING 0.653% 0		04/14/2016	CREDIT SUISSE SECURITIES USA L		9,181,791	11,436,431	5,027	1FM
075887 AU 3	Becton Dickinson And Co 5.000% 05/15/1		04/01/2016	METLIFE 0BG 10272		10,859,311	10,000,000	190,278	2FE
08579J AL 6	BERRY PLASTICS CORP 09/17/22		05/20/2016	CREDIT SUISSE SECURITIES USA L		1,003,750	1,000,000		3FE
090572 AP 3	BIO-RAD LABS INC 4.875% 12/15/20		04/01/2016	METLIFE 0HA 10276		12,852,000	11,900,000	172,426	2FE
09247X AE 1	BLACKROCK INC BLACKROCK INC 5% 12/10/201	R	04/01/2016	METLIFE 0BG 10272		10,041,470	9,000,000	140,000	1FE
09627V AA 3	BLUEMOUNTAIN CLO LTD BLUEM_14- 2.174%	R	06/28/2016	CITIGROUP GLOBAL MARKETS INC/		5,814,078	5,825,000	10,905	1FE
099724 AH 9	BORGWARNER INC 4.375% 03/15/45		04/01/2016	METLIFE 0BG 10272		8,021,034	8,400,000	17,354	2FE
099724 AJ 5	BORGWARNER INC 3.375% 03/15/25		04/11/2016	MRV2 677 10056		4,950,980	5,000,000	12,656	2FE
10112R AR 5	BOSTON PROP 5.625% 11/15/20		04/01/2016	METLIFE 0HA 10276		11,375,196	10,000,000	214,063	2FE
10138M AK 1	BOTTLING GROUP LLC 5.125% 01/15/19		04/01/2016	METLIFE 0BG 10272		4,422,811	4,000,000	43,847	1FE
105340 AL 7	BRANDYWINE OPERATING PARTNERSH 4.950%		04/01/2016	METLIFE 0HA 10276		7,292,152	7,000,000	160,738	2FE
111013 AG 3	SKY PLC GTD-by-Subsidiaries 6.100% 02/	R	04/01/2016	METLIFE 0BG 10272		5,365,559	5,000,000	39,819	2FE
125896 BE 9	CMS ENERGY CORP 6.250% 02/01/20		04/01/2016	METLIFE 0BG 10272		2,297,199	2,000,000	21,181	2FE
12593D BA 6	CREDIT SUISSE MORTGAGE CAPITAL 0.609%		04/01/2016	METLIFE 0HA 10276		15,764,953	17,130,000	1,113	1FM
12593F BD 5	COMM MORTGAGE TRUST COMM_15-LC 3.708%		04/01/2016	METLIFE 0BG 10272		3,945,009	3,700,000	381	1FM
12593G AF 9	COMM MORTGAGE TRUST COMM_15-PC 3.902%		04/01/2016	METLIFE 0BG 10272		5,045,203	4,700,000	509	1FM
12593G AH 5	COMM MORTGAGE TRUST COMM_15-PC 4.290%		04/01/2016	METLIFE 0BG 10272		9,650,342	8,904,000	1,061	1FM
12593J BF 2	COMM MORTGAGE TRUST COMM_15-CR 3.696%		05/16/2016	DEUTSCHE BANK SECURITIES INC.		17,237,500	16,000,000	29,568	1FM
12593P AW 2	COMM MORTGAGE TRUST COMM_15-CR 3.759%		05/18/2016	DEUTSCHE BANK SECURITIES INC.		2,519,043	2,345,000	5,387	1FM
12593V AA 7	CREDIT SUISSE MORTGAGE TRUST C 3.881%		04/01/2016	METLIFE 0BG 10272		2,160,748	2,000,000	216	1FM
12593V AG 4	CREDIT SUISSE MORTGAGE TRUST C 4.276%		04/01/2016	METLIFE 0BG 10272		1,079,214	1,000,000	119	1FM
126117 AP 5	CNA FINANCIAL CORP 7.35% 11/15/2019 7.		04/01/2016	METLIFE 0BG 10272		3,459,945	3,000,000	83,913	2FE
126117 AR 1	CNA FINANCIAL CORP 5.75% 8/15/2021 5.7		04/11/2016	MRV2 677 10056		2,872,166	2,554,000	23,252	2FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
12623S AJ 9	COMM MORTGAGE TRUST COMM_12-CC 3.223%		04/01/2016	METLIFE 0BG 10272		32,236,735	31,355,782	2,807	1FM
12623S AL 4	COMM MORTGAGE TRUST COMM_12-cr 3.774%		04/01/2016	METLIFE 0BG 10272		20,600,702	19,865,686	2,083	1FM
12623S AQ 3	COMM MORTGAGE TRUST COMM_12-cr 4.479%		04/01/2016	METLIFE 0BG 10272		6,840,583	6,711,375	836	1FM
12624K AN 6	COMM MORTGAGE TRUST CMT_12-CRE 3.791%		04/01/2016	METLIFE 0BG 10272		19,096,244	18,114,515	1,908	1FM
12624K AQ 9	COMM MORTGAGE TRUST CMT_12-CRE 4.393%		04/01/2016	METLIFE 0BG 10272		3,889,838	3,630,571	443	1FM
12624K AU 0	COMM MORTGAGE TRUST CMT_12-CRE 5.017%		04/01/2016	METLIFE 0BG 10272		2,652,520	2,484,143	346	1FM
12624K AW 6	COMM MORTGAGE TRUST COMM_12-CR 5.017%		04/01/2016	METLIFE 0BG 10272		1,286,166	1,337,571	186	1FM
12626P AJ 2	CRH AMERICA INC. CRH AMERICA INC 8.125%		04/01/2016	METLIFE 0BG 10272		2,835,207	2,530,000	43,968	2FE
12631D BD 4	COMM_14-CR17 4.174% 05/01/47		04/15/2016	NOMURA SECURITIES INTERNATIONA		1,614,141	1,500,000	3,304	1FM
12635R AW 8	CSAIL COMMERCIAL MORTGAGE TRUS 3.534%		04/01/2016	METLIFE 0BG 10272		2,103,202	2,000,000	3,337	1FM
12635R AX 6	CSAIL COMMERCIAL MORTGAGE TRUS 3.808%		04/01/2016	METLIFE 0BG 10272		3,214,709	3,000,000	317	1FM
12636L BC 3	CSAIL COMMERCIAL MORTGAGE TRUS 4.000%		04/01/2016	CREDIT SUISSE SECURITIES USA L				34	1FE
12636M AE 8	CSAIL COMMERCIAL MORTGAGE TRUS 3.101%		05/17/2016	CREDIT SUISSE SECURITIES USA L		10,299,940	10,000,000	21,457	1FE
126378 AG 3	CSMC_07-1 5.989% 02/01/37		04/01/2016	METLIFE 0BG 10272		1,132,689	2,135,764	355	1FM
12642M AJ 9	CREDIT SUISSE MORTGAGE CAPITAL 6.500%		04/01/2016	METLIFE 0BG 10272		5,037,742	7,870,314	1,421	1FM
12643N NM 5	CREDIT SUISSE MORTGAGE TRUST C 4.000%		05/18/2016	Various		4,415,645	4,350,389	10,634	1FM
12643N NM 5	CREDIT SUISSE MORTGAGE TRUST C 4.000%		06/01/2016	Various		10,317	10,317		1FM
12644W AL 0	CREDIT SUISSE COMMERCIAL MORTG 3.785%		04/01/2016	METLIFE 0BG 10272		19,029,824	19,261,786	2,025	1FM
12644W AM 8	CREDIT SUISSE COMMERCIAL MORTG 3.785%		04/01/2016	METLIFE 0BG 10272		6,236,968	6,604,041	694	1FM
12648J GE 5	CREDIT SUISSE CAPITAL CSMC_14- 2.750%		04/01/2016	METLIFE 0HA 10276		4,695,917	4,897,486	374	1FM
12648M CJ 1	CREDIT SUISSE CAPITAL CSMC_14- 0.553%		04/01/2016	METLIFE 0BG 10272		4,730,002	4,855,438	575	1FM
12648M CU 6	CREDIT SUISSE CAPITAL CSMC_14- 0.733%		04/01/2016	METLIFE 0BG 10272		4,005,795	4,176,511	662	1FM
12648V AJ 3	CREDIT SUISSE MORTGAGE TRUST C 3.402%		04/01/2016	METLIFE 0BG 10272		2,980,209	2,995,113	278	1FM
12648W DS 8	CREDIT SUISSE CAPITAL CSMC_14- 0.553%		04/01/2016	METLIFE 0BG 10272		2,330,073	2,394,718	213	1FM
12650E AJ 6	CREDIT SUISSE MORTGAGE TRUST C 0.380%		04/01/2016	METLIFE 0HA 10276		15,670,029	17,247,046	182	1FE
12656* AD 4	CSLB HOLDINGS INC 4.26% 11/8/2026 4.26		04/01/2016	METLIFE 0BG 10272		20,594,027	20,000,000	340,800	1
126650 CQ 1	CVS HEALTH CORP 4.750% 12/01/22		06/09/2016	Tax Free Exchange		2,000,000	2,000,000		2FE
126650 CU 2	CVS HEALTH CORP 2.875% 06/01/26		05/16/2016	BARCLAYS CAPITAL INC		7,157,836	7,220,000		2FE
126673 SN 3	COUNTRYWIDE ASSET-BACKED CERTI 5.103%		04/01/2016	METLIFE 0BG 10272		9,139,291	9,162,557	1,299	1FM
12667G 4W 0	COUNTRYWIDE ALTERNATIVE LOAN T 1.133%		04/01/2016	METLIFE 0BG 10272		5,380,298	7,068,442	1,530	1FM
126694 WE 4	COUNTRYWIDE HOME LOANS CWHL_06 2.720%		03/10/2016	CITIGROUP GLOBAL MARKETS INC/		(90,264)	(103,938)	(71)	1FM
12672# AA 6	CVS PASSTHROUGH TRUST 4.704% 09/10/34		04/01/2016	METLIFE 0BG 10272		9,922,995	9,929,181	28,543	2
13057Y AE 0	CALIFORNIA REPUBLIC AUTO RECEI 2.520%		06/08/2016	CREDIT SUISSE SECURITIES USA L		6,499,040	6,500,000		1FE
131347 CK 0	CALPINE CORP 5.250% 06/01/26		05/24/2016	DEUTSCHE BANK SECURITIES INC		1,150,000	1,150,000		3FE
13134M BG 7	CALPINE CORP 01/15/23		05/18/2016	MORGAN STANLEY & CO		2,992,500	2,992,500		3FE
136375 BT 8	CANADIAN NATIONAL RAILWAY COMP 5.55% 3/1	I	04/01/2016	METLIFE 0BG 10272		3,325,944	3,000,000	14,338	1FE
14040H BG 9	CAPITAL ONE FINANCIAL CORPORAT 3.200%		04/12/2016	STIFEL NICOLAUS		1,862,121	1,880,000	11,698	2FE
14161H AG 3	CARDTRONICS 1.000% 12/01/20		05/10/2016	OAKTREE CAPITAL		50,846	50,000	218	3FE
14313* AB 9	CARMAX AUTO SUPERSTORES INC 4.170% 04/		06/22/2016	BANK OF AMERICA N.A		500,000	500,000		2Z
14313* AC 7	CARMAX AUTO SUPERSTORES INC 4.270% 04/		06/22/2016	BANK OF AMERICA N.A		1,800,000	1,800,000		2Z

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14314M AH 6	CARMAX AUTO OWNER TRUST CARMX_ 0.912%		04/12/2016	RBC DOMINION SECURITIES INC.		3,000,000	3,000,000		1FE
144141 CZ 9	DUKE ENERGY PROGRESS INC 5.300% 01/15/		04/01/2016	METLIFE 0BG 10272		16,561,550	15,000,000	170,042	1FE
14454E AD 3	CARRINGTON MORTGAGE LOAN TRUST 0.743%		04/01/2016	METLIFE 0BG 10272		1,610,964	2,538,000	408	1FM
147528 F@ 7	CASEYS GENERAL STORES INC 3.650% 05/02		05/02/2016	DIRECT		800,000	800,000		2Z
14987B AE 3	CC HOLDINGS GS V LLC/CROWN CAS CC HOLDIN		04/01/2016	METLIFE 0BG 10272		2,372,535	2,300,000	41,067	3AM
15004# AA 8	CED CALIFORNIA HOLDINGS 2 LLC 3.940% 1		04/01/2016	METLIFE 0BG 10272		4,752,325	4,886,307	49,200	2
15089Q A* 5	CELANESE US HOLDINGS LLC 10/31/		06/24/2016	DEUTSCHE BANK SECURITIES INC.		5,003,125	5,000,000		2FE
15189W AC 4	CENTERPOINT ENERGY RESOURCES C 6.125%		04/01/2016	METLIFE 0BG 10272		3,070,670	2,900,000	74,504	2FE
15189W AG 5	CENTERPOINT ENERGY RESOURCES C CENTERPOI		04/01/2016	METLIFE 0BG 10272		9,478,274	8,882,000	85,489	2FE
152314 JP 6	CXHE_05-B 5.409% 03/01/34		04/01/2016	METLIFE 0BG 10272		3,491,602	3,305,099	497	1FM
15769# AM 7	CHAMBERLAIN GROUP INC Chamberlain Group		04/01/2016	METLIFE 0BG 10272		4,412,384	4,000,000	26,311	2
162765 AC 5	CHEC LOAN TRUST CHEC_04-1 1.453% 07/25		05/24/2016	CITIGROUP GLOBAL MARKETS INC/		2,947,932	3,074,766	247	1AM
16341E AB 9	CHELSEA PETROLEUM PRODUCTS I L		06/13/2016	MORGAN STANLEY & CO.		998,750	1,000,000		3FE
16412X AA 3	CHENIERE CORPUS CHRISTI HOLDIN 7.000%		05/12/2016	MORGAN STANLEY & CO.		775,000	775,000		3FE
166764 AH 3	CHEVRON CORP 3.191% 06/24/23		04/11/2016	MRV2 677 10056		2,077,898	2,000,000	19,146	1FE
16725* AA 8	CHICAGO BRIDGE & IRON CO (DELA 4.150%		04/01/2016	METLIFE 0HA 10276		9,684,092	9,500,000	104,038	2
16725* AB 6	CHICAGO BRIDGE&IRON COMPANY NV Chicago B		04/01/2016	METLIFE 0BG 10272		8,818,500	8,500,000	111,140	2FE
167885 AA 0	CHICAGO PARKING METERS LLC CHICAGO PARKI		04/01/2016	METLIFE 0BG 10272		21,635,420	20,000,000	280,549	2FE
17121@ AA 4	FCA US LLC 05/24/17		05/23/2016	Various		4,548,679	4,543,000		2FE
17178H AG 7	CIENA CORP 04/25/21		05/03/2016	BANK OF AMERICA N.A.		3,980,000	4,000,000		3FE
17275R AE 2	CISCO SYSTEMS INC 4.95% 2/15/2019 4.95		04/01/2016	METLIFE 0BG 10272		47,532,819	43,000,000	277,888	1FE
17309D AF 0	CITIGROUP COMMERCIAL MORTGAGE 5.973% 0		04/01/2016	METLIFE 0BG 10272		21,457,495	21,455,000	3,560	1FM
17311Y AA 1	CREDIT BASED ASSET SERVICING A 3.959%		04/01/2016	METLIFE 0BG 10272		4,163,482	7,121,989	788	1FM
17313B AA 9	CITIGROUP MORTGAGE LOAN TRUST 0.628% 0		04/01/2016	Various		4,277,556	4,863,579	657	1FM
17313B AA 9	CITIGROUP MORTGAGE LOAN TRUST 0.628% 0		05/19/2016	Various		36,064,374	40,736,321	20,144	1FM
17315N AD 5	CITIMORTGAGE ALTERNATIVE LOAN 6.100% 0		04/01/2016	METLIFE 0BG 10272		3,351,975	3,131,307	531	1FM
17324K AP 3	CITIGROUP COMMERCIAL MORTGAGE 3.818% 1		04/01/2016	METLIFE 0BG 10272		4,284,402	4,000,000	424	1FM
17324K AR 9	CITIGROUP COMMERCIAL MORTGAGE 4.072% 1		04/01/2016	METLIFE 0BG 10272		3,761,638	3,500,000	396	1FM
177376 AD 2	CITRIX SYST INC 0.500% 04/15/19		04/21/2016	OAKTREE CAPITAL		75,946	65,000	10	2
18974B AH 2	CITIMORTGAGE ALTERNATIVE LOAN 6.000% 1		04/01/2016	METLIFE 0BG 10272		5,084,099	5,957,323	993	1FM
191241 AD 0	COCA-COLA FEMSA SAB DE CV 4.625% 02/15	F	04/01/2016	METLIFE 0BG 10272		2,701,493	2,500,000	15,095	1FE
192714 AA 1	COLBUN SA COLBUN SA 6% 1/21/2020 6.000	F	04/01/2016	METLIFE 0BG 10272		4,161,000	3,800,000	44,967	2FE
20030N BN 0	COMCAST CORPORATION 3.375% 08/15/25		04/01/2016	METLIFE 0BG 10272		15,932,283	15,000,000	66,094	1FE
20337C AB 1	COMMSCOPE INC 05/21/22		06/24/2016	JP MORGAN SECURITIES LTD LDN		1,003,125	1,000,000		3FE
205887 BR 2	CONAGRA FOODS INC CONAGRA FOODS INC 3.2%		04/12/2016	US BANCORP INVESTMENTS INC.		2,599,740	2,574,000	18,304	2FE
212015 AL 5	CONTINENTAL RESOURCES INC. 4.500% 04/1		05/06/2016	BARCLAYS CAPITAL INC.		435,000	500,000	1,625	3FE
219350 AW 5	CORNING INC 4.750% 03/15/42		04/01/2016	METLIFE 0BG 10272		9,209,861	9,500,000	21,309	2FE
22112E AC 2	COSAN LUXEMBOURG SA 7.000% 01/20/27	F	06/09/2016	BANK OF AMERICA N.A.		981,630	1,000,000		3FE
225433 AQ 4	CREDIT SUISSE GROUP FUNDING GU 4.550%	R	04/13/2016	CREDIT SUISSE SECURITIES USA L		4,958,810	4,960,000		2FE

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

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225433 AS 0	CREDIT SUISSE GROUP FUNDING GU 3.800%	R	06/07/2016	CREDIT SUISSE SECURITIES USA L		2,991,420	3,000,000		2FE
22546D AA 4	CREDIT SUISSE AG 6.500% 08/08/23	F	04/15/2016	CREDIT SUISSE SECURITIES USA L		5,294,800	4,960,000	64,480	2FE
225470 T7 8	TBW MORTGAGE BACKED PASS THROU 6.000%		04/01/2016	METLIFE 0BG 10272		4,842,362	5,830,599	972	1FM
227047 A# 4	CRODA INTERNATIONAL PLC 2.540% 06/27/2	D	06/27/2016	DIRECT		3,033,765	3,033,765		1Z
227047 A* 8	CRODA INTERNATIONAL PLC 1.080% 06/27/2	D	06/27/2016	DIRECT		1,785,600	1,785,600		1Z
227047 A@ 6	CRODA INTERNATIONAL PLC 1.430% 06/27/2	D	06/27/2016	DIRECT		1,339,200	1,339,200		1Z
22822V AC 5	CROWN CASTLE INTL CORP 3.700% 06/15/26		04/26/2016	MORGAN STANLEY & CO		1,919,129	1,925,000		2FE
23312L AS 7	DEUTSCHE BANK COMMERCIAL MORTG 3.445%		04/01/2016	DEUTSCHE BANK SECURITIES INC				(845)	1FE
23317* AC 4	DULLES DISCOVERY 4 3.550% 09/05/33		06/30/2016	BOSTONIA GLOBAL SECURITIES LLC		900,000	900,000		1Z
23317* AD 2	DULLES DISCOVERY 4 5.680% 09/05/33		06/30/2016	BOSTONIA GLOBAL SECURITIES LLC		1,500,000	1,500,000		1Z
23341C AB 9	DNB BANK ASA 1.756% 06/02/21	R	06/06/2016	Various		21,043,780	21,000,000	3,755	1FE
235822 AA 1	DANA FINANCING LUXEMBOURG SARL 6.500%	F	05/24/2016	CITIGROUP GLOBAL MARKETS INC/		5,000,000	5,000,000		4FE
24618# AF 7	DELAWARE NORTH COMPANIES INC Delaware No		04/01/2016	METLIFE 0BG 10272		6,518,339	6,000,000	90,160	2
24668P AB 3	DELHAIZE GROUP SA 6.500% 06/15/17	F	04/01/2016	METLIFE 0BG 10272		6,968,328	6,600,000	127,508	2FE
247361 *A 8	DELTA AIR LINES 10/18/18		06/14/2016	BARCLAYS CAPITAL INC		1,001,250	1,000,000		2FE
247916 AF 6	DENBURY RES INC. 9.000% 05/15/21		05/18/2016	ISSUING COMPANY		492,300	547,000	1,094	5FE
25151X AA 9	DEUTSCHE ALT-A SECURITIES INC 0.643% 0		04/01/2016	METLIFE 0BG 10272		5,157,935	6,401,304	886	1FM
25151X AB 7	DEUTSCHE ALT-A SECURITIES INC 0.583% 0		04/01/2016	METLIFE 0BG 10272		11,058,900	13,715,088	1,716	1FM
25245B AB 3	DIAGEO INVESTMENT CORPORATION 2.875% 0		04/11/2016	MRDCEL1 695 10046		2,502,240	2,400,000	28,942	1FE
25271C AK 8	DIAMOND OFFSHORE DRILLING INC. 5.875%		05/20/2016	Various		371,928	371,000	1,453	3FE
25271C AK 8	DIAMOND OFFSHORE DRILLING INC. 5.875%		04/01/2016	Various		5,325,125	5,650,000	139,229	3FE
25470X AW 5	DISH DBS CORP 5.875% 11/15/24		06/30/2016	CITIGROUP GLOBAL MARKETS INC/		421,875	450,000	3,745	3FE
260543 CH 4	DOW CHEMICAL COMPANY THE DOW CHEMICAL CO		04/11/2016	MRDCEL1 695 10046		3,602,211	3,500,000	42,875	2FE
263534 BW 8	EI DU PONT DE NEMOURS&CO 5.750% 03/15/		04/01/2016	METLIFE 0BG 10272		5,563,697	5,000,000	13,576	1FE
268270 AA 3	E.CL S.A. 5.625% 01/15/2021 5.625% 01/	F	04/08/2016	BARCLAYS BANK PLC - LNBR		2,762,500	2,500,000	34,375	2FE
26875P AD 3	EOG RESOURCES INC 5.625% 6/1/2019 5.62		04/01/2016	METLIFE 0BG 10272		11,990,957	11,000,000	207,969	2FE
26875P AK 7	EOG RESOURCES INC 2.625% 3/15/2023 2		04/11/2016	MRDCEL1 695 10046		5,213,006	5,450,000	10,730	2FE
26884A AX 1	ERP OPERATING LIMITED PARTNERS 5.750%		04/01/2016	METLIFE 0BG 10272		2,106,970	2,000,000	24,597	2FE
26928* AD 6	EY GLOBAL FINANCE INC 3.530% 04/28/27		04/28/2016	DIRECT		38,200,000	38,200,000		1FE
26928* AE 4	EY GLOBAL FINANCE INC 3.580% 04/28/28		04/28/2016	DIRECT		10,600,000	10,600,000		1FE
26928* AF 1	EY GLOBAL FINANCE INC 3.730% 04/28/31		04/28/2016	DIRECT		10,600,000	10,600,000		1FE
279158 AC 3	ECOPETROL SA 5.875% 09/18/23	R	06/08/2016	BANK OF AMERICA N.A.		2,819,733	2,775,000	39,399	2FE
28336L BQ 1	EL PASO CORPORATION EL PASO NATURAL GAS		04/01/2016	METLIFE 0BG 10272		4,069,623	3,900,000	81,142	2FE
284697 AA 7	ELDORADO INTL FINANCE GMBH 8.625% 06/1	F	06/09/2016	CREDIT SUISSE SECURITIES USA L		7,623,616	7,700,000		4FE
285295 A@ 0	ELECTROCOMPONENTS PLC 5.140% 06/30/17	F	04/01/2016	METLIFE 0BG 10272		9,579,890	9,330,000	122,555	2
28617X A@ 2	Elektra Noreste 4.730% 12/13/27	F	04/01/2016	METLIFE 0BG 10272		10,175,394	10,000,000	143,214	2
291011 AY 0	EMERSON ELECTRIC CO EMERSON ELECTRIC CO		04/01/2016	METLIFE 0BG 10272		5,501,665	5,000,000	113,073	1FE
291641 BA 5	EMPIRE DISTRICT ELECTRIC CO 5.875% 04/		04/01/2016	METLIFE 0BG 10272		2,160,398	2,000,000	326	1FE
29364N AP 3	ENTERGY MISSISSIPPI INC 6.640% 07/01/1		04/01/2016	METLIFE 0BG 10272		2,618,154	2,300,000	38,604	1FE
29429C AD 7	CITIGROUP COMMERCIAL MORTGAGE 3.329% 0		03/29/2016	CITIGROUP GLOBAL MARKETS INC/		6,179,604	6,000,000	6,658	1FE

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29717P AQ 0	ESSEX PORTFOLIO LP 3.375% 04/15/26		04/04/2016	WELLS FARGO & CO		4,571,756	4,600,000		2FE
30204# AA 5	EXGEN RENEWABLES I LLC 01/21/21		06/06/2016	BARCLAYS CAPITAL INC		722,993	720,291		3FE
302154 AW 9	EXPORT-IMPORT BANK OF KOREA 5.125% 06/	F	04/01/2016	METLIFE 0BG 10272		2,252,824	2,000,000	26,479	1FE
30219G AN 8	EXPRESS SCRIPTS HOLDING CO 3.400% 03/0		06/29/2016	CREDIT SUISSE SECURITIES USA L		5,497,745	5,500,000		2FE
30219G AP 3	EXPRESS SCRIPTS HOLDING CO 4.800% 07/1		06/29/2016	CITIGROUP GLOBAL MARKETS INC/		499,125	500,000		2FE
30246Q BV 4	FBR SECURITIZATION TRUST FBRSI 1.128%		04/01/2016	METLIFE 0BG 10272		3,250,176	5,403,000	1,330	1FM
30255Q AA 9	FLNG LIQUEFACTION 2 LLC 12/31/2		06/24/2016	No Broker		169,811	169,811		2FE
30261V AA 0	FREMF MORTGAGE TRUST FREMF_10- FREMF 201		04/11/2016	MRDCEL1 695 10046		1,100,910	1,000,000	1,655	1FM
30284@ AJ 1	FNBM LLC 3.600% 07/25/21		06/29/2016	DIRECT		18,181,818	18,181,818		1Z
30711X AF 1	CONNECTICUT AVENUE SECURITIES 3.053% 0		06/02/2016	Various		6,001,462	6,507,000	8,803	1
30711X AK 0	CONNECTICUT AVENUE SECURITIES 3.453% 0		05/13/2016	Various		8,054,308	8,499,000	18,463	1
3137G0 AM 1	STRUCTURED AGENCY CREDIT RISK 4.953% 0		06/24/2016	Various		4,085,859	4,000,000	8,507	1
32007U BE 8	FIRST DATA CORP 03/24/21		04/15/2016	CREDIT SUISSE SECURITIES USA L		1,995,000	2,000,000		3FE
32007U BN 8	FIRST DATA CORP 06/23/22		06/08/2016	CREDIT SUISSE SECURITIES USA L		997,500	1,000,000		4FE
32056Q AB 4	FIRST HORIZON MORTGAGE PASS-TH 6.250%		04/01/2016	METLIFE 0BG 10272		3,739,098	5,156,377	895	1FM
337358 BD 6	WACHOVIA CORPORATION 6.550% 10/15/35		04/01/2016	METLIFE 0BG 10272		4,846,005	4,000,000	121,539	1FE
337738 AM 0	FISERV INC FISERV INC 3.5% 10/1/2022 3		04/11/2016	MRV2 677 10056		2,633,694	2,500,000	2,674	2FE
337738 AP 3	FISERV INC 3.850% 06/01/25		04/01/2016	METLIFE 0BG 10272		7,391,642	7,000,000	90,582	2FE
33938E AQ 0	FLEXTRONICS INTERNATIONAL LTD 4.625% 0	R	04/01/2016	METLIFE 0HA 10276		8,121,599	7,777,000	46,959	2FE
341099 CK 3	DUKE ENERGY FLORIDA LLC 5.650% 06/15/1		04/01/2016	METLIFE 0HA 10276		7,637,399	7,000,000	117,551	1FE
343412 AE 2	FLUOR CORPORATION 1.750% 03/21/23	O	04/11/2016	BNP PARIBAS LONDON BRANCH		1,444,330	1,397,419	1,541	1FE
34532E AC 9	FORD CREDIT AUTO OWNER TRUST F 0.752%		04/19/2016	BARCLAYS CAPITAL INC		10,000,000	10,000,000		1FE
345397 VR 1	FORD MOTOR CREDIT COMPANY LLC FORD MOTOR		04/01/2016	METLIFE 0BG 10272		3,948,794	3,500,000	34,101	2FE
345397 VU 4	FORD MOTOR CREDIT COMPANY LLC 5.875% 0		04/01/2016	METLIFE 0BG 10272		5,720,456	5,000,000	48,958	2FE
35180P AC 6	GE CAPITAL FRANCHISE FINANCE C 7.100%		04/01/2016	METLIFE 0BG 10272		19,436,885	15,000,000	360,917	1FE
35671D J# 3	FREEPORT-MCMORAN COPPER & GOLD		06/02/2016	JP MORGAN SECURITIES LTD LDN		5,918,977	6,064,847		3FE
35906A AW 8	FRONTIER COMMUNICATIONS CORP 10.500% 09		06/03/2016	Tax Free Exchange		1,000,000	1,000,000		3FE
35906A AZ 1	FRONTIER COMMUNICATIONS CORP 11.000% 09		06/03/2016	Tax Free Exchange		2,000,000	2,000,000		3FE
36160B AA 3	GDF SUEZ / ENGIE 2.875% 10/10/2022 2.8	R	04/11/2016	MRV2 677 10056		3,053,228	3,000,000	479	1FE
36162J AB 2	GEO GROUP INC THE 6.000% 04/15/26		04/11/2016	WELLS FARGO & CO		2,100,000	2,100,000		4FE
361841 AH 2	GLP CAPITAL LP / GLP FINANCING 5.375%		04/11/2016	JP MORGAN SECURITIES LTD LDN		1,137,000	1,137,000		3FE
36192B AG 2	GS MORTGAGE SECURITIES CORPORA GSMS 2012		04/11/2016	MRV2 677 10056		2,279,739	2,000,000	3,441	1FM
36192K AX 5	GSMS_12-GCJ7 GSMS 2012-GCJ7 B 4.740% 0		04/01/2016	METLIFE 0HA 10276		6,508,022	6,000,000	790	1FM
362334 BQ 6	GSAA HOME EQUITY TRUST GSAA_06 0.533%		04/01/2016	METLIFE 0BG 10272		2,483,228	4,654,554	734	1FM
36244S AC 2	GSAA HOME EQUITY TRUST GSAA_06 6.040%		04/01/2016	METLIFE 0BG 10272		1,536,255	2,659,120	446	1FM
36250P AD 7	GS MORTGAGE SECURITIES TRUST G 3.764%		04/01/2016	METLIFE 0BG 10272		8,517,452	8,000,000	836	1FM
36250P AH 8	GS MORTGAGE SECURITIES TRUST G 4.018%		04/01/2016	METLIFE 0BG 10272		4,730,228	4,468,000	499	1FM
36250V AD 4	GS MORTGAGE SECURITIES TRUST G 3.506%		05/16/2016	Various		16,554,328	15,600,000	27,347	1FM
36251Q AA 0	GS MORTGAGE SECURITIES CORPORA 3.500%		04/01/2016	METLIFE 0HA 10276		22,904,360	23,643,210	2,299	1FE

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36252A AH 9	GS MORTGAGE SECURITIES TRUST G 4.238%		04/01/2016	METLIFE 0BG 10272		3,965,161	3,700,000	436	1FM
37447# AJ 8	GIANT EAGLE INC 5.010% 06/30/20		04/01/2016	METLIFE 0HA 10276		21,049,329	20,000,000	258,850	2FE
37943V BD 4	GLOBAL PAYMENTS INC. 03/24/23		04/25/2016	BANK OF AMERICA N.A.		1,990,000	2,000,000		3FE
379463 A* 3	GLOBAL WATER RESOURCES INC 4.380% 06/1		06/24/2016	US BANCORP		3,100,000	3,100,000		3Z
379463 A@ 1	GLOBAL WATER RESOURCES INC 4.580% 06/1		06/24/2016	US BANCORP		8,500,000	8,500,000		3Z
38081E AA 9	GOLDEN BEAR GLDN_16-1A 3.750% 09/20/47		06/15/2016	NATIXIS SECURITIES AMERICAS LL		9,000,000	9,000,000		1Z
382550 BF 7	GOODYEAR TIRE & RUBBER CO 5.000% 05/31		05/10/2016	CITIGROUP GLOBAL MARKETS INC/		1,500,000	1,500,000		3FE
38379Y GV 4	JEFFRIES STRU_JEF-6132 3.000% 06/01/46		06/03/2016	SANWA MCCARTHY SECURITIES		2,979,157	3,006,877	7,267	1
38379Y HH 4	GOVERMENT NATIONAL MORTGAGE AS 3.000%		06/15/2016	KEYBANC CAPITAL MARKETS INC		3,318,685	3,331,177	8,050	1
389375 C@ 3	GRAY TELEVISION INC. 06/10/21		06/07/2016	WELLS FARGO & CO		1,001,250	1,000,000		3FE
39538V AA 8	GREENPOINT MORTGAGE LOAN TRUST 1.028%		04/01/2016	METLIFE 0BG 10272		6,049,496	7,029,993	1,378	1FM
39539F AK 0	REENPOINT MORTGAGE PASS-THROUG 0.633%		04/28/2016	CITIGROUP GLOBAL MARKETS INC/		33,037,043	41,039,805	5,644	4AM
404280 AZ 2	HSBC HOLDINGS PLC 2.322% 05/25/21	R	05/18/2016	HSBC SECURITIES		10,000,000	10,000,000		1FE
40462# AA 1	HA FEDERAL FUNDING I TRUST 3.430% 08/0		05/20/2016	WHITE WELD & CO		15,500,000	15,500,000		1Z
406216 AX 9	HALLIBURTON COMPANY 6.15% 9/15/2019 6		04/01/2016	METLIFE 0BG 10272		4,481,679	4,000,000	11,617	2FE
410345 AJ 1	HANESBRANDS INC 4.625% 05/15/24		05/03/2016	JP MORGAN SECURITIES LTD LDN		760,000	760,000		3FE
410345 AL 6	HANESBRANDS INC 4.875% 05/15/26		05/03/2016	JP MORGAN SECURITIES LTD LDN		760,000	760,000		3FE
41161P LC 5	HARBORVIEW MORTGAGE LOAN TRUST 0.768%		04/01/2016	METLIFE 0BG 10272		20,834,655	30,581,934	11,220	1FM
41161P MF 7	HARBORVIEW MORTGAGE LOAN TRUST 0.708%		04/01/2016	METLIFE 0BG 10272		5,470,987	8,701,699	2,175	1FM
41161P MG 5	HARBORVIEW MORTGAGE LOAN TRUST 0.688%		04/01/2016	METLIFE 0BG 10272		5,954,922	7,151,098	1,736	1FM
41162D AF 6	HARBORVIEW MORTGAGE LOAN TRUST 0.638%		04/27/2016	GOLDMAN SACHS & COMPANY		1,107,896	1,365,666	309	1FM
422317 AC 1	HEARST TELEVISION INC 7.000% 01/15/18		04/01/2016	METLIFE 0BG 10272		5,050,000	5,000,000	74,861	5*
423012 B@ 1	HEINEKEN NV 4.600% 08/15/18	F	04/01/2016	METLIFE 0BG 10272		57,821,851	55,000,000	330,306	2
42704K AA 4	HERC SPINOFF ESCROW ISSUER LLC 7.500%		05/25/2016	BANK OF AMERICA N.A.		1,041,000	1,041,000		4FE
42704K AB 2	HERC SPINOFF ESCROW ISSUER LLC 7.750%		05/25/2016	BANK OF AMERICA N.A.		2,867,000	2,867,000		4FE
438516 AZ 9	HONEYWELL INTERNATIONAL INC 5.000% 02/		04/01/2016	METLIFE 0BG 10272		7,724,795	7,000,000	45,694	1FE
44051# AA 0	HORN INTERMEDIATE HOLDINGS INC 9.000%		04/01/2016	METLIFE 0BG 10272		7,445,361	7,444,444	3,722	5*
44701P AY 0	HUNTSMAN INTERNATIONAL LLC 03/2		04/13/2016	BANK OF AMERICA N.A.		995,000	1,000,000		3FE
44701Q BD 3	HUNTSMAN INTERNATIONAL LLC 5.125% 11/1		04/12/2016	Tax Free Exchange		3,954,690	4,000,000		4FE
45138L AW 3	IDAHO POWER COMPANY 4.500% 03/01/20		04/01/2016	METLIFE 0HA 10276		11,770,532	11,000,000	42,625	1FE
45661@ AE 3	INEOS US FINANCE LLC 05/04/18		06/08/2016	Various		6,971,250	7,000,000		3FE
458118 AB 2	INTEGRATED DEVICE TECH INC. 0.875% 11/		05/03/2016	OAKTREE CAPITAL		19,370	20,000	88	2
458660 AD 9	INTERDIGITAL INC 1.500% 03/01/20		04/19/2016	OAKTREE CAPITAL		36,347	35,000	66	3
459200 HP 9	INTERNATIONAL BUSINESS MACHINE 3.375%		04/11/2016	MRV2 677 10056		4,272,355	4,000,000	26,625	1FE
459506 AC 5	INTERNATIONAL FLAVORS&FRAGRANC 3.200%		04/11/2016	MRV2 677 10056		3,008,688	3,000,000	42,933	2FE
460335 A* 3	INTL SPEEDWAY CORP 4.630% 01/18/21		04/01/2016	METLIFE 0HA 10276		18,366,867	17,500,000	168,802	2
46128M AC 5	INVERSIONES CMPC SA GTD-by-Empresas CMPC	R	04/01/2016	METLIFE 0BG 10272		6,536,560	6,000,000	150,063	2FE
46289R AA 3	IRON MOUNTAIN US HOLDINGS INC 5.375% 0		05/24/2016	GOLDMAN SACHS & COMPANY		1,370,000	1,370,000		3FE
463556 A* 1	IROQUOIS GAS TRANSMISSION SYST 4.840%		04/01/2016	METLIFE 0BG 10272		5,409,921	5,000,000	104,194	2
46361* AP 1	IRVINE CO 6.010% 10/15/21		04/01/2016	METLIFE 0BG 10272		5,763,194	5,000,000	139,399	1FE

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465685 AK 1	ITC HOLDINGS 3.250% 06/30/26		06/29/2016	JP MORGAN SECURITIES LTD LDN		2,496,625	2,500,000		2FE
46590J AW 7	JPMBB COMMERCIAL MORTGAGE SECU 3.598%		04/01/2016	METLIFE 0BG 10272		1,054,105	1,000,000	100	1FM
46626L JQ 4	JP MORGAN MORTGAGE ACQUISITION 0.723%		04/13/2016	CREDIT SUISSE SECURITIES USA L		1,042,500	1,200,000	562	1FM
46629B AC 3	JP MORGAN MORTGAGE ACQUISITION 5.777%		04/01/2016	METLIFE 0BG 10272		4,056,260	6,130,927	984	1FM
46630M AF 9	JP MORGAN MORTGAGE ACQUISITION 4.905%		04/01/2016	METLIFE 0BG 10272		6,137,105	9,099,260	1,240	1FM
46638U AH 9	JP MORGAN CHASE COMMERCIAL MOR 3.424%		04/01/2016	METLIFE 0HA 10276		33,226,303	32,013,201	3,045	1FM
46638U AK 2	COMMERCIAL MORTGAGE PASS-THROU 3.977%		04/01/2016	METLIFE 0HA 10276		18,568,424	17,785,146	1,965	1FM
46638U AM 8	JP MORGAN CHASE COMMERCIAL MOR 4.765%		04/01/2016	METLIFE 0HA 10276		14,137,321	13,783,653	1,825	1FM
46639N AU 5	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 201		04/01/2016	METLIFE 0BG 10272		2,476,727	2,300,000	266	1FM
46641T AA 2	JP MORGAN REREMIC JPMRR_14-1 4.750% 03		04/01/2016	METLIFE 0HA 10276		4,894,687	4,762,645	628	1FM
46641T BG 8	JP MORGAN REREMIC JPMRR_14-1 3.000% 06		04/01/2016	METLIFE 0HA 10276		15,289,213	15,563,309	1,297	1FM
46643T BE 1	JPMBB COMMERCIAL MORTGAGE SECU 3.800%		04/11/2016	MRV2 677 10056		2,883,800	2,750,000	3,193	1FM
46644U BA 5	JPMBB COMMERCIAL MORTGAGE SECU 3.822%		04/01/2016	METLIFE 0BG 10272		13,111,387	12,226,000	22,571	1FM
478160 AU 8	JOHNSON&JOHNSON 5.15% 7/15/2018 5.150%		04/01/2016	METLIFE 0BG 10272		3,281,100	3,000,000	33,046	1FE
48121@ AA 9	JRD HOLDINGS LLC 4.040% 04/30/22		04/01/2016	METLIFE 0BG 10272		6,642,294	6,500,000	110,876	2FE
48250N AB 1	YUM! BRANDS INC. 5.250% 06/01/26		06/02/2016	GOLDMAN SACHS & COMPANY		1,298,000	1,298,000		4FE
49456A AA 1	KINDER MORGAN FINANCE CO LLC 6.000% 01		04/01/2016	METLIFE 0BG 10272		2,092,098	2,000,000	25,667	2FE
49461B C@ 1	KINETIC CONCEPTS INC 05/04/18		05/12/2016	BANK OF AMERICA N.A.		2,005,000	2,000,000		3FE
50076@ AC 6	KRATON POLYMERS LLC 01/06/22		06/08/2016	BANK OF AMERICA N.A.		1,225,000	1,250,000		4FE
50076Q AZ 9	KRAFT FOODS GROUP INC KRAFT FOODS GROUP		04/11/2016	MRDCEL1 695 10046		2,543,471	2,400,000	29,400	2FE
501044 CH 2	KROGER CO THE 6.150% 01/15/20		04/01/2016	METLIFE 0BG 10272		3,459,828	3,000,000	39,463	2FE
52108H YK 4	LBUBS_04-C1 4.568% 01/11/31		04/01/2016	METLIFE 0BG 10272		591,247	590,645	1,574	1FM
52518R CC 8	LSSC_05-1 0.789% 09/26/45		04/01/2016	METLIFE 0BG 10272		4,554,747	5,024,022	649	1FM
525226 AN 6	LEHMAN XS TRUST LXS_06-12N 0.628% 08/2		04/01/2016	METLIFE 0BG 10272		6,246,633	8,167,866	1,104	1FM
52523K BH 6	LEHMAN XS TRUST LXS_06-17 0.623% 08/25		04/01/2016	METLIFE 0BG 10272		6,187,768	8,470,731	851	1FM
52524V AQ 2	LEHMAN XS TRUST LXS_07-15N 1.349% 08/2		04/01/2016	METLIFE 0BG 10272		6,453,109	9,623,444	2,855	1FM
53117C AL 6	LIBERTY PPTY LP 6.625% 10/01/17		04/01/2016	METLIFE 0BG 10272		3,206,970	3,000,000	552	2FE
53219L AP 4	LIFEPOINT HOSPITALS INC 5.375% 05/01/2		05/12/2016	GOLDMAN SACHS & COMPANY		2,000,000	2,000,000		3FE
53278L B* 7	LINAMAR CORPORATION 4.840% 09/15/21	A	04/01/2016	METLIFE 0HA 10276		15,602,250	15,000,000	34,283	2
53621@ AF 3	LION INDUSTRIAL TRUST 3.990% 05/16/26		05/16/2016	BANK OF AMERICA N.A.		900,000	900,000		2Z
54226G AB 5	LONE STAR FUNDS 08/05/17		06/14/2016	No Broker		675,280	675,280		1Z
542514 HT 4	LONG BEACH MORTGAGE LOAN TRUST 1.353%		04/01/2016	METLIFE 0HA 10276		6,335,309	7,000,000	2,074	1FM
54251P AA 5	LONG BEACH MORTGAGE LOAN TRUST 0.593%		05/18/2016	Various		24,676,732	32,697,947	14,721	1FM
54251P AA 5	LONG BEACH MORTGAGE LOAN TRUST 0.593%		04/01/2016	Various		3,098,873	4,147,635	528	1FM
54738# AE 2	LOVES TRAVEL STOPS&COUNTRY STO 4.500%		04/01/2016	METLIFE 0HA 10276		28,294,935	27,000,000	202,500	2
548661 DM 6	LOWES COMPANIES INC 2.500% 04/15/26		04/11/2016	WELLS FARGO & CO		11,800,941	11,855,000		1FE
548661 DN 4	LOWES COMPANIES INC 3.700% 04/15/46		04/11/2016	WELLS FARGO & CO		4,972,200	5,000,000		1FE
55274Q AN 5	MASTR ASSET SECURITIZATION TRU 6.000%		04/01/2016	METLIFE 0BG 10272		2,147,391	2,322,860	387	1FM
55296@ AB 1	MGE POWER ELM ROAD LLC 4.740% 02/25/41		04/01/2016	METLIFE 0BG 10272		22,863,006	20,764,110	19,138	1
55314N AD 6	MKS INSTRUMENTS INC. 04/19/23		05/19/2016	BARCLAYS CAPITAL INC.		3,477,500	3,500,000		3Z

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
55335@ AA 6	MEPT EDGEMOOR LP 3.430% 06/29/23		06/29/2016	JP MORGAN SECURITIES LTD LDN		500,000	500,000		1Z
55335@ AB 4	MEPT EDGEMOOR LP 3.660% 06/29/26		06/29/2016	JP MORGAN SECURITIES LTD LDN		900,000	900,000		1Z
55335@ AC 2	MEPT EDGEMOOR LP 3.760% 06/29/28		06/29/2016	JP MORGAN SECURITIES LTD LDN		1,100,000	1,100,000		1Z
56523P AE 4	GREEN MOUNTAIN COFFEE ROASTERS		05/19/2016	JP MORGAN SECURITIES LTD LDN		11,047,500	11,000,000		3FE
571903 AK 9	MARRIOTT INTERNATIONAL INC 3.25% 9/15/20		04/11/2016	MRDCEL1 695 10046		2,536,815	2,500,000	6,094	2FE
57643L EZ 5	MAST_04-OPT2 1.953% 09/25/34		06/25/2016	Interest Capitalization					1FM
58933Y AF 2	MERCK&CO INC 2.800% 05/18/23		04/11/2016	MRV2 677 10056		2,092,660	2,000,000	22,400	1FE
58933Y AT 2	MERCK&CO INC 3.700% 02/10/45		06/30/2016	Various		4,762,135	4,500,000	67,525	1FE
589497 AA 4	MEREY SWEENY L P 8.850% 12/18/19		04/14/2016	Interest Capitalization		11	11		1FE
59284B AB 4	MEXICHEM SAB DE CV 4.875% 09/19/22	F	04/01/2016	METLIFE 0BG 10272		2,075,000	2,000,000	3,521	2FE
61690A AE 4	MORGAN STANLEY BAML TRUST MSBA 3.668%		04/01/2016	METLIFE 0BG 10272		4,790,390	4,500,000	459	1FM
61690A AG 9	MORGAN STANLEY BAML TRUST MSBA 4.460%		04/01/2016	METLIFE 0BG 10272		1,599,621	1,500,000	186	1FM
61690K AH 5	MORGAN STANLEY BAML TRUST MSBA MSBAM 201		04/11/2016	MRDCEL1 695 10046		1,034,614	1,000,000	1,152	1FM
61690V AZ 1	MORGAN STANLEY BAML TRUST MSBA 3.531%	R	04/11/2016	MRDCEL1 695 10046		7,396,414	7,000,000	7,552	1FM
61691A BL 6	MORGAN STANLEY CAPITAL I TRUST 3.809%		04/01/2016	METLIFE 0BG 10272		1,603,436	1,500,000	159	1FM
617458 AG 9	MORGAN STANLEY CAPITAL I MSCI_ MSC 2011-		04/01/2016	METLIFE 0BG 10272		7,892,890	7,067,000	988	1FM
61763K BD 5	MORGAN STANLEY BAML TRUST MSBA 4.565%		04/01/2016	METLIFE 0BG 10272		3,734,458	3,500,000	444	1FM
61765L AU 4	MORGAN STANLEY BAML TRUST MSBA 3.732%		04/01/2016	METLIFE 0BG 10272		531,634	500,000	52	1FM
61765N AA 4	MSRR 201-R5 1A 0.670% 10/26/46		04/01/2016	METLIFE 0BG 10272		13,470,154	14,089,602	121	1FE
61911M AC 5	BAYVIEW OPPORTUNITY MASTER FUN 3.000%		04/01/2016	METLIFE 0HA 10276		10,905,901	11,016,062	3,672	1FM
62854A AD 6	MYLAN NV 3.950% 06/15/26	F	05/31/2016	DEUTSCHE BANK CAPITAL CORP		2,976,930	3,000,000		2FE
62906@ AB 9	NEF AFFORDABLE HOUSING INVESTM 6.500%		04/01/2016	METLIFE 0BG 10272		6,454,980	5,796,875	159,092	1
62906@ AC 7	NEF AFFORDABLE HOUSING INVESTM 7.125%		04/01/2016	METLIFE 0BG 10272		6,506,347	5,754,375	173,111	1
62907# AD 2	NEF AFFORDABLE HOUSING INVESTM 8.000%		04/01/2016	METLIFE 0BG 10272		6,662,618	5,795,625	195,763	1
629377 BZ 4	NRG ENERGY INC 7.250% 05/15/26		05/09/2016	DEUTSCHE BANK SECURITIES INC		855,000	855,000		4FE
62947Q AV 0	NXP BV 4.625% 06/01/23	F	05/18/2016	BARCLAYS CAPITAL INC		2,335,000	2,335,000		3FE
62972@ AB 8	NSF INTERNATIONAL 3.650% 05/11/28		05/12/2016	DIRECT		3,500,000	3,500,000		1FE
638602 BP 6	NATIONWIDE BUILDING SOCIETY - 3.900% 0	R	04/01/2016	METLIFE 0BG 10272		28,570,150	27,020,000	207,829	1FE
63861Q AZ 1	NATIONWIDE HEALTH PROPERTIES L 6.900%		04/01/2016	METLIFE 0BG 10272		12,805,485	9,750,000	1,869	2FE
64352V ES 6	NEW CENTURY HOME EQUITY LOAN T 1.428%		04/01/2016	METLIFE 0BG 10272		4,000,758	4,285,767	1,341	1FM
64352V KW 0	NEW CENTURY HOME EQUITY LOAN T 1.398%		06/03/2016	CREDIT SUISSE SECURITIES USA L		9,027,477	12,876,276	5,388	1FM
64352V MW 8	NEW CENTURY HOME EQUITY LOAN T 1.003%		04/01/2016	METLIFE 0BG 10272		5,008,128	6,500,000	1,242	1FM
64352V NJ 6	NEW CENTURY HOME EQUITY LOAN T 0.853%		04/01/2016	METLIFE 0HA 10276		5,670,992	6,000,000	1,111	1FM
64716# AA 5	NEW MEXICO GAS CO 4.870% 02/08/21		04/01/2016	METLIFE 0BG 10272		36,459,135	34,000,000	248,370	2
65540Y AA 3	NOMURA RESECURITIZATION TRUST 0.599% 0		04/25/2016	Interest Capitalization					1FE
655844 BC 1	NORFOLK SOUTHERN CORPORATION 5.900% 06		04/01/2016	METLIFE 0BG 10272		6,710,415	6,000,000	105,217	2FE
665228 C# 7	NORTHERN ILLINOIS GAS COMPANY 2.910% 0		06/23/2016	BANK OF AMERICA N.A.		4,200,000	4,200,000		1Z
667748 AP 2	NORTHWEST PIPELINE LLC NORTHWEST PIPELIN		04/01/2016	METLIFE 0BG 10272		1,992,238	2,000,000	55,203	2FE
66988V AA 6	NOVASTAR HOME EQUITY LOAN NHEL 0.593%		04/01/2016	METLIFE 0BG 10272		3,100,290	4,116,296	524	1FM

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67021C AE 7	NSTAR ELECTRIC CO 5.625% 11/15/2017 5		04/01/2016	METLIFE 0BG 10272		3,191,673	3,000,000	64,219	1FE
67073Y AA 4	NV ENERGY INC NV ENERGY INC 6.25% 11/15/		04/01/2016	METLIFE 0BG 10272		5,837,500	5,000,000	118,924	2FE
67091T AC 9	OCP SA 4.500% 10/22/25	R	04/01/2016	METLIFE 0BG 10272		1,436,250	1,500,000	30,000	2FE
674812 AK 8	DEVON OEI OPERATING LLC 8.250% 07/01/1		04/01/2016	METLIFE 0BG 10272		2,440,511	2,430,000	50,676	2FE
67590W AA 2	OCTAGON INVESTMENT PARTNERS XX 2.048%	R	04/01/2016	CITIGROUP GLOBAL MARKETS INC/				400	1FE
68218E AB 0	ON SEMICONDUCTOR CORP 03/31/23		05/12/2016	DEUTSCHE BANK SECURITIES INC		5,947,500	6,000,000		3FE
68389X AC 9	ORACLE CORPORATION 5.75% 4/15/2018 5.7		04/01/2016	METLIFE 0BG 10272		14,668,595	13,413,000	357,773	1FE
68389X AG 0	ORACLE CORPORATION Oracle 5.0 07/08/2019		04/01/2016	METLIFE 0BG 10272		1,679,505	1,500,000	17,500	1FE
68389X AP 0	ORACLE CORPORATION ORACLE CORP 2.5% 10/1		04/11/2016	MRDCEL1 695 10046		2,554,999	2,500,000	30,729	1FE
68389X BJ 3	ORACLE CORPORATION 4.000% 07/15/46		06/29/2016	BANK OF AMERICA N.A.		9,498,290	9,500,000		1FE
693476 BJ 1	PNC FUNDING CORP 5.125% 02/08/20		04/01/2016	METLIFE 0BG 10272		3,318,879	3,000,000	23,063	1FE
693522 AG 9	PQ CORP 6.750% 11/15/22		04/26/2016	CITIGROUP GLOBAL MARKETS INC/		350,000	350,000		4FE
69353F AM 6	PQ CORP 10/27/22		06/03/2016	CITIGROUP GLOBAL MARKETS INC/		3,976,250	4,000,000		4FE
69353R EF 1	PNC BANK NATIONAL ASSOCIATION 3.300% 1		04/11/2016	MRV2 677 10056		18,702,241	18,000,000	267,300	1FE
69354P AA 9	PNK ENTERTAINMENT INC 5.625% 05/01/24		04/12/2016	JP MORGAN SECURITIES LTD LDN		875,000	875,000		4FE
69362B AW 2	PSEG POWER LLC 5.125% 04/15/20		04/01/2016	METLIFE 0HA 10276		10,101,383	9,292,000	220,911	2FE
69370C AA 8	PTC INC 6.000% 05/15/24		05/04/2016	JP MORGAN SECURITIES LTD LDN		1,000,000	1,000,000		3FE
69393@ AA 6	DIEBOLD INC 04/05/23		05/11/2016	JP MORGAN SECURITIES LTD LDN		2,955,150	2,985,000		3FE
694308 GL 5	PACIFIC GAS&ELECTRIC CO PACIFIC GAS & EL		04/01/2016	METLIFE 0BG 10272		6,398,205	6,000,000	114,375	2FE
70213B AA 9	PARTNERRE FINANCE B LLC PARTNERRE FINANC		04/01/2016	METLIFE 0HA 10276		16,533,255	15,000,000	277,292	2FE
70342@ AG 3	PATTERSON COMPANIES INC 3.480% 03/24/2		04/01/2016	METLIFE 0BG 10272		7,654,023	8,000,000	6,960	2
705010 AB 2	PEARSON DOLLAR FINANCE TWO PLC GTD-by-Pe	R	04/01/2016	METLIFE 0BG 10272		4,404,261	4,100,000	103,924	3AM
70959W AG 8	PENSKE AUTO GROUP INC 5.500% 05/15/26		05/11/2016	BANK OF AMERICA N.A.		3,420,000	3,420,000		4FE
714264 AA 6	PERNOD-RICARD SA 5.75% 4/7/2021 5.750%	R	04/01/2016	METLIFE 0BG 10272		11,381,460	10,000,000	279,514	2FE
714264 AD 0	PERNOD-RICARD SA 4.45% 1/15/2022 4.450	R	04/11/2016	MRDCEL1 695 10046		2,393,548	2,200,000	23,659	2FE
71647N AF 6	PETROBRAS GLOBAL FINANCE BV 4.375% 05/	R	05/03/2016	Various		2,829,275	3,580,000	71,590	4FE
71647N AM 1	PETROBRAS GLOBAL FINANCE BV 6.250% 03/	R	04/28/2016	BARCLAYS BANK PLC - LNBR		612,350	700,000	5,590	4FE
71647N AP 4	PETROBRAS GLOBAL FINANCE BV 8.375% 05/	F	05/17/2016	JP MORGAN SECURITIES LTD LDN		4,554,092	4,600,000		4FE
71647N AQ 2	PETROBRAS GLOBAL FINANCE BV 8.750% 05/	F	05/17/2016	BANK OF AMERICA N.A.		4,180,895	4,250,000		4FE
717081 DB 6	PFIZER Inc 6.200% 03/15/19		04/01/2016	METLIFE 0BG 10272		21,585,146	19,000,000	55,628	1FE
718172 BM 0	PHILIP MORRIS INTERNATIONAL IN 3.250%		04/11/2016	MRV2 677 10056		6,019,922	5,605,000	76,913	1FE
723787 AJ 6	PIONEER NAT RES CO 7.500% 01/15/20		04/01/2016	METLIFE 0BG 10272		1,694,453	1,500,000	24,063	2FE
73640Q AB 1	PORTFOLIO RECOVERY ASSOC INC. 3.000% 0		04/12/2016	OAKTREE CAPITAL		20,213	25,000	154	3
73755L AF 4	POTASH CORPORATION OF SASKATCH 6.500%	A	04/01/2016	METLIFE 0BG 10272		2,247,484	2,000,000	49,472	2FE
740189 AM 7	PRECISION CASTPARTS CORP 3.250% 06/15/		04/11/2016	MRV2 677 10056		1,053,231	1,000,000	10,563	1FE
74251V AF 9	PRINCIPAL FINANCIAL GROUP INC 4.625% 0		04/01/2016	METLIFE 0BG 10272		4,109,011	4,100,000	8,955	2FE
74256L AU 3	PRINCIPAL LIFE GLOBAL FUNDING 3.000% 0		04/11/2016	CREDIT SUISSE SECURITIES USA L		6,981,380	7,000,000		1FE
74264* AC 0	PRISA LHC LLC 3.750% 04/01/26		06/01/2016	JP MORGAN SECURITIES LTD LDN		2,400,000	2,400,000		1Z
74264* AD 8	PRISA LHC LLC 3.850% 04/01/28		06/01/2016	JP MORGAN SECURITIES LTD LDN		4,000,000	4,000,000		1Z
74341D AA 2	PROLOGIS INTERNATIONAL FUNDING GTD-by-Pr	R	04/01/2016	METLIFE 0BG 10272		5,323,310	5,000,000	31,823	2FE

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
745310 AB 8	PUGET ENERGY INC 6.500% 12/15/20		04/01/2016	METLIFE 0BG 10272		4,632,848	4,000,000	77,278	2FE
745310 AD 4	PUGET ENERGY INC 6.000% 09/01/21		04/01/2016	METLIFE 0BG 10272		2,275,722	2,000,000	10,333	2FE
74736@ AA 2	QSPCF 4.740% 01/23/19		04/01/2016	METLIFE 0BG 10272		17,727,895	16,700,000	151,720	1FE
74843* AA 4	QUIKRETE HOLDINGS INC 09/28/20		05/13/2016	WELLS FARGO & CO		1,496,250	1,500,000		4FE
74909H AC 3	QUORUM HEALTH CORP 04/12/22		05/23/2016	CREDIT SUISSE SECURITIES USA L		5,946,250	6,000,000		4FE
74966U AJ 9	RPI FINANCE TRUST 11/09/18		06/23/2016	BANK OF AMERICA N.A		1,000,625	1,000,000		2FE
751150 AD 5	RESIDENTIAL ACCREDIT LOANS INC 1.305%		04/01/2016	METLIFE 0BG 10272		10,342,774	14,925,112	523	1FM
751277 AQ 7	NESTLE PURINA PETCARE CO 8.625% 02/15/		04/01/2016	METLIFE 0HA 10276		13,088,504	10,000,000	112,604	1FE
756109 AN 4	REALTY INCOME CORPORATION REALTY INCOME		04/11/2016	MRV2 677 10056		1,009,016	1,000,000	15,979	2FE
756577 AD 4	RED HAT INC. 0.250% 10/01/19		04/12/2016	OAKTREE CAPITAL		42,980	35,000	3	2FE
75886A AF 5	REGENCY ENERGY PARTNERS LP/REG 6.500%		04/01/2016	METLIFE 0BG 10272		2,000,000	2,000,000	27,806	2FE
75935@ AJ 9	DISCOUNT TIRE CO 7.780% 04/20/19		04/01/2016	METLIFE 0BG 10272		9,214,796	8,571,429	300,086	2
759891 AA 2	RENRE NORTH AMERICA HOLDINGS I RENRE NOR		04/01/2016	METLIFE 0HA 10276		19,770,476	18,000,000	48,875	1FE
761735 AT 6	REYNOLDS GROUP ISSUER INC 5.125% 07/15	F	06/13/2016	CREDIT SUISSE SECURITIES USA L		515,000	515,000		4FE
78413M AC 2	SFAVE COMMERCIAL MORTGAGE SECU 3.659%		04/01/2016	METLIFE 0BG 10272		3,828,336	4,000,000	407	1FM
78471D AA 5	SOFI CONSUMER LOAN PROGRAM TRU 3.260%		06/21/2016	CITIGROUP GLOBAL MARKETS INC/		14,998,367	15,000,000		1FE
785592 AM 8	SABINE PASS LIQUEFACTION LLC 5.625% 03		05/09/2016	GOLDMAN SACHS & COMPANY		216,978	229,000	2,540	3FE
785592 AP 1	SABINE PASS LIQUEFACTION LLC 5.875% 06		06/08/2016	CREDIT SUISSE SECURITIES USA L		960,000	960,000		3FE
786584 A@ 1	SAFRAN SA 4.280% 02/09/22	F	04/01/2016	METLIFE 0HA 10276		20,151,389	19,000,000	119,721	1
80283L AE 3	SANTANDER UK PLC 1.037% 09/29/17	R	06/01/2016	Tax Free Exchange		5,000,000	5,000,000		1FE
805564 QK 0	SAST_04-2 1.323% 08/25/35		06/25/2016	Interest Capitalization					1FM
80689# AZ 9	SCHNEIDER NATIONAL LEASING INC 4.830%		04/01/2016	METLIFE 0HA 10276		31,781,933	31,000,000	603,079	2
80874Y A# 7	SCIENTIFIC GAMES CORP 05/22/20		06/20/2016	BANK OF AMERICA N.A		2,196,563	2,250,000		4
80875A AK 7	Scintfic Gms Int 10/01/21		06/21/2016	BANK OF AMERICA N.A		989,375	1,000,000		3FE
811427 AA 1	SEA TO SKY HIGHWAY INVESTMENT 2.629% 0	C	06/09/2016	NATIONAL BANK OF CANADA FINANC		60,531,984	60,534,405		1FE
81675K AD 1	SEMINOLE TRIBE OF FLORIDA 04/20		06/14/2016	BANK OF AMERICA N.A		1,905,938	1,900,000		3FE
81725T D@ 6	SENSIENT TECHNOLOGIES CORPORAT 4.910%		04/01/2016	METLIFE 0BG 10272		5,696,230	5,600,000	113,803	2
822582 AX 0	SHELL INTERNATIONAL FINANCE BV 3.400%	F	04/11/2016	MRV2 677 10056		4,173,096	4,000,000	22,667	1FE
822582 BF 8	SHELL INTERNATIONAL FINANCE BV 4.375%	F	04/01/2016	METLIFE 0BG 10272		4,854,364	4,835,000	82,850	1FE
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 3.750%		04/01/2016	METLIFE 0BG 10272		6,248,351	5,974,354	622	1FM
826418 BK 0	SIERRA PACIFIC POWER COMPANY 2.600% 05		04/11/2016	JP MORGAN SECURITIES LTD LDN		6,982,150	7,000,000		1FE
82655A AA 1	Sigma Alimentos 6.875% 12/16/19	F	04/01/2016	METLIFE 0BG 10272		4,498,086	4,000,000	80,972	2FE
82655A AB 9	Sigma Alimentos 5.625% 04/14/18	F	04/01/2016	METLIFE 0BG 10272		13,714,948	13,000,000	341,250	2FE
828807 CN 5	SIMON PROPERTY GROUP LP 2.750% 02/01/2		04/11/2016	MRDCEL1 695 10046		10,653,939	10,500,000	56,948	1FE
82967N AW 8	SIRIUS XM RADIO INC 5.375% 07/15/26		05/18/2016	JP MORGAN SECURITIES LTD LDN		1,660,000	1,660,000		3FE
832696 AM 0	JM SMUCKER CO/THE 4.250% 03/15/35		04/01/2016	METLIFE 0BG 10272		2,076,638	2,000,000	4,014	2FE
832696 AP 3	JM SMUCKER CO/THE 4.375% 03/15/45		04/01/2016	METLIFE 0BG 10272		2,615,668	2,500,000	5,165	2FE
83616# AB 4	SOURCEGAS HOLDINGS LLC 3.980% 09/29/19		04/01/2016	METLIFE 0HA 10276		9,591,204	9,300,000	3,085	3
84130@ AA 3	Southcross Holdings Borrowe LP		06/30/2016	Various		961	961		5Z

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

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
84130@ AA 3	Southcross Holdings Borrowe LP		04/13/2016	Various		110,870	130,435		5Z
842434 CQ 3	SOUTHERN CALIF GAS 2.600% 06/15/26		05/31/2016	WELLS FARGO & CO		16,967,020	17,000,000		1FE
84762N BD 2	SPECTRUM BRANDS INC 06/16/22	O	04/06/2016	DEUTSCHE BANK AG LONDON		1,126,083	1,134,592		3FE
85172G AC 1	SPRINGLEAF MORTGAGE LOAN TRUST 4.480%		04/01/2016	METLIFE 0HA 10276		8,378,928	8,600,000	1,070	1FM
85590A AN 4	STARWOOD HOTELS AND RESORTS WO 7.150%		04/01/2016	METLIFE 0BG 10272		2,543,438	2,200,000	52,870	2FE
85771S AA 4	STATOIL ASA 5.250% 04/15/19	R	04/01/2016	METLIFE 0BG 10272		7,117,535	6,500,000	158,302	1FE
86074Q AL 6	STILLWATER MINING CO 1.750% 10/15/32		04/28/2016	OAKTREE CAPITAL		50,684	45,000	16	4FE
86359D UT 2	LEHMAN XS TRUST LXS_05-5N 0.813% 11/25		04/01/2016	METLIFE 0BG 10272		1,968,713	2,710,644	596	1FM
86361H AA 2	STRUCTURED ASSET MORTGAGE INVE 0.663%		06/07/2016	CITIGROUP GLOBAL MARKETS INC/		16,170,742	20,469,293	5,968	1FM
86361W AA 9	STRUCTURED ASSET MORTGAGE INVE 0.653%		04/06/2016	MORGAN STANLEY & CO		901,058	1,153,355	345	1FM
86362P AD 7	STRUCTURED ASSET SECURITIES CO 0.583%		04/01/2016	METLIFE 0BG 10272		1,793,700	2,000,000	250	1FM
86362X AP 3	STRUCTURED ASSET MORTGAGE INVE 0.633%		04/01/2016	METLIFE 0BG 10272		6,494,166	8,036,361	958	1FM
86363N AY 5	STRUCTURED ASSET MORTGAGE INVE 0.643%		06/09/2016	Various		15,786,457	19,682,149	7,271	1FM
86765L AD 9	SUNOCO LP 6.250% 04/15/21		04/04/2016	CREDIT SUISSE SECURITIES USA L		825,000	825,000		3FE
87124V AA 7	SYDNEY AIRPORT FINANCE COMPANY 5.125%	F	04/01/2016	METLIFE 0HA 10276		11,056,949	10,000,000	56,944	2FE
87265H AE 9	TRI POINTE GROUP INC 4.875% 07/01/21		05/23/2016	CITIGROUP GLOBAL MARKETS INC/		1,472,662	1,481,000		4FE
87612B AM 4	TARGA RESOURCES PARTNERS LP/TA 5.250%		06/02/2016	SUNTRUST ROBINSON HUMPHREY		1,184,375	1,250,000	6,563	3FE
87612E AS 5	TARGET CORPORATION 6% 1/15/2018 6.000%		04/01/2016	METLIFE 0BG 10272		11,962,027	11,000,000	141,167	1FE
87612E BF 2	TARGET CORPORATION 3.625% 04/15/46		04/04/2016	BARCLAYS CAPITAL INC		20,281,680	20,400,000		1FE
877409 A@ 1	TAYLOR WIMPEY PLC 2.020% 06/28/23	D	06/28/2016	DIRECT		5,892,900	5,892,900		2Z
878048 AE 7	TBW_06-2 6.000% 07/01/36		04/01/2016	METLIFE 0BG 10272		3,667,951	5,214,955	869	1FM
878742 BA 2	TECK RESOURCES LTD 8.000% 06/01/21	A	05/26/2016	JP MORGAN SECURITIES LTD LDN		342,000	342,000		3FE
878742 BC 8	TECK RESOURCES LTD 8.500% 06/01/24	A	05/26/2016	JP MORGAN SECURITIES LTD LDN		85,000	85,000		3FE
879369 AE 6	TELEFLEX INC 4.875% 06/01/26		05/11/2016	JP MORGAN SECURITIES LTD LDN		855,000	855,000		3FE
87946F A* 1	TELEPERFORMANCE 3.640% 12/09/21	F	04/01/2016	METLIFE 0BG 10272		16,600,143	16,700,000	190,807	2
88032W AC 0	TENCENT HOLDINGS LTD 2.875% 02/11/20	F	04/01/2016	METLIFE 0HA 10276		7,123,047	7,000,000	28,510	1FE
880349 AR 6	TENNECO INC 5.000% 07/15/26		06/06/2016	BANK OF AMERICA N.A		1,370,000	1,370,000		3FE
88160Q AL 7	TESORO LOGISTICS LP 6.250% 10/15/22		04/08/2016	WELLS FARGO & CO		1,995,000	2,000,000	61,806	3FE
88160Q AM 5	TESORO LOGISTICS LP 6.375% 05/01/24		05/09/2016	CITIGROUP GLOBAL MARKETS INC/		1,710,000	1,710,000		3FE
884903 BV 6	THOMSON REUTERS CORPORATION 3.350% 05/	A	05/02/2016	GOLDMAN SACHS & COMPANY		2,987,100	3,000,000		2FE
88556L AC 0	THREE GORGES FINANCE I CAYMAN 3.150% 0	F	05/24/2016	JP MORGAN SECURITIES LTD LDN		11,445,523	11,468,000		1FE
88732J AW 8	TIME WARNER CABLE INC 5.000% 02/01/20		04/01/2016	METLIFE 0HA 10276		7,598,779	7,000,000	59,306	2FE
89147L C@ 7	TORTOISE ENERGY INFRASTRUCTURE 3.3% 12/1		04/01/2016	METLIFE 0BG 10272		4,168,319	4,000,000	37,767	1FE
89147L H@ 2	TORTOISE ENERGY INFRASTRUCTURE 2.770%		04/11/2016	MRV2 677 10056		1,025,283	1,000,000	9,003	1FE
89148B A# 8	TORTOISE MLP FUND INC 3.730% 12/15/17		04/01/2016	METLIFE 0BG 10272		15,516,385	15,000,000	26,421	1FE
89148B B* 1	TORTOISE MLP FUND INC 4.290% 12/15/20		04/01/2016	METLIFE 0HA 10276		42,328,097	39,000,000	79,008	1FE
89153V AG 4	TOTAL CAPITAL INTERNATIONAL SA 3.700%	F	04/11/2016	MRV2 677 10056		4,251,011	4,000,000	35,767	1FE
896047 AH 0	TRIBUNE CO 5.875% 07/15/22		05/04/2016	Tax Free Exchange		4,000,000	4,000,000		4FE
902133 AF 4	TYCO ELECTRONICS 6.550% 10/01/17	F	04/01/2016	METLIFE 0BG 10272		2,942,710	2,745,000	499	1FE
90270Y AJ 8	UBS-BARCLAYS COMMERCIAL MORTGA UBSBB 201		04/11/2016	MRDCEL1 695 10046		1,495,113	1,500,000	1,667	1FM

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

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90345K AA 8	US AIRWAYS INC US AIRWAYS GROUP INC 6.25		04/01/2016	METLIFE 0BG 10272		2,367,906	2,128,455	59,124	1FE
90363@ AC 4	USTA NATIONAL TENNIS CENTER IN 3.290%		05/26/2016	BANK OF AMERICA N.A.		1,000,000	1,000,000		1FE
906548 CE 0	UNION ELECTRIC CO 6.400% 06/15/17		04/01/2016	METLIFE 0BG 10272		4,244,552	4,000,000	76,089	1FE
907818 EB 0	UNION PACIFIC CORPORATION 3.375% 02/01		04/01/2016	METLIFE 0BG 10272		2,888,154	3,000,000	17,156	1FE
911365 BE 3	UNITED RENTALS NORTH AMERICA I 5.875%		04/29/2016	JP MORGAN SECURITIES LTD LDN		413,000	413,000		4FE
91159H HM 5	US BANCORP 3.100% 04/27/26		04/21/2016	US BANCORP INVESTMENTS INC		17,746,325	17,760,000		1FE
913008 A@ 7	ESSENDANT CO 3.750% 01/15/21		04/01/2016	METLIFE 0HA 10276		18,198,428	18,000,000	144,375	2
913017 BR 9	UNITED TECHNOLOGIES CORPORATIO 4.5% 4/15		04/01/2016	METLIFE 0BG 10272		2,209,544	2,000,000	41,750	1FE
91321* AK 7	UNIMIN CORP Unimin Corporation 5.480% 12		04/01/2016	METLIFE 0BG 10272		9,932,324	9,000,000	145,220	1
91324P CP 5	UNITEDHEALTH GROUP INC 3.750% 07/15/25		04/01/2016	METLIFE 0BG 10272		13,990,091	12,980,000	104,110	1FE
91913Y AR 1	VALERO ENERGY CORPORATION 6.125% 2/1/202		04/01/2016	METLIFE 0BG 10272		3,286,917	3,000,000	31,135	2FE
92258N AB 1	VELOCITY COMMERCIAL CAPITAL LO 3.534%		04/22/2016	CITIGROUP GLOBAL MARKETS INC/		4,000,000	4,000,000	10,992	1FE
92258N AC 9	VELOCITY COMMERCIAL CAPITAL LO 4.528%		04/22/2016	CITIGROUP GLOBAL MARKETS INC/		1,000,000	1,000,000	3,555	1FE
92258N AD 7	VELOCITY COMMERCIAL CAPITAL LO 5.502%		04/22/2016	CITIGROUP GLOBAL MARKETS INC/		1,000,000	1,000,000	4,279	1FE
92258N AE 5	VELOCITY COMMERCIAL CAPITAL LO 6.765%		04/22/2016	CITIGROUP GLOBAL MARKETS INC/		1,000,000	1,000,000	5,294	2AM
92340L AA 7	ARC PROPERTIES OPERATING PARTN 4.875%		05/18/2016	JP MORGAN SECURITIES LTD LDN		830,000	830,000		3FE
92553P AB 8	VIACOM INC 6.125% 10/05/17		04/01/2016	METLIFE 0BG 10272		2,161,805	2,050,000	61,735	2FE
92890K BC 8	WF-RBS COMMERCIAL MORTGAGE TRU 4.069%		04/11/2016	MRV2 677 10056		1,593,794	1,500,000	1,865	1FM
92936Q AJ 7	WFRBS_12-C6 WFRBS 2012-C6 B 4.697% 04/		04/11/2016	MRV2 677 10056		1,863,587	1,705,000	2,447	1FM
92937U AG 3	WF-RBS COMMERCIAL MORTGAGE TRU WFRBS 201		04/01/2016	METLIFE 0BG 10272		3,643,847	3,600,000	355	1FM
92939K AE 8	WF-RBS COMMERCIAL MORTGAGE TRU 3.607%		04/11/2016	MRDCEL1 695 10046		798,562	750,000	827	1FM
92977R AF 3	WACHOVIA BANK COMMERCIAL MORTG 6.224%		04/01/2016	METLIFE 0BG 10272		13,052,347	13,000,000	2,228	1FM
92978E AA 2	WACHOVIA MORTGAGE LOAN TRUST L 0.503%		04/01/2016	METLIFE 0BG 10272		5,153,693	9,131,963	980	1FM
92978Y AD 2	WACHOVIA BANK COMMERCIAL MORTG 5.889%		04/01/2016	METLIFE 0HA 10276		30,778,299	30,000,000	4,916	1FM
93045# AF 5	WAGNER EQUIPMENT CO 3.510% 02/15/23		04/01/2016	METLIFE 0BG 10272		6,061,926	6,000,000	27,495	2
93364E AE 4	WAMU ASSET-BACKED CERTIFICATES 0.743%		04/01/2016	METLIFE 0BG 10272		4,991,390	8,403,000	1,718	1FM
93364E AF 1	WAMU ASSET-BACKED CERTIFICATES 0.703%		04/01/2016	METLIFE 0BG 10272		9,463,474	15,949,577	3,119	1FM
93936N AC 7	WASHINGTON MUTUAL MORTGAGE PAS 6.000%		04/01/2016	METLIFE 0BG 10272		4,733,726	5,696,589	949	1FM
94106* AB 2	WASTE CONNECTIONS INC. 5.250% 11/01/19		04/01/2016	METLIFE 0BG 10272		10,713,866	10,000,000	220,208	2
941848 D# 7	WATERS CORP 3.130% 05/12/23		05/12/2016	BARCLAYS CAPITAL INC		3,000,000	3,000,000		2Z
941848 E@ 8	WATERS CORP 3.440% 05/12/26		05/12/2016	BARCLAYS CAPITAL INC		2,100,000	2,100,000		2
947075 AK 3	WEATHERFORD INTERNATIONAL LTD 8.250% 0	R	06/10/2016	DEUTSCHE BANK SECURITIES INC		4,000,000	4,000,000		4FE
94980G BF 7	WFHN_04-2 1.453% 10/25/34		06/25/2016	Interest Capitalization					1FM
94989X BC 8	WELLS FARGO COMMERCIAL MORTGAG 3.778%		04/01/2016	METLIFE 0BG 10272		2,129,829	2,000,000	210	1FM
94989X BE 4	WELLS FARGO COMMERCIAL MORTGAG 4.033%		04/01/2016	METLIFE 0BG 10272		1,605,068	1,500,000	168	1FM
95000A AU 1	WELLS FARGO COMMERCIAL MORTGAG 3.809%		04/01/2016	METLIFE 0BG 10272		1,070,284	1,000,000	106	1FM
95000A AW 7	WELLS FARGO COMMERCIAL MORTGAG 4.013%		04/01/2016	METLIFE 0BG 10272		1,064,834	1,000,000	111	1FM
95000L AZ 6	WELLS FARGO COMMERCIAL MORTGAG 3.495%		05/16/2016	WELLS FARGO & CO		3,433,320	3,250,000	5,567	1FE
95081Q AL 8	WESCO DISTRIBUTION INC 5.375% 06/15/24		06/02/2016	GOLDMAN SACHS & COMPANY		857,000	857,000		4FE
95810D AD 3	WESTERN DIGITAL CORP 03/16/23		05/04/2016	JP MORGAN SECURITIES LTD LDN		8,822,750	9,075,000		2FE

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962166 AT 1	WEYERHAEUSER COMPANY 8.500% 01/15/25		04/01/2016	METLIFE 0BG 10272		10,112,004	7,800,000	141,808	2FE
984121 CA 9	XEROX CORPORATION XEROX CORPORATION 5.62		04/01/2016	METLIFE 0HA 10276		15,470,445	15,000,000	250,781	2FE
98462Y A# 7	YAMANA GOLD INC Yamana Gold Inc 6.970% 1	A	04/01/2016	METLIFE 0BG 10272		12,797,954	12,000,000	213,747	2
98956P AH 5	ZIMMER HOLDINGS INC 4.450% 08/15/45		04/01/2016	METLIFE 0BG 10272		21,181,025	21,600,000	125,490	2FE
98978V AB 9	ZOETIS INC 3.25% 2/1/2023 3.250% 02/01		04/11/2016	MRDCEL1 695 10046		2,482,778	2,500,000	16,024	2FE
A8428R AD 8	STEINHOFF FINANCE HOLDING GMBH 1.250%	D	04/21/2016	OAKTREE CAPITAL		585,078	564,475	1,450	2Z
B7894* AB 8	SCR-SIBELCO NV SCR-Sibelco Nv 5.480% 12/	F	04/01/2016	METLIFE 0BG 10272		13,243,098	12,000,000	193,627	1
000000 00 0	ESSENTIAL CAPITAL CONSORTIUM B	F	04/15/2016	No Broker		1,204,000	1,204,000		3Z
000000 00 0	NOVALIS SAS 3.000% 04/30/22	D	06/24/2016	BARCLAYS BANK PLC		2,247,399	2,270,100	10,972	3FE
000000 00 0	KIRK BEAUTY ZERO GMBH 07/31/22	D	04/11/2016	CITIGROUP GLOBAL MARKETS LIMIT		151,287	151,098		4FE
000000 00 0	KIRK BEAUTY ZERO GMBH 07/31/22	D	04/11/2016	CITIGROUP GLOBAL MARKETS LIMIT		1,331,497	1,329,835		4FE
000000 00 0	KIRK BEAUTY ZERO GMBH 07/31/22	D	04/11/2016	CITIGROUP GLOBAL MARKETS LIMIT		38,269	38,221		4FE
000000 00 0	KIRK BEAUTY ZERO GMBH 07/31/22	D	04/11/2016	CITIGROUP GLOBAL MARKETS LIMIT		197,543	197,297		4FE
000000 00 0	AVAGO TECHNOLOGIES HOLDINGS PT	F	06/09/2016	BANK OF AMERICA N.A.		2,005,000	2,000,000		2FE
000000 00 0	HD Supply 08/13/21		06/21/2016	Various		4,659,572	4,671,250		3FE
000000 00 0	DIEBOLD INC 03/18/23	O	05/17/2016	J.P. MORGAN SEC INC.		1,290,604	1,303,640		3FE
000000 00 0	COTY INC 03/23/22	O	04/18/2016	J.P. MORGAN SEC INC.		3,156,120	3,171,980		3FE
000000 00 0	MGM RESORTS INTERNATIONAL 04/07		04/26/2016	BANK OF AMERICA N.A.		18,952,500	19,000,000		4FE
000000 00 0	NUMERICABLE GROUP SA 01/08/24		04/25/2016	JP MORGAN SECURITIES LTD LDN		1,980,000	2,000,000		4Z
000000 00 0	SAMSONITE IP HOLDINGS SARL 04/1	R	05/26/2016	MORGAN STANLEY & CO.		2,985,000	3,000,000		2FE
000000 00 0	PINNACLE ENTERTAINMENT INC 11/2		06/23/2016	JP MORGAN SECURITIES LTD LDN		7,000,000	7,000,000		3FE
000000 00 0	PROTECTION ONE INC 04/07/22		05/17/2016	BARCLAYS CAPITAL INC.		2,982,500	3,000,000		3Z
000000 00 0	NBTY INC 05/05/23		05/06/2016	BANK OF AMERICA N.A.		995,000	1,000,000		4FE
000000 00 0	MCGRAW-HILL GLOBAL EDUCATION H		05/10/2016	CREDIT SUISSE SECURITIES USA L		1,990,000	2,000,000		4Z
000000 00 0	RUSSELL INVESTMENTS COMPANY PL	F	06/03/2016	BARCLAYS CAPITAL INC.		16,920,000	18,000,000		3FE
000000 00 0	WEPA HYGIENEPRODUKTE GMBH 3.750% 05/15	D	05/11/2016	DEUTSCHE BANK AG LONDON		1,414,979	1,413,042		4FE
000000 00 0	KIWI HOLDING IV SARL 04/28/23	D	06/03/2016	J.P. MORGAN SEC INC.		3,116,721	3,229,763		4FE
000000 00 0	MULTIPLAN INC 05/25/24		06/09/2016	BARCLAYS CAPITAL INC.		995,000	1,000,000		4Z
000000 00 0	STATION CASINOS INC 05/25/23		06/23/2016	JP MORGAN SECURITIES LTD LDN		15,920,000	16,000,000		3FE
000000 00 0	AMWINS GROUP LLC 09/25/19		06/14/2016	CREDIT SUISSE SECURITIES USA L		2,000,000	2,000,000		4Z
000000 00 0	BE Aerospace Inc 12/16/21		06/15/2016	JP MORGAN SECURITIES LTD LDN		2,000,000	2,000,000		3FE
000000 00 0	CENGAGE LEARNING INC 06/07/23		06/29/2016	MORGAN STANLEY & CO.		990,000	1,000,000		4Z
000000 00 0	YUM! BRANDS INC. 05/23/23		06/28/2016	GOLDMAN SACHS & COMPANY		995,000	1,000,000		3Z
000000 00 0	MKS INSTRUMENTS INC. 04/29/23		06/09/2016	Tax Free Exchange		3,477,381	3,500,000		3FE
000000 00 0	BERRY PLASTICS CORP 10/01/22		06/15/2016	Tax Free Exchange		1,003,689	1,000,000		3Z
000000 00 0	KINETIC CONCEPTS INC 11/04/20		06/16/2016	Tax Free Exchange		19,562,023	19,724,147		3FE
000000 00 0	AVANTOR PERFORMANCE MATERIALS 0		06/28/2016	CREDIT SUISSE SECURITIES USA L		990,000	1,000,000		4FE
000000 00 0	PROTECTION ONE INC 05/02/22		06/23/2016	Tax Free Exchange		2,982,637	3,000,000		3Z
000000 00 0	PENDING 3.000% 04/07/46	R	06/29/2016	MORGAN STANLEY & CO.		9,925,000	10,000,000	23,333	1

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1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
BRT0DG GL 6	CITIGROUP COMMERCIAL MORTGAGE 0.000% 0		04/01/2016	CITIGROUP GLOBAL MARKETS INC/		(6,179,604)	(6,000,000)		2Z
C1465* AE 3	CGI GROUP INC 4.360% 12/15/18	A	04/01/2016	METLIFE 0BG 10272		39,530,539	38,000,000	492,438	2
C3301D AC 2	APLP HOLDINGS LP 03/21/23	I	05/20/2016	GOLDMAN SACHS & COMPANY		14,356,000	14,800,000		3Z
C6574# AB 2	NORTH WEST CO INCTHE 3.270% 06/16/21	I	04/01/2016	METLIFE 0HA 10276		21,978,782	22,000,000	211,823	2
C9716# AB 5	WASTE CONNECTIONS INC. 2.750% 06/01/23		06/01/2016	BANK OF AMERICA N.A.		2,200,000	2,200,000		2Z
C9716# AC 3	WASTE CONNECTIONS INC. 3.030% 06/01/26		06/01/2016	BANK OF AMERICA N.A.		7,500,000	7,500,000		2FE
F5309# AB 3	IPSOS 4.460% 09/28/17	F	04/01/2016	METLIFE 0HA 10276		47,852,018	47,000,000	23,291	3
F5837P AH 9	LOXAM SAS 3.500% 05/03/23	D	04/21/2016	DEUTSCHE BANK AG LONDON		1,246,685	1,246,685		3FE
F6527B AS 9	NEXITY SA 0.125% 01/01/23	D	05/17/2016	OAKTREE CAPITAL		510,618	505,579		3Z
F8493@ AE 9	SODEXO 4.850% 03/29/21	F	04/01/2016	METLIFE 0HA 10276		38,124,527	35,000,000	14,146	1
F85783 AF 9	SPCM SA 2.875% 06/15/23	D	05/06/2016	DEUTSCHE BANK AG LONDON		2,200,104	2,279,900	26,401	3FE
F9731# AF 4	VICAT SA 5.960% 12/01/20	F	04/01/2016	METLIFE 0BG 10272		6,824,897	6,250,000	125,201	2
G0369@ AT 3	ANGLIAN WATER SERVICES FINANCI 3.537%	D	04/18/2016	STONECASTLE SECURITIES LLC		15,813,943	15,147,455	4,404	1Z
G0457J AK 5	ARDAGH PACKAGING FINANCE PLC 6.750% 05	D	04/29/2016	CITIGROUP GLOBAL MARKETS LIMIT		666,594	666,594		5FE
G0646# AK 5	ASSOCIATED BRITISH FOODS PLC 4.500% 12	F	04/01/2016	METLIFE 0HA 10276		37,542,504	35,000,000	476,875	1
G1011# AE 4	BERENDSEN PLC Berendsen PLC (Davis Group	F	04/01/2016	METLIFE 0BG 10272		10,858,237	10,000,000	154,875	2
G1108# AE 8	BRITISH LAND CO PLC British Land Co Publ	F	04/01/2016	METLIFE 0HA 10276		13,764,144	13,000,000	51,886	1
G1144@ AE 6	BEDFORD ESTATES LONDON ESTATES 3.680%	O	06/16/2016	DIRECT		8,733,600	8,733,600		1Z
G1986N AA 6	CARILLION FINANCE JERSEY LTD 2.500% 12	D	04/13/2016	OAKTREE CAPITAL		138,893	142,090	1,145	2
G2615@ AB 0	DCC TREASURY IRELAND 2013 LTD 4.040% 0	F	04/01/2016	METLIFE 0BG 10272		7,819,899	8,000,000	140,951	2
G2694N AG 4	DEBENHAMS PLC 5.250% 07/15/21	D	05/17/2016	Various		1,087,600	1,078,258	19,425	3FE
G2956# AA 7	Dyson James 4.090% 08/26/17	F	04/01/2016	METLIFE 0HA 10276		34,994,848	34,000,000	139,060	2
G3313# AA 3	EXPRO HOLDINGS UK 3 LTD 12/14/2	F	04/29/2016	Interest Capitalization		290,528	290,528		5*
G3618# AA 5	FOREIGN & COLONIAL INVESTMENT 2.800% 0	D	06/01/2016	JP MORGAN SECURITIES LTD LDN		3,526,500	3,526,500		1Z
G3618# AB 3	FOREIGN & COLONIAL INVESTMENT 3.160% 0	D	06/01/2016	JP MORGAN SECURITIES LTD LDN		9,874,200	9,874,200		1Z
G3706@ AA 0	GALA CORAL 05/27/18	D	04/21/2016	BARCLAYS BANK PLC		1,221,100	1,218,815		4FE
G4086# AG 3	GREENCORE GROUP PLC 4.770% 06/14/26	F	06/14/2016	DIRECT		5,100,000	5,100,000		2Z
G4691# AC 9	IMI GROUP LIMITED IMI Group Limited 7.61	E	04/01/2016	METLIFE 0BG 10272		9,233,735	8,000,000	108,231	1
G4691* AB 5	IAWS FINANCE PP LTD 5.860% 06/13/17	F	04/01/2016	METLIFE 0BG 10272		8,271,553	8,000,000	141,942	2
G4706# AA 6	ICON INVESTMENTS FIVE UNLIMITE 3.640%	E	04/01/2016	METLIFE 0HA 10276		9,436,647	9,500,000	102,779	2
G4803# AE 0	INFORMA GROUP HOLDINGS LTD 4.680% 12/1	F	04/01/2016	METLIFE 0BG 10272		10,693,158	10,000,000	139,100	2
G5351# AB 9	LAIRD PLC 4.020% 09/25/21	R	04/01/2016	METLIFE 0BG 10272		4,500,457	4,500,000	3,518	2
G5633L AB 6	LONE STAR FUNDS 08/05/17	E	06/23/2016	No Broker		738,993	738,993		1Z
G5963# AC 7	MEGGITT PLC 4.620% 10/05/17	F	04/01/2016	METLIFE 0BG 10272		10,270,720	10,000,000	227,150	2
G9006@ AK 2	TRANSMISSION FINANCE DAC 1.930% 05/04/	O	05/04/2016	CITIBANK N.A.		3,332,825	3,332,825		2FE
G9006@ AL 0	TRANSMISSION FINANCE DAC 2.420% 05/04/	O	05/04/2016	DIRECT		13,331,300	13,331,300		2FE
G9645P AD 1	WILLIAM HILL PLC 4.875% 09/07/23	D	06/23/2016	ROYAL BANK OF SCOTLAND PLC		1,780,064	1,762,440	7,938	3FE
G98523 VP 8	YORKSHIRE BUILDING SOCIETY 1.250% 03/1	D	04/22/2016	UBS AG LONDON BRANCH		3,836,737	3,951,325	5,413	2FE
JK8458 19 8	JARDEN CORP 3.750% 10/01/21	O	04/21/2016	Tax Free Exchange		2,699,162	2,257,900		2FE
L4678S AB 4	HANESBRANDS INC 3.500% 06/15/24	O	05/20/2016	BARCLAYS BANK PLC		3,367,097	3,352,671		3FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
M006EW AA 5	ABIGROVE LTD 0.500% 04/29/21	F	04/26/2016	OAKTREE CAPITAL		202,333	200,000		2FE
N1614R AX 9	BRITISH TRANSCO INTERNATIONAL GTD-by-Mul	F	04/01/2016	METLIFE 0BG 10272		3,723,762	4,420,000		2FE
N5945L AN 5	NXP BV 11/05/20	F	06/23/2016	CREDIT SUISSE SECURITIES USA L		1,003,750	1,000,000		2FE
N9146# AB 3	VAN OORD FINANCE BV 5.410% 04/20/21	F	04/01/2016	METLIFE 0BG 10272		8,130,800	7,500,000	182,588	2
PP1T1F YI 4	PLENARY HEALTH NORTH BAY FINCO 5.182%	C	05/18/2016	DEUTSCHE BANK SECURITIES INC		8,746,714	8,085,035	5,819	2FE
Q4217@ AA 9	GOODMAN FIELDER LTD 4.810% 09/10/20	F	04/01/2016	METLIFE 0HA 10276		32,779,912	31,000,000	91,123	4
Q4557* AB 7	HEALTHSCOPE LTD 4.050% 05/23/26	F	05/23/2016	BANK OF AMERICA N.A.		1,500,000	1,500,000		2FE
Q5516* AB 4	CIMIC FINANCE USA PTY LTD 5.220% 07/21	F	04/01/2016	METLIFE 0BG 10272		6,176,718	6,000,000	61,770	2
Q7794# AB 9	QPH FINANCE CO PTY LTD 3.980% 08/22/22	F	04/01/2016	METLIFE 0BG 10272		4,169,268	4,000,000	17,689	2FE
3899999. Total Bonds - Industrial and Miscellaneous						4,120,331,719	4,111,102,935	21,507,989	XXX
Bonds - Hybrid Securities									
749769 AA 3	RABOBK CP TR III RABOBANK CAP FD TRST II		04/01/2016	METLIFE 0BG 10272		5,727,502	5,725,000	76,869	2AM
4899999. Total Bonds - Hybrid Securities						5,727,502	5,725,000	76,869	XXX
8399997. Total Bonds - Part 3						15,313,885,201	15,188,308,360	35,387,492	XXX
8399999. Total Bonds						15,313,885,201	15,188,308,360	35,387,492	XXX
Common Stocks - Industrial and Miscellaneous									
01609W 10 2	ALIBABA GROUP HOLDING LTD_F061	F	04/04/2016	PARTNERSHIP DISTRIBUTION	3,332.000	263,495	XXX		L
03674X 10 6	ANTERO RESOURCES CORP ANTERO RESOURCES C		06/20/2016	PARTNERSHIP DISTRIBUTION	14,209.000	401,262	XXX		L
247916 20 8	DENBURY RES INC		05/18/2016	ISSUING COMPANY	31,500.000	122,850	XXX		L
29786A 10 6	ETSY INC Etsy US Equity		04/08/2016	PARTNERSHIP DISTRIBUTION	10,482.000	86,581	XXX		L
31338@ 10 6	FEDERAL HOME LOAN BANK OF PITT		04/05/2016	ISSUING COMPANY	16,539.000	1,653,900	XXX		A
31680Q 10 4	58 COM INC	F	04/20/2016	PARTNERSHIP DISTRIBUTION	9,164.000	516,391	XXX		L
714270 12 1	PERPETUAL ENERGY INC PMGYF	C	04/04/2016	Tax Free Exchange	12,596.800	138,311	XXX		V
94419L 10 1	WAYFAIR INC		05/18/2016	PARTNERSHIP DISTRIBUTION	2,847.000	114,250	XXX		L
000000 00 0	Southcross Holdings Borrowe LP		04/13/2016	UBS LTD LONDON	148.000	14,731	XXX		V
000000 00 0	Southcross Holdings Borrowe LP		04/13/2016	UBS LTD LONDON	148.000		XXX		V
SBZ09B D1 9	INVESCO FINANCE PLC	F	06/20/2016	PARTNERSHIP DISTRIBUTION	54,288.000	1,356,770	XXX		L
9099999. Total Common Stocks - Industrial and Miscellaneous						4,668,541	XXX	0	XXX
9799997. Total Common Stocks - Part 3						4,668,541	XXX	0	XXX
9799999. Total Common Stocks						4,668,541	XXX	0	XXX
9899999. Total Preferred and Common Stocks						4,668,541	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						15,318,553,742	XXX	35,387,492	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
233244 AH 5	US DEPT OF TRANSPORTATION 5.594% 12/07		06/07/2016	Redemption 100.0000		159,057	159,057	148,845	161,125		(2,068)		(2,068)		159,057			0	3,710	12/07/2021	1
31399B 8H 5	GINNIE MAE I 7.430% 01/08/23		06/01/2016	Paydown		654	654	657	652		2		2		654			0	20	01/08/2023	1
31599A F9 5	GINNIE MAE I 7.460% 05/01/21		06/01/2016	Paydown		170	170	175	171		(1)		(1)		170			0	5	05/01/2021	1
36179Q Y7 0	GOVERNMENT NATIONAL MORTGAGE A 3.000%		06/01/2016	Various		8,558,508	8,358,660	8,714,074	8,664,669		(61,008)		(61,008)		8,603,661		(45,153)	(45,153)	134,742	12/01/2044	1
36179R F9 5	GOVERNMENT NATIONAL MORTGAGE A 3.500%		04/08/2016	Various		(46,172)					(50,989)		(50,989)		(50,989)		4,817	4,817	547,283	06/20/2045	1
36179R LP 2	GOVERNMENT NATIONAL MORTGAGE A 3.500%		04/08/2016	Various		(16,667)					(18,123)		(18,123)		(18,123)		1,456	1,456	165,688	08/20/2045	1
36179R LQ 0	GOVERNMENT NATIONAL MORTGAGE A 4.000%		06/01/2016	Various		61,444	61,444	65,596	65,472		(4,028)		(4,028)		61,444			0	999	08/20/2045	1
36179R S8 3	GOVERNMENT NATIONAL MORTGAGE A 3.000%		06/01/2016	Paydown		735,147	735,147	746,519	746,498		(11,351)		(11,351)		735,147			0	9,407	11/20/2045	1
36200J AM 2	GINNIE MAE I 6.000% 03/15/33		06/01/2016	Paydown		10,566	10,566	10,930	10,837		(270)		(270)		10,566			0	264	03/15/2033	1
36200Q K3 7	GINNIE MAE I 6.500% 03/15/32		06/01/2016	Paydown		325	325	329	328		(3)		(3)		325			0	9	03/15/2032	1
36200S TX 8	GINNIE MAE I 6.500% 10/15/31		06/01/2016	Paydown		2,486	2,486	2,522	2,511		(26)		(26)		2,486			0	67	10/15/2031	1
36201F UX 3	GINNIE MAE I GNMA I 7.000% 582098 7.00		06/01/2016	Paydown		407	407	409	408		(1)		(1)		407			0	12	04/15/2032	1
36201F XG 7	GINNIE MAE I 6.500% 06/15/32		06/01/2016	Paydown		1,722	1,722	1,747	1,739		(18)		(18)		1,722			0	47	06/15/2032	1
36201L TN 4	GINNIE MAE I 6.500% 04/15/32		06/01/2016	Paydown		4,154	4,154	4,215	4,197		(43)		(43)		4,154			0	113	04/15/2032	1
36202C 2H 5	GOVERNMENT NATIONAL MORTGAGE A 6.000%		06/01/2016	Paydown		11,053	11,053	10,652	10,783		270		270		11,053			0	301	04/20/2028	1
36202C 2W 2	GOVERNMENT NATIONAL MORTGAGE A 6.000%		06/01/2016	Paydown		5,488	5,488	5,294	5,356		132		132		5,488			0	153	05/20/2028	1
36202E 6E 4	GOVERNMENT NATIONAL MORTGAGE A GNMA II 5		06/01/2016	Paydown		633,663	633,663	643,762	642,173		(8,510)		(8,510)		633,663			0	13,370	06/20/2039	1
36202E S9 1	GOVERNMENT NATIONAL MORTGAGE A 5.500%		06/01/2016	Paydown		10,839	10,839	10,971	10,948		(109)		(109)		10,839			0	245	05/20/2038	1
36202E VP 1	GOVERNMENT NATIONAL MORTGAGE A 6.000%		06/01/2016	Paydown		20,229	20,229	20,175	20,175		54		54		20,229			0	515	08/20/2038	1
36202S BC 1	GINNIE MAE I 6.000% 01/15/33		06/01/2016	Paydown		125	125	129	128		(3)		(3)		125			0	3	01/15/2033	1
36203B J5 4	GINNIE MAE I 7.000% 12/15/22		06/01/2016	Paydown		209	209	202	206		4		4		209			0	6	12/15/2022	1
36203C KE 1	GINNIE MAE I 7.500% 11/15/23		06/01/2016	Paydown		144	144	146	145		(1)		(1)		144			0	5	11/15/2023	1
36203C LK 6	GINNIE MAE I 7.000% 01/15/24		06/01/2016	Paydown		206	206	203	204		2		2		206			0	6	01/15/2024	1
36203C NC 2	GINNIE MAE I 7.000% 09/15/23		06/01/2016	Paydown		77	77	74	75		1		1		77			0	2	09/15/2023	1
36203C SF 0	GINNIE MAE I 6.500% 05/15/23		06/01/2016	Paydown		988	988	952	969		20		20		988			0	26	05/15/2023	1
36203C VH 2	GINNIE MAE I 7.000% 11/15/23		06/01/2016	Paydown		23	23	22	22				0		23			0	1	11/15/2023	1
36203D FQ 8	GINNIE MAE I 7.000% 09/15/23		06/01/2016	Paydown		10	10	9	9				0		10			0		09/15/2023	1
36203D GU 8	GINNIE MAE I 7.000% 12/15/23		06/01/2016	Paydown		38	38	37	38		1		1		38			0	1	12/15/2023	1
36203E 6N 3	GINNIE MAE I 6.500% 08/15/23		06/01/2016	Paydown		652	652	629	639		13		13		652			0	18	08/15/2023	1
36203F YQ 2	GINNIE MAE I 6.500% 08/15/23		06/01/2016	Paydown		82	82	79	80		2		2		82			0	2	08/15/2023	1
36203G 5B 5	GINNIE MAE I 7.000% 08/15/23		06/01/2016	Paydown		22	22	21	21				0		22			0	1	08/15/2023	1
36203H G3 9	GINNIE MAE I 7.000% 07/15/23		06/01/2016	Paydown		23	23	22	22				0		23			0	1	07/15/2023	1
36203H RN 3	GINNIE MAE I 7.000% 09/15/23		06/01/2016	Paydown		73	73	71	72		1		1		73			0	2	09/15/2023	1
36203J XE 2	GINNIE MAE I 7.000% 08/15/23		06/01/2016	Paydown		23	23	22	22				0		23			0	1	08/15/2023	1

SCHEDULE D - PART 4

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

1 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)
36203K 2G 8	GINNIE MAE I 7.000% 06/15/23		06/01/2016	Paydown		51	51	49	50		1		1		51			0	2	06/15/2023	1
36203K HQ 0	GINNIE MAE I 7.000% 12/15/23		06/01/2016	Paydown		47	47	45	46		1		1		47			0	1	12/15/2023	1
36203K K6 0	GINNIE MAE I 7.000% 01/15/24		06/01/2016	Paydown		48	48	48	48				0		48			0	1	01/15/2024	1
36203L RC 8	GINNIE MAE I 7.000% 07/15/23		06/01/2016	Paydown		43	43	42	42		1		1		43			0	1	07/15/2023	1
36203M B9 0	GINNIE MAE I 7.000% 05/15/24		06/01/2016	Paydown		155	155	153	154		1		1		155			0	5	05/15/2024	1
36203P AY 9	GINNIE MAE I 7.000% 12/15/23		06/01/2016	Paydown		948	948	935	940		8		8		948			0	28	12/15/2023	1
36203Q FH 9	GINNIE MAE I 7.000% 08/15/23		06/01/2016	Paydown		26	26	25	26				0		26			0	1	08/15/2023	1
36203Q JS 1	GINNIE MAE I 7.000% 05/15/24		06/01/2016	Paydown		105	105	103	104		1		1		105			0	3	05/15/2024	1
36203R MW 6	GINNIE MAE I 6.500% 05/15/23		06/01/2016	Paydown		461	461	444	452		9		9		461			0	13	05/15/2023	1
36203R YD 5	GINNIE MAE I 7.500% 05/15/23		06/01/2016	Paydown		48	48	49	48				0		48			0	2	05/15/2023	1
36203S 4K 0	GINNIE MAE I 7.000% 08/15/23		06/01/2016	Paydown		45	45	44	44		1		1		45			0	1	08/15/2023	1
36203S XB 8	GINNIE MAE I 7.000% 09/15/23		06/01/2016	Paydown		30	30	29	30		1		1		30			0	1	09/15/2023	1
36203T HT 5	GINNIE MAE I 7.000% 07/15/23		06/01/2016	Paydown		32	32	31	32		1		1		32			0	1	07/15/2023	1
36203T NB 7	GINNIE MAE I 7.000% 09/15/23		06/01/2016	Paydown		61	61	59	60		1		1		61			0	2	09/15/2023	1
36203U CN 0	GINNIE MAE I 7.500% 09/15/23		06/01/2016	Paydown		90	90	91	90				0		90			0	3	09/15/2023	1
36203U H6 2	GINNIE MAE I 7.000% 12/15/23		06/01/2016	Paydown		18	18	17	18				0		18			0	1	12/15/2023	1
36203V DE 7	GINNIE MAE I 7.000% 11/15/23		06/01/2016	Paydown		23	23	22	23				0		23			0	1	11/15/2023	1
36203V U3 2	GINNIE MAE I 7.000% 07/15/23		06/01/2016	Paydown		58	58	56	57		1		1		58			0	2	07/15/2023	1
36203V U5 7	GINNIE MAE I 7.000% 07/15/23		06/01/2016	Paydown		68	68	66	67		1		1		68			0	2	07/15/2023	1
36203V W9 7	GINNIE MAE I 7.000% 02/15/24		06/01/2016	Paydown		18	18	18	18				0		18			0	1	02/15/2024	1
36203W 2E 7	GINNIE MAE I 7.000% 02/15/22		06/01/2016	Paydown		198	198	191	195		4		4		198			0	6	02/15/2022	1
36203W 2J 6	GINNIE MAE I 7.000% 03/15/22		06/01/2016	Paydown		19	19	19	19				0		19			0	1	03/15/2022	1
36203W 3C 0	GINNIE MAE I 7.000% 08/15/23		06/01/2016	Paydown		25	25	24	24		1		1		25			0	1	08/15/2023	1
36203W PX 0	GINNIE MAE I 7.000% 06/15/24		06/01/2016	Paydown		57	57	56	56				0		57			0	2	06/15/2024	1
36203W QV 3	GINNIE MAE I 7.000% 09/15/23		06/01/2016	Paydown		131	131	126	128		2		2		131			0	4	09/15/2023	1
36203Y ER 1	GINNIE MAE I 7.000% 09/15/23		06/01/2016	Paydown		24	24	23	24				0		24			0	1	09/15/2023	1
36203Y JN 5	GINNIE MAE I 7.000% 08/15/23		06/01/2016	Paydown		66	66	64	65		1		1		66			0	2	08/15/2023	1
36204A PF 6	GINNIE MAE I 7.000% 08/15/23		06/01/2016	Paydown		69	69	67	68		1		1		69			0	2	08/15/2023	1
36204A PV 1	GINNIE MAE I 7.000% 08/15/23		06/01/2016	Paydown		20	20	19	19				0		20			0	1	08/15/2023	1
36204A UY 9	GINNIE MAE I 7.000% 09/15/23		06/01/2016	Paydown		25	25	24	24				0		25			0	1	09/15/2023	1
36204C MV 0	GINNIE MAE I 7.000% 11/15/23		06/01/2016	Paydown		74	74	72	73		1		1		74			0	2	11/15/2023	1
36204C MZ 1	GINNIE MAE I 7.000% 02/15/24		05/01/2016	Paydown		343	343	338	340		3		3		343			0	10	02/15/2024	1
36204D LL 1	GINNIE MAE I 7.000% 02/15/24		06/01/2016	Paydown		16	16	16	16				0		16			0		02/15/2024	1
36204F VF 8	GINNIE MAE I 7.000% 10/15/23		06/01/2016	Paydown		4	4	4	4				0		4			0		10/15/2023	1
36204F VG 6	GINNIE MAE I 7.000% 11/15/23		06/01/2016	Paydown		74	74	71	73		2		2		74			0	2	11/15/2023	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)
36204G GL 0	GINNIE MAE I 7.000% 10/15/23		06/01/2016	Paydown		9	9	9	9				0		9			0		10/15/2023	1
36204G GM 8	GINNIE MAE I 7.000% 10/15/23		06/01/2016	Paydown		7	7	7	7				0		7			0		10/15/2023	1
36204G ZK 1	GINNIE MAE I 7.000% 12/15/23		06/01/2016	Paydown		130	130	125	127		2		2		130			0	4	12/15/2023	1
36204H 6E 5	GINNIE MAE I 7.000% 10/15/23		06/01/2016	Paydown		19	19	18	19				0		19			0	1	10/15/2023	1
36204J N6 9	GINNIE MAE I 7.000% 02/15/24		06/01/2016	Paydown		28	28	28	28				0		28			0	1	02/15/2024	1
36204L VC 2	GINNIE MAE I 7.000% 04/15/22		06/01/2016	Paydown		161	161	155	158		3		3		161			0	5	04/15/2022	1
36204L X3 0	GINNIE MAE I 7.000% 11/15/23		06/01/2016	Paydown		32	32	31	31		1		1		32			0	1	11/15/2023	1
36204M MB 2	GINNIE MAE I 7.000% 12/15/23		06/01/2016	Paydown		21	21	21	21				0		21			0	1	12/15/2023	1
36204P JU 7	GINNIE MAE I 7.000% 11/15/23		06/01/2016	Paydown		85	85	83	84		2		2		85			0	3	11/15/2023	1
36204R N8 7	GINNIE MAE I 7.500% 09/15/25		06/01/2016	Paydown		147	147	144	145		2		2		147			0	5	09/15/2025	1
36204W QL 4	GINNIE MAE I 7.000% 01/15/24		06/01/2016	Paydown		2	2	2	2				0		2			0		01/15/2024	1
36204Y AY 9	GINNIE MAE I 7.000% 08/15/25		06/01/2016	Paydown		145	145	143	144		1		1		145			0	4	08/15/2025	1
36205A 5H 3	GINNIE MAE I 7.000% 05/15/24		06/01/2016	Paydown		6	6	5	6				0		6			0		05/15/2024	1
36205A NF 7	GINNIE MAE I 7.000% 09/15/25		06/01/2016	Paydown		545	545	538	541		5		5		545			0	16	09/15/2025	1
36205B HR 6	GINNIE MAE I 7.000% 05/15/24		06/01/2016	Paydown		72	72	71	71		1		1		72			0	2	05/15/2024	1
36205C 6H 8	GINNIE MAE I 7.000% 09/15/25		06/01/2016	Paydown		70	70	69	69		1		1		70			0	2	09/15/2025	1
36205D AZ 1	GINNIE MAE I 7.000% 09/15/25		06/01/2016	Paydown		18	18	18	18				0		18			0	1	09/15/2025	1
36205F Z7 1	GINNIE MAE I 7.000% 09/15/25		06/01/2016	Paydown		314	314	309	311		3		3		314			0	9	09/15/2025	1
36205M FZ 6	GINNIE MAE I 7.000% 09/15/25		06/01/2016	Paydown		1,132	1,132	1,117	1,122		10		10		1,132			0	33	09/15/2025	1
36205P Y4 7	GINNIE MAE I 7.000% 09/15/25		06/01/2016	Paydown		214	214	211	212		2		2		214			0	6	09/15/2025	1
36205Q 4W 6	GINNIE MAE I 7.000% 07/15/25		06/01/2016	Paydown		25	25	24	24				0		25			0	1	07/15/2025	1
36205R AJ 6	GINNIE MAE I 7.000% 09/15/25		06/01/2016	Paydown		302	302	298	300		3		3		302			0	9	09/15/2025	1
36205R L4 7	GINNIE MAE I 7.000% 09/15/25		06/01/2016	Paydown		200	200	197	198		2		2		200			0	6	09/15/2025	1
36205R L6 2	GINNIE MAE I 7.000% 09/15/25		06/01/2016	Paydown		309	309	305	306		3		3		309			0	9	09/15/2025	1
36205R TF 4	GINNIE MAE I 7.000% 08/15/25		06/01/2016	Paydown		71	71	70	70		1		1		71			0	2	08/15/2025	1
36206A PL 1	GINNIE MAE I 7.500% 11/15/25		06/01/2016	Paydown		938	938	915	923		14		14		938			0	32	11/15/2025	1
36206B WG 2	GINNIE MAE I 7.000% 09/15/25		06/01/2016	Paydown		42	42	42	42				0		42			0	1	09/15/2025	1
36206E 3P 8	GINNIE MAE I 7.000% 09/15/25		06/01/2016	Paydown		48	48	47	47				0		48			0	1	09/15/2025	1
36206E CP 8	GINNIE MAE I 7.000% 09/15/25		06/01/2016	Paydown		39	39	39	39				0		39			0	1	09/15/2025	1
36206E FZ 3	GINNIE MAE I 7.000% 09/15/25		06/01/2016	Paydown		328	328	324	325		3		3		328			0	10	09/15/2025	1
36206F LU 4	GINNIE MAE I 7.000% 09/15/25		06/01/2016	Paydown		57	57	56	56				0		57			0	2	09/15/2025	1
36206F RC 8	GINNIE MAE I 7.000% 08/15/25		06/01/2016	Paydown		124	124	122	123		1		1		124			0	4	08/15/2025	1
36206F RJ 3	GINNIE MAE I 7.000% 08/15/25		06/01/2016	Paydown		92	92	91	91		1		1		92			0	3	08/15/2025	1
36206F SE 3	GINNIE MAE I 7.000% 09/15/25		06/01/2016	Paydown		49	49	49	49				0		49			0	1	09/15/2025	1
36206J FS 8	GINNIE MAE I 7.000% 08/15/25		06/01/2016	Paydown		22	22	21	21				0		22			0	1	08/15/2025	1
36206J YG 3	GINNIE MAE I 7.000% 08/15/25		06/01/2016	Paydown		117	117	116	116		1		1		117			0	3	08/15/2025	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
36206K BY 6	GINNIE MAE I 7.000% 09/15/25		06/01/2016.	Paydown		325	325	320	322		3		3		325			0	10	09/15/2025	1
36206K GY 1	GINNIE MAE I 7.000% 08/15/25		06/01/2016.	Paydown		62	62	61	62		1		1		62			0	2	08/15/2025	1
36206K HA 2	GINNIE MAE I 7.000% 09/15/25		06/01/2016.	Paydown		26	26	26	26				0		26			0	1	09/15/2025	1
36206L AJ 8	GINNIE MAE I 7.000% 08/15/25		06/01/2016.	Paydown		31	31	30	30				0		31			0	1	08/15/2025	1
36206L BY 4	GINNIE MAE I 7.000% 09/15/25		06/01/2016.	Paydown		253	253	250	251		2		2		253			0	7	09/15/2025	1
36206L CQ 0	GINNIE MAE I 7.000% 09/15/25		06/01/2016.	Paydown		220	220	217	218		2		2		220			0	6	09/15/2025	1
36206L DA 4	GINNIE MAE I 7.000% 09/15/25		06/01/2016.	Paydown		206	206	203	204		2		2		206			0	6	09/15/2025	1
36206L PU 7	GINNIE MAE I 7.000% 08/15/25		06/01/2016.	Paydown		14	14	14	14				0		14			0		08/15/2025	1
36206L SJ 9	GINNIE MAE I 7.000% 09/15/25		06/01/2016.	Paydown		499	499	493	495		4		4		499			0	17	09/15/2025	1
36206M PP 6	GINNIE MAE I 7.000% 08/15/25		06/01/2016.	Paydown		68	68	67	68		1		1		68			0	2	08/15/2025	1
36206M PQ 4	GINNIE MAE I 7.000% 09/15/25		06/01/2016.	Paydown		98	98	97	98		1		1		98			0	3	09/15/2025	1
36206N C4 5	GINNIE MAE I 7.000% 09/15/25		06/01/2016.	Paydown		37	37	37	37				0		37			0	1	09/15/2025	1
36206P AF 7	GINNIE MAE I 7.500% 12/15/25		06/01/2016.	Paydown		32	32	32	32		1		1		32			0	1	12/15/2025	1
36206P PG 9	GINNIE MAE I 7.500% 01/15/26		06/01/2016.	Paydown		38	38	37	37		1		1		38			0	1	01/15/2026	1
36206P WY 2	GINNIE MAE I 7.000% 09/15/25		06/01/2016.	Paydown		150	150	148	148		1		1		150			0	4	09/15/2025	1
36206Q K2 3	GINNIE MAE I 7.500% 06/15/26		06/01/2016.	Paydown		103	103	100	101		2		2		103			0	3	06/15/2026	1
36206R FW 1	GINNIE MAE I 7.000% 09/15/25		06/01/2016.	Paydown		5	5	5	5				0		5			0		09/15/2025	1
36206S JX 3	GINNIE MAE I 7.000% 09/15/25		06/01/2016.	Paydown		10	10	10	10				0		10			0		09/15/2025	1
36206S TU 8	GINNIE MAE I 7.500% 06/15/26		06/01/2016.	Paydown		77	77	75	76		1		1		77			0	2	06/15/2026	1
36206U NA 3	GINNIE MAE I 7.500% 02/15/26		06/01/2016.	Paydown		429	429	424	425		4		4		429			0	13	02/15/2026	1
36206U W6 2	GINNIE MAE I 7.500% 05/15/26		06/01/2016.	Paydown		28	28	28	28				0		28			0	1	05/15/2026	1
36206W Z4 0	GINNIE MAE I 7.500% 06/15/26		06/01/2016.	Paydown		55	55	53	54		1		1		55			0	2	06/15/2026	1
36207A K3 5	GINNIE MAE I 7.500% 06/15/26		06/01/2016.	Paydown		61	61	60	60		1		1		61			0	2	06/15/2026	1
36207L H3 5	GINNIE MAE I 7.000% 03/15/31		06/01/2016.	Paydown		519	519	523	522		(2)		(2)		519			0	15	03/15/2031	1
36210R G6 1	GINNIE MAE I 6.000% 11/15/31		06/01/2016.	Paydown		208	208	209	208		(1)		(1)		208			0	5	11/15/2031	1
36212V BT 5	GINNIE MAE I 7.000% 12/15/30		06/01/2016.	Paydown		1,969	1,969	2,002	1,991		(22)		(22)		1,969			0	57	12/15/2030	1
36213C J5 0	GINNIE MAE I GNMA I 7.000% 550284 7.00		06/01/2016.	Paydown		277	277	278	278		(1)		(1)		277			0	7	08/15/2031	1
36213E W6 9	GINNIE MAE I 6.500% 03/15/32		06/01/2016.	Paydown		2,266	2,266	2,299	2,289		(23)		(23)		2,266			0	61	03/15/2032	1
36213F H5 5	GINNIE MAE I 6.000% 12/15/32		06/01/2016.	Paydown		5,049	5,049	5,073	5,064		(15)		(15)		5,049			0	104	12/15/2032	1
36213F K9 3	GINNIE MAE I 6.000% 01/15/33		06/01/2016.	Paydown		48,164	48,164	49,842	49,420		(1,256)		(1,256)		48,164			0	1,411	01/15/2033	1
362161 MC 2	GINNIE MAE I 7.000% 05/15/23		06/01/2016.	Paydown		33	33	32	33		1		1		33			0	1	05/15/2023	1
362162 AB 5	GINNIE MAE I 9.000% 10/15/19		06/01/2016.	Paydown		242	242	234	239		3		3		242			0	9	10/15/2019	1
362164 NQ 4	GOVERNMENT NATIONAL MORTGAGE A 8.500%		06/01/2016.	Paydown		1,033	1,033	1,081	1,033				0		1,033			0	37	12/20/2016	1
362166 UT 5	GINNIE MAE I 9.000% 10/15/16		05/01/2016.	Paydown		52	52	50	51				0		52			0	2	10/15/2016	1
362166 X3 9	GINNIE MAE I 8.500% 03/15/17		06/01/2016.	Paydown		56	56	58	56				0		56			0	2	03/15/2017	1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
362167 2R 8	GINNIE MAE I 8.500% 12/15/16	.	06/01/2016.	Paydown		221	221	208	219		2		2		221			0	8	12/15/2016	1
362169 EN 0	GINNIE MAE I 10.500% 12/15/19	.	06/01/2016.	Paydown		586	586	604	591		(4)		(4)		586			0	26	12/15/2019	1
36216L PW 1	GINNIE MAE I 9.500% 03/15/19	.	06/01/2016.	Paydown		66	66	63	65		1		1		66			0	3	03/15/2019	1
36216N LE 1	GINNIE MAE I 8.500% 08/15/16	.	06/01/2016.	Paydown		326	326	303	324		3		3		326			0	12	08/15/2016	1
36216N WS 8	GINNIE MAE I 8.500% 07/15/16	.	05/01/2016.	Paydown		36	36	37	36				0		36			0	1	07/15/2016	1
36216Q WT 9	GINNIE MAE I 8.500% 03/15/17	.	06/01/2016.	Paydown		191	191	197	191				0		191			0	7	03/15/2017	1
36216W W9 0	GINNIE MAE I 8.500% 12/15/16	.	06/01/2016.	Paydown		109	109	102	108		1		1		109			0	4	12/15/2016	1
362171 UN 8	GINNIE MAE I 8.000% 04/15/17	.	06/01/2016.	Paydown		232	232	245	232		(1)		(1)		232			0	8	04/15/2017	1
362172 WA 2	GINNIE MAE I 8.000% 03/15/17	.	06/01/2016.	Paydown		197	197	208	197		(1)		(1)		197			0	7	03/15/2017	1
362172 WY 0	GINNIE MAE I 8.000% 05/15/17	.	06/01/2016.	Paydown		55	55	53	55				0		55			0	2	05/15/2017	1
362177 CT 2	GINNIE MAE I 8.000% 05/15/17	.	06/01/2016.	Paydown		51	51	53	51				0		51			0	2	05/15/2017	1
36217A XB 1	GINNIE MAE I 8.500% 02/15/17	.	06/01/2016.	Paydown		171	171	176	171				0		171			0	6	02/15/2017	1
36217A ZY 9	GINNIE MAE I 8.000% 10/15/16	.	06/01/2016.	Paydown		142	142	136	141		1		1		142			0	5	10/15/2016	1
36217D 3L 6	GINNIE MAE I 8.500% 12/15/16	.	06/01/2016.	Paydown		42	42	39	42				0		42			0	2	12/15/2016	1
36217F U2 3	GINNIE MAE I 8.500% 12/15/16	.	06/01/2016.	Paydown		164	164	153	162		2		2		164			0	6	12/15/2016	1
36217L H5 8	GINNIE MAE I 9.500% 01/15/20	.	06/01/2016.	Paydown		1,857	1,857	1,960	1,884		(27)		(27)		1,857			0	74	01/15/2020	1
36217R EZ 2	GINNIE MAE I 9.000% 10/15/19	.	06/01/2016.	Paydown		416	416	408	413		3		3		416			0	16	10/15/2019	1
36217S BY 6	GINNIE MAE I 8.000% 03/15/17	.	06/01/2016.	Paydown		281	281	270	279		2		2		281			0	9	03/15/2017	1
36217S Q9 5	GINNIE MAE I 8.000% 05/15/17	.	04/01/2016.	Paydown		478	478	459	474		4		4		478			0	13	05/15/2017	1
36217T CF 4	GINNIE MAE I 8.000% 05/15/17	.	06/01/2016.	Paydown		121	121	117	121		1		1		121			0	4	05/15/2017	1
36217T KD 0	GINNIE MAE I 8.000% 04/15/17	.	06/01/2016.	Paydown		264	264	254	262		2		2		264			0	9	04/15/2017	1
36217U GT 7	GINNIE MAE I 8.000% 03/15/17	.	06/01/2016.	Paydown		327	327	314	324		2		2		327			0	11	03/15/2017	1
36217U RD 0	GINNIE MAE I 8.000% 05/15/17	.	06/01/2016.	Paydown		137	137	142	137				0		137			0	5	05/15/2017	1
36218K 6H 5	GINNIE MAE I 9.000% 07/15/17	.	06/01/2016.	Paydown		252	252	259	252				0		252			0	9	07/15/2017	1
36218M DZ 3	GINNIE MAE I 9.500% 11/15/19	.	06/01/2016.	Paydown		102	102	102	102				0		102			0	4	11/15/2019	1
362195 5Y 1	GINNIE MAE I 10.500% 11/15/18	.	06/01/2016.	Paydown		936	936	964	941		(5)		(5)		936			0	41	11/15/2018	1
362195 PT 0	GINNIE MAE I 9.000% 02/15/20	.	06/01/2016.	Paydown		984	984	978	980		4		4		984			0	37	02/15/2020	1
362198 DC 4	GINNIE MAE I 9.500% 05/15/19	.	06/01/2016.	Paydown		40	40	38	39		1		1		40			0	2	05/15/2019	1
36219F 3J 4	GINNIE MAE I 10.500% 08/15/18	.	06/01/2016.	Paydown		8	8	8	8				0		8			0		08/15/2018	1
36219G QA 6	GINNIE MAE I 9.000% 05/15/18	.	06/01/2016.	Paydown		1,792	1,792	1,758	1,780		12		12		1,792			0	69	05/15/2018	1
36219P XR 1	GINNIE MAE I 9.000% 05/15/18	.	06/01/2016.	Paydown		1,407	1,407	1,358	1,393		14		14		1,407			0	53	05/15/2018	1
36219S TF 6	GINNIE MAE I 9.500% 02/15/20	.	06/01/2016.	Paydown		3,092	3,092	3,047	3,070		22		22		3,092			0	99	02/15/2020	1
36219V ST 0	GINNIE MAE I 10.500% 12/15/18	.	06/01/2016.	Paydown		123	123	127	124		(1)		(1)		123			0	5	12/15/2018	1
36219W NB 2	GINNIE MAE I 10.500% 07/15/19	.	06/01/2016.	Paydown		190	190	195	191		(1)		(1)		190			0	8	07/15/2019	1
36219W ZS 2	GINNIE MAE I 9.500% 01/15/19	.	06/01/2016.	Paydown		599	599	576	592		7		7		599			0	24	01/15/2019	1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
36219Y SP 2	GINNIE MAE I 10.500% 01/15/19		06/01/2016	Paydown		549	549	567	552		(4)		(4)		549			0	24	01/15/2019	1
362200 GT 8	GINNIE MAE I 9.500% 07/15/20		06/01/2016	Paydown		6	6	7	6				0		6			0		07/15/2020	1
362201 4W 2	GINNIE MAE I 9.500% 12/15/20		06/01/2016	Paydown		11	11	12	11				0		11			0		12/15/2020	1
362206 5P 5	GINNIE MAE I 9.500% 03/15/21		06/01/2016	Paydown		13	13	14	13				0		13			0		03/15/2021	1
36220A AQ 8	GINNIE MAE I 9.000% 11/15/19		06/01/2016	Paydown		588	588	568	581		8		8		588			0	22	11/15/2019	1
36220B 6N 8	GINNIE MAE I 10.500% 06/15/19		06/01/2016	Paydown		35	35	36	35				0		35			0	2	06/15/2019	1
36220E UR 6	GINNIE MAE I 9.500% 09/15/19		06/01/2016	Paydown		29	29	31	30				0		29			0	1	09/15/2019	1
36220F AB 0	GINNIE MAE I 9.500% 10/15/19		06/01/2016	Paydown		73	73	75	74				0		73			0	3	10/15/2019	1
36220F BM 5	GINNIE MAE I 10.500% 07/15/19		06/01/2016	Paydown		20	20	21	20				0		20			0	1	07/15/2019	1
36220H PV 6	GINNIE MAE I 9.500% 08/15/19		06/01/2016	Paydown		330	330	330	330				0		330			0	13	08/15/2019	1
36220H SJ 0	GINNIE MAE I 9.500% 08/15/19		06/01/2016	Paydown		40	40	43	41		(1)		(1)		40			0	2	08/15/2019	1
36220J QZ 2	GINNIE MAE I 9.000% 12/15/19		06/01/2016	Paydown		1,208	1,208	1,193	1,201		7		7		1,208			0	45	12/15/2019	1
36220J R8 1	GINNIE MAE I 9.000% 01/15/20		06/01/2016	Paydown		139	139	142	140		(1)		(1)		139			0	5	01/15/2020	1
36220L Z3 8	GINNIE MAE I 9.000% 09/15/19		06/01/2016	Paydown		761	761	747	755		6		6		761			0	29	09/15/2019	1
36220N AT 4	GINNIE MAE I 9.500% 12/15/19		06/01/2016	Paydown		22	22	23	22				0		22			0	1	12/15/2019	1
36220P D6 6	GINNIE MAE I 9.000% 02/15/20		06/01/2016	Paydown		343	343	341	342		2		2		343			0	13	02/15/2020	1
36220P GK 2	GINNIE MAE I 9.500% 04/15/20		06/01/2016	Paydown		5	5	5	5				0		5			0		04/15/2020	1
36220U A9 2	GINNIE MAE I 9.000% 04/15/20		06/01/2016	Paydown		40	40	39	40		1		1		40			0	2	04/15/2020	1
36220V C2 3	GINNIE MAE I 8.500% 04/15/20		06/01/2016	Paydown		181	181	169	176		4		4		181			0	6	04/15/2020	1
36220V LZ 0	GINNIE MAE I 9.000% 06/15/20		06/01/2016	Paydown		503	503	486	496		7		7		503			0	19	06/15/2020	1
36220V R9 2	GINNIE MAE I 9.500% 05/15/20		06/01/2016	Paydown		59	59	62	60		(1)		(1)		59			0	2	05/15/2020	1
36220Y 6P 3	GINNIE MAE I 9.500% 10/15/20		06/01/2016	Paydown		15	15	14	15				0		15			0	1	10/15/2020	1
36220Y YT 4	GINNIE MAE I 9.500% 09/15/20		06/01/2016	Paydown		115	115	121	117		(2)		(2)		115			0	5	09/15/2020	1
36223D 6X 9	GINNIE MAE I 8.500% 06/15/21		06/01/2016	Paydown		73	73	76	74		(1)		(1)		73			0	3	06/15/2021	1
36223F MW 8	GINNIE MAE I 8.500% 11/15/21		06/01/2016	Paydown		24	24	22	23		1		1		24			0	1	11/15/2021	1
36223G UA 5	GINNIE MAE I 9.500% 07/15/21		06/01/2016	Paydown		56	56	59	57		(1)		(1)		56			0	2	07/15/2021	1
36223H EH 6	GINNIE MAE I 8.500% 07/15/21		06/01/2016	Paydown		23	23	21	22		1		1		23			0	1	07/15/2021	1
36223J AH 6	GINNIE MAE I 9.500% 08/15/21		06/01/2016	Paydown		28	28	30	29		(1)		(1)		28			0	1	08/15/2021	1
36223J DR 1	GINNIE MAE I 9.500% 07/15/21		06/01/2016	Paydown		247	247	260	251		(4)		(4)		247			0	10	07/15/2021	1
36223M GE 0	GINNIE MAE I 8.500% 09/15/21		06/01/2016	Paydown		208	208	214	210		(2)		(2)		208			0	7	09/15/2021	1
36223M XL 5	GINNIE MAE I 8.500% 12/15/21		06/01/2016	Paydown		47	47	49	48		(1)		(1)		47			0	2	12/15/2021	1
36223N CH 5	GINNIE MAE I 8.500% 11/15/21		06/01/2016	Paydown		97	97	91	95		3		3		97			0	3	11/15/2021	1
36223Q RW 9	GINNIE MAE I 8.500% 11/15/21		06/01/2016	Paydown		416	416	388	404		12		12		416			0	15	11/15/2021	1
36223R ZU 2	GINNIE MAE I 8.500% 01/15/22		06/01/2016	Paydown		21	21	22	21				0		21			0	1	01/15/2022	1
36223S AD 5	GINNIE MAE I 8.500% 05/15/22		06/01/2016	Paydown		323	323	332	327		(4)		(4)		323			0	11	05/15/2022	1
36223U JK 5	GINNIE MAE I 8.500% 11/15/21		06/01/2016	Paydown		88	88	82	85		3		3		88			0	3	11/15/2021	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36223W 4N 1	GINNIE MAE I 8.500% 02/15/22		06/01/2016	Paydown		749	749	771	758		(9)		(9)		749			0	27	02/15/2022	1
36223Y 5B 2	GINNIE MAE I 8.500% 04/15/22		06/01/2016	Paydown		416	416	428	421		(5)		(5)		416			0	15	04/15/2022	1
36223Y QM 5	GINNIE MAE I 7.000% 08/15/23		06/01/2016	Paydown		67	67	65	66		1		1		67			0	2	08/15/2023	1
36224A J2 8	GINNIE MAE I 8.500% 05/15/22		06/01/2016	Paydown		324	324	334	328		(4)		(4)		324			0	12	05/15/2022	1
36224A UP 4	GINNIE MAE I 7.000% 07/15/23		06/01/2016	Paydown		233	233	224	228		5		5		233			0	7	07/15/2023	1
36224C UP 0	GINNIE MAE I 8.500% 05/15/22		06/01/2016	Paydown		46	46	47	46		(1)		(1)		46			0	2	05/15/2022	1
36224D R6 4	GINNIE MAE I 9.500% 04/15/22		06/01/2016	Paydown		18	18	19	18				0		18			0	1	04/15/2022	1
36224D XG 5	GINNIE MAE I 7.000% 12/15/23		06/01/2016	Paydown		51	51	49	50		1		1		51			0	2	12/15/2023	1
36224H FS 0	GINNIE MAE I 8.500% 05/15/22		06/01/2016	Paydown		182	182	187	184		(2)		(2)		182			0	6	05/15/2022	1
36224H V6 0	GINNIE MAE I 9.500% 05/15/22		06/01/2016	Paydown		78	78	82	79		(2)		(2)		78			0	3	05/15/2022	1
36224L NW 3	GINNIE MAE I 7.000% 08/15/23		06/01/2016	Paydown		321	321	310	315		6		6		321			0	8	08/15/2023	1
36224L S3 2	GINNIE MAE I 7.000% 12/15/22		06/01/2016	Paydown		272	272	263	267		5		5		272			0	8	12/15/2022	1
36224M 7D 1	GINNIE MAE I 7.000% 06/15/23		06/01/2016	Paydown		61	61	59	60		1		1		61			0	2	06/15/2023	1
36224P 2M 9	GINNIE MAE I 7.500% 08/15/25		06/01/2016	Paydown		6	6	6	6				0		6			0		08/15/2025	1
36224P 6L 7	GINNIE MAE I 7.000% 01/15/23		06/01/2016	Paydown		81	81	78	80		2		2		81			0	2	01/15/2023	1
36224P WH 7	GINNIE MAE I 7.000% 06/15/23		06/01/2016	Paydown		13	13	12	12				0		13			0		06/15/2023	1
36224T MU 1	GINNIE MAE I 7.500% 03/15/23		06/01/2016	Paydown		216	216	218	217		(1)		(1)		216			0	7	03/15/2023	1
36224U J5 7	GINNIE MAE I 7.000% 07/15/23		06/01/2016	Paydown		7	7	7	7				0		7			0		07/15/2023	1
36224W RM 7	GINNIE MAE I 7.500% 05/15/23		06/01/2016	Paydown		87	87	88	87				0		87			0	3	05/15/2023	1
36224X PY 1	GINNIE MAE I 7.000% 02/15/23		06/01/2016	Paydown		17	17	17	17				0		17			0		02/15/2023	1
36224Y YS 2	GINNIE MAE I 7.500% 03/15/23		06/01/2016	Paydown		29	29	30	29				0		29			0	1	03/15/2023	1
36225A GM 6	GINNIE MAE I 7.000% 07/15/25		06/01/2016	Paydown		375	375	370	372		3		3		375			0	11	07/15/2025	1
36225B ND 6	GINNIE MAE I 6.500% 05/15/31		06/01/2016	Paydown		91,212	91,212	92,766	92,425		(1,212)		(1,212)		91,212			0	2,436	05/15/2031	1
36225C C9 5	GOVERNMENT NATIONAL MORTGAGE A 1.875%		06/01/2016	Paydown		1,228	1,228	1,247	1,228				0		1,228			0	9	06/01/2027	1
36225C DM 5	GOVERNMENT NATIONAL MORTGAGE A 1.875%		06/01/2016	Paydown		218	218	221	218				0		218			0	2	07/01/2027	1
36241K HR 2	GINNIE MAE I 6.000% 06/15/20		06/01/2016	Paydown		183,929	183,929	185,538	184,355		(427)		(427)		183,929			0	4,575	06/15/2020	1
36241K LQ 9	GINNIE MAE I 5.500% 01/15/37		06/01/2016	Paydown		33,830	33,830	34,073	34,040		(211)		(211)		33,830			0	744	01/15/2037	1
36292C BU 7	GINNIE MAE I 6.000% 07/15/35		06/01/2016	Paydown		9,537	9,537	9,488	9,492		45		45		9,537			0	238	07/15/2035	1
36292L EX 8	GINNIE MAE I 6.000% 06/15/36		06/01/2016	Paydown		6,953	6,953	7,062	7,044		(91)		(91)		6,953			0	174	06/15/2036	1
36296D YU 6	GINNIE MAE I 5.500% 05/15/38		06/01/2016	Paydown		71,775	71,775	72,560	72,424		(649)		(649)		71,775			0	1,396	05/15/2038	1
38373Q MZ 1	GNMA_03-37 5.500% 05/01/33		06/01/2016	Paydown		433,953	433,953	424,256	428,573		5,380		5,380		433,953			0	10,520	05/01/2033	1
38373T 3U 7	GOVERNMENT NATIONAL MORTGAGE A 6.500%		06/01/2016	Paydown		123,348	123,348	139,827			(16,479)		(16,479)		123,348			0	1,204	02/01/2032	1
38374C CC 3	GOVERNMENT NATIONAL MORTGAGE A 5.500%		06/01/2016	Paydown		669,463	669,463	619,034	650,699		18,764		18,764		669,463			0	15,523	09/01/2033	1
38374C YN 5	GOVERNMENT NATIONAL MORTGAGE A 5.500%		06/01/2016	Paydown		168,428	168,428	160,512	165,111		3,317		3,317		168,428			0	3,847	10/01/2033	1
38374F X5 8	GNMA_04-21 5.000% 04/01/34		06/01/2016	Paydown		416,155	416,155	391,316	401,870		14,285		14,285		416,155			0	8,544	04/01/2034	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)
38374M MC 0	GOVERNMENT NATIONAL MORTGAGE A 5.500%		06/01/2016	Paydown		639,173	639,173	567,516	612,297		26,876		26,876		639,173			0	14,559	12/01/2035	1
38375J XK 6	GOVERNMENT NATIONAL MORTGAGE A 5.500%		06/01/2016	Paydown		1,472,631	1,472,631	1,470,215	1,470,215		2,416		2,416		1,472,631			0	33,018	04/01/2037	1
38377U N2 0	GOVERNMENT NATION GNMA_11-62 3.000% 01		06/01/2016	Paydown		1,189,021	1,189,021	1,217,261	1,199,399		(10,378)		(10,378)		1,189,021			0	14,681	01/01/2040	1
38378E WQ 2	GOVERNMENT NATIONAL MORTGAGE A 5.500%		06/01/2016	Paydown				42,053	42,736		(42,944)	(208)	(42,736)					0	4,055	04/01/2042	1
38378E WQ 2	GOVERNMENT NATIONAL MORTGAGE A 5.500%		06/01/2016	Paydown								208	(208)					0		04/01/2042	1
38378F AP 5	GOVERNMENT NATIONAL MORTGAGE A 3.500%		06/01/2016	Paydown				224,794	225,587		(227,538)	(1,951)	(225,587)					0	16,443	01/01/2043	1
38378F AP 5	GOVERNMENT NATIONAL MORTGAGE A 3.500%		06/01/2016	Paydown								1,951	(1,951)					0		01/01/2043	1
38378J L2 6	GNMA_13-34 4.500% 03/01/43		06/01/2016	Paydown				402,093	390,326		(398,194)	(7,868)	(390,326)					0	37,324	03/01/2043	1
38378J L2 6	GNMA_13-34 4.500% 03/01/43		06/01/2016	Paydown								7,868	(7,868)					0		03/01/2043	1
38379D LJ 1	GOVERNMENT NATIONAL MORTGAGE A 4.500%		04/26/2016	Various		4,018,502		4,983,437	4,786,859		(349,196)		(349,196)		4,437,663		(419,161)	(419,161)	530,804	10/01/2043	1
38379G L2 1	GNMA_14-15 5.000% 10/01/44		05/13/2016	Various		(106,557)					(123,553)		(123,553)		(123,552)		16,996	16,996	582,753	10/01/2044	1
38379H FW 0	GOVERNMENT NATIONAL MORTGAGE A 4.000%		06/01/2016	Various		2,187,804		2,342,427	2,373,389		(147,859)		(147,859)		2,225,530		(37,726)	(37,726)	268,847	03/01/2044	1
38379H FZ 3	GOVERNMENT NATIONAL MORTGAGE A 4.000%		04/28/2016	Various		(49,957)					(57,024)		(57,024)		(57,024)		7,067	7,067	233,389	12/01/2044	1
38379P AB 3	GOVERNMENT NATIONAL MORTGAGE A 3.000%		04/26/2016	Various		2,061,235		2,402,601	2,331,431		(126,855)		(126,855)		2,204,576		(143,340)	(143,340)	217,459	10/01/2039	1
38379W YD 8	GOVERMENT NATIONAL MORTGAGE AS 3.000%		06/01/2016	Paydown		520,443	520,443	514,751			5,692		5,692		520,443			0	1,301	05/01/2046	1
3837H2 GK 9	GOVERNMENT NATIONAL MORTGAGE A 6.500%		06/01/2016	Paydown		3,271,935	3,271,935	3,047,597	3,214,380		57,554		57,554		3,271,935			0	115,942	05/01/2029	1
83162C UA 9	SMALL BUSINESS ADMINISTRATION 3.790% 0		05/01/2016	Paydown		865,656	865,656	865,656	865,656				0		865,656			0	18,299	05/01/2031	1
911760 KE 5	VENDEE MORTGAGE TRUST VENDE_97 7.500%		06/01/2016	Paydown		144,317	144,317	141,872	143,601		716		716		144,317			0	4,644	02/01/2027	1
91203* 9S 5	FHA PROJECT LOAN 7.620% 04/07/25		06/01/2016	Various		13,270	38,016	37,157	36,926		(24,273)		(24,273)		13,270			0	1,443	04/07/2025	1
912803 AY 9	UNITED STATES TREASURY 0.000% 11/15/21		05/03/2016	CITIGROUP GLOBAL MARKETS INC/		32,453,400	35,000,000	32,350,390			41,549		41,549		32,391,939		61,461	61,461		11/15/2021	1
912803 AZ 6	UNITED STATES TREASURY 0.000% 08/15/22		05/03/2016	CITIGROUP GLOBAL MARKETS INC/		42,848,960	47,000,000	42,667,188			59,405		59,405		42,726,592		122,368	122,368		08/15/2022	1
912810 DW 5	UNITED STATES TREASURY 7.25% 05/15/2016		05/15/2016	Maturity		100,000	100,000	127,410	101,141		(1,141)		(1,141)		100,000			0	3,625	05/15/2016	1
912810 RQ 3	UNITED STATES TREASURY 2.500% 02/15/46		05/02/2016	Various		52,808,462	55,000,000	50,679,806			6,332		6,332		50,686,138		2,122,323	2,122,323	294,643	02/15/2046	1
912810 RQ 3	UNITED STATES TREASURY 2.500% 02/15/46		05/02/2016	Various									0		(9,627,922)		9,627,922	9,627,922		02/15/2046	1
912810 RS 9	UNITED STATES TREASURY 2.500% 05/15/46		06/30/2016	Hedge Decrease Adjust		18,106,565		18,090,136			16,429		16,429		18,106,565			0		05/15/2046	1
912828 A9 1	UNITED STATES TREASURY 0.750% 01/15/17		04/01/2016	Various		50,058,494	50,000,000	49,978,616	49,978,673		5,305		5,305		49,983,978		74,516	74,516	269,918	01/15/2017	1
912828 B7 4	UNITED STATES TREASURY 0.625% 02/15/17		04/07/2016	Various		100,062,300	100,000,000	99,938,677			11,648		11,648		99,950,325		111,975	111,975	403,503	02/15/2017	1
912828 C3 2	UNITED STATES TREASURY 0.750% 03/15/17		04/29/2016	Various		230,389,970	230,000,000	228,931,127	229,563,633		106,649		106,649		229,670,282		719,688	719,688	1,021,264	03/15/2017	1
912828 FF 2	UNITED STATES TREASURY 5.125% 05/15/16		05/15/2016	Maturity		480,000	480,000	482,400	480,113		(113)		(113)		480,000			0	12,300	05/15/2016	1
912828 G4 6	UNITED STATES TREASURY 0.500% 11/30/16		04/04/2016	Various		94,996,099	95,000,000	95,096,990	95,077,389		(21,987)		(21,987)		95,055,401		(59,302)	(59,302)	164,822	11/30/2016	1
912828 H7 8	UNITED STATES TREASURY 0.500% 01/31/17		04/13/2016	JP MORGAN SECURITIES LTD LDN.		34,993,094	35,000,000	34,883,859	34,935,421		16,969		16,969		34,952,389		40,705	40,705	123,077	01/31/2017	1
912828 L3 2	UNITED STATES TREASURY 1.375% 08/31/20		06/02/2016	MORGAN STANLEY & CO.		20,072,616	20,000,000	20,165,625			(6,442)		(6,442)		20,159,183		(86,567)	(86,567)	70,992	08/31/2020	1
912828 M5 6	UNITED STATES TREASURY 2.250% 11/15/25		05/02/2016	Various		15,540,198	15,000,000	14,979,528	14,979,578		760		760		14,980,337		559,861	559,861	157,624	11/15/2025	1
912828 M8 0	UNITED STATES TREASURY 2.000% 11/30/22		04/20/2016	Various		77,193,179	75,000,000	74,707,211	74,708,745		11,938		11,938		74,720,682		2,472,497	2,472,497	577,869	11/30/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
912828 N5 5	UNITED STATES TREASURY 1.000% 12/31/17	.	04/29/2016.	Various		35,133,719	35,000,000	35,052,023			(7,523)		(7,523)		35,044,500		89,219	89,219	112,775	12/31/2017	1
912828 P2 0	UNITED STATES TREASURY 0.750% 01/31/18	.	04/11/2016.	Various		98,544,298	98,531,000	98,558,139			(1,778)		(1,778)		98,556,361		(12,063)	(12,063)	135,340	01/31/2018	1
912828 P4 6	UNITED STATES TREASURY 1.625% 02/15/26	.	06/24/2016.	Various		602,277,967	610,000,000	599,033,550			147,958		147,958		599,181,508		3,096,459	3,096,459	2,554,018	02/15/2026	1
912828 Q4 5	UNITED STATES TREASURY 0.875% 03/31/18	.	04/14/2016.	Various		200,507,413	200,000,000	200,562,900			(5,409)		(5,409)		200,557,491		(50,079)	(50,079)	66,940	03/31/2018	1
912828 R2 8	UNITED STATES TREASURY 1.625% 04/30/23	.	06/02/2016.	Various		129,608,672	130,000,000	130,462,421			(3,834)		(3,834)		130,458,588		(849,915)	(849,915)	155,435	04/30/2023	1
912828 R3 6	UNITED STATES TREASURY 1.625% 05/15/26	.	06/15/2016.	Various		188,181,575	190,000,000	186,401,237			6,962		6,962		186,408,199		1,773,376	1,773,376	166,916	05/15/2026	1
912828 SY 7	UNITED STATES TREASURY 0.625% 05/31/17	.	05/24/2016.	DEUTSCHE BANK SECURITIES INC.		49,933,494	50,000,000	49,933,694			8,961		8,961		49,942,655		(9,161)	(9,161)	151,127	05/31/2017	1
912828 TG 5	UNITED STATES TREASURY T 0 1/2 07/31/17	.	04/13/2016.	BANK OF AMERICA N.A.		4,988,076	5,000,000	4,923,259	4,975,165		4,451		4,451		4,979,616		8,460	8,460	17,582	07/31/2017	1
912828 TM 2	UNITED STATES TREASURY 0.625% 08/31/17	.	06/23/2016.	NOMURA SECURITIES INTERNATIONA		49,978,416	50,000,000	50,004,006			(34)		(34)		50,003,973		(25,557)	(25,557)	98,505	08/31/2017	1
912828 TS 9	UNITED STATES TREASURY 0.625% 09/30/17	.	04/13/2016.	Various		9,986,308	10,000,000	10,000,020	10,000,020		(1)		(1)		10,000,019		(13,711)	(13,711)	33,641	09/30/2017	1
912828 VR 8	UNITED STATES TREASURY 0.625% 8/15/2016	.	04/04/2016.	WELLS FARGO & CO.		35,034,110	35,000,000	35,106,711	35,060,906		(25,401)		(25,401)		35,035,505		(1,395)	(1,395)	139,423	08/15/2016	1
912828 WT 3	UNITED STATES TREASURY 0.875% 07/15/17	.	05/24/2016.	JP MORGAN SECURITIES LTD LDN.		100,089,644	100,000,000	100,312,700			(14,296)		(14,296)		100,298,404		(208,761)	(208,761)	314,904	07/15/2017	1
912828 XM 7	UNITED STATES TREASURY 1.625% 07/31/20	.	04/14/2016.	DEUTSCHE BANK SECURITIES INC.		20,379,648	20,000,000	20,018,009	20,016,678		(1,006)		(1,006)		20,015,672		363,975	363,975	229,464	07/31/2020	1
0599999. Total Bonds - U.S Government						2,323,438,462	2,311,579,495	2,314,334,447	600,068,060	0	(1,192,644)	0	(1,192,644)	0	2,304,125,211	0	19,313,250	19,313,250	10,299,954	XXX	XXX
Bonds - All Other Government																					
105756 BX 7	BRAZIL FEDERATIVE REPUBLIC OF 6.000% 0	F	06/10/2016.	Various		4,710,300	4,500,000	4,720,500			(820)		(820)		4,719,680		(9,380)	(9,380)	58,300	04/07/2026	3FE
836205 AQ 7	SOUTH AFRICA REPUBLIC OF 4.665% 01/17/	R	04/07/2016.	CITIGROUP GLOBAL MARKETS INC/		4,005,000	4,000,000	4,200,000	4,179,524		(5,347)		(5,347)		4,174,176		(169,176)	(169,176)	137,358	01/17/2024	2FE
P3772N HK 1	COLOMBIA REPUBLIC OF 2.625% 03/15/23	F	06/08/2016.	NOMURA SECURITIES INTERNATIONA		2,645,963	2,775,000	2,466,561			11,240		11,240		2,477,801		168,162	168,162	54,228	03/15/2023	2FE
1099999. Total Bonds - All Other Government						11,361,263	11,275,000	11,387,061	4,179,524	0	5,073	0	5,073	0	11,371,657	0	(10,394)	(10,394)	249,886	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
01F030 64 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%	.	06/30/2016.	Various		509,531,250	500,000,000	509,531,250					0		509,531,250			0	500,000	03/20/2046	1
01F030 64 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%	.	03/09/2016.	Various		(253,914,848)	(253,914,848)	(253,914,848)					0		(253,914,848)			0		03/14/2046	1
01F030 65 2	FEDERAL NATIONAL MORTGAGE ASSO 3.000%	.	04/19/2016.	Various		767,714,844	750,000,000	767,714,844					0		767,714,844			0	687,500	04/18/2046	1
01F030 66 0	FEDERAL NATIONAL MORTGAGE ASSO 3.000%	.	05/09/2016.	Various		769,140,625	750,000,000	769,140,625					0		769,140,625			0	750,000	05/20/2046	1
01F032 64 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%	.	06/30/2016.	Various		(258,600,917)	(258,600,917)	(258,600,917)					0		(258,600,917)			0		03/14/2046	1
01F032 64 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	06/30/2016.	Various		521,406,250	500,000,000	521,406,250					0		521,406,250			0	583,333	03/20/2046	1
01F032 65 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	04/06/2016.	Various		521,250,000	500,000,000	521,250,000					0		521,250,000			0	534,722	05/12/2046	1
01F032 66 6	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	05/09/2016.	Various		523,730,469	500,000,000	523,730,469					0		523,730,469			0	583,333	05/20/2046	1
01F032 67 4	FEDERAL NATIONAL MORTGAGE ASSO	.	06/30/2016.	Various		263,478,105	263,478,105	263,478,105					0		263,478,105			0		03/14/2046	1
01F040 64 4	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	.	06/30/2016.	CREDIT SUISSE SECURITIES USA L		266,054,688	250,000,000	266,054,688					0		266,054,688			0	333,333	04/13/2046	1
01F040 65 1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	.	04/05/2016.	CREDIT SUISSE SECURITIES USA L		266,875,000	250,000,000	266,875,000					0		266,875,000			0	305,556	05/12/2046	1
01F040 66 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%	.	05/04/2016.	BARCLAYS CAPITAL INC.		266,826,172	250,000,000	266,826,172					0		266,826,172			0	333,333	05/20/2046	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
10620N CK 2	BRAZOS HIGHER EDUCATION AUTHOR BRHEA 201		04/25/2016.	Paydown		753,531	753,531	745,911	756,807		(3,277)		(3,277)		753,531			0	5,026	07/25/2029	1FE
13066K UN 7	CALIFORNIA ST DEPT WTR RES 6.250% 12/0		06/30/2016.	Tax Free Exchange		4,169,728	4,160,000	4,175,600	4,170,199		(472)		(472)		4,169,728			0	130,000	12/01/2024	1FE
31283H 2Q 7	FEDERAL HOME LOAN MORTGAGE COR 6.500%		06/01/2016.	Paydown		390	390	389	389		1		1		390			0	10	12/01/2031	1
31283H 2S 3	FEDERAL HOME LOAN MORTGAGE COR FHLMC 7.0		06/01/2016.	Paydown		13,650	13,650	13,638	13,635		16		16		13,650			0	405	04/01/2032	1
31283H 2T 1	FEDERAL HOME LOAN MORTGAGE COR FHLMC 7.5		06/01/2016.	Paydown		2,868	2,868	2,886	2,880		(13)		(13)		2,868			0	91	08/01/2031	1
31283H 7D 1	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2016.	Paydown		325,681	325,681	351,203			(25,522)		(25,522)		325,681			0	2,083	05/01/2034	1
31283H FP 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2016.	Paydown		611	611	644	638		(27)		(27)		611			0	19	10/01/2029	1
31283H GE 9	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2016.	Paydown		937	937	988	978		(41)		(41)		937			0	30	12/01/2029	1
31283H VE 2	FEDERAL HOME LOAN MORTGAGE COR 6.000%		06/01/2016.	Paydown		5,188	5,188	5,203	5,198		(10)		(10)		5,188			0	127	03/01/2033	1
31283H VL 6	FEDERAL HOME LOAN MORTGAGE COR 6.000%		06/01/2016.	Paydown		1,308	1,308	1,309	1,308		(1)		(1)		1,308			0	33	02/01/2033	1
31287T AQ 8	FEDERAL HOME LOAN MORTGAGE COR 7.000%		06/01/2016.	Paydown		361	361	380	376		(16)		(16)		361			0	11	05/01/2032	1
31287U DB 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2016.	Paydown		44	44	46	45		(2)		(2)		44			0	1	06/01/2032	1
31287U DP 4	FEDERAL HOME LOAN MORTGAGE COR 6.500%		06/01/2016.	Paydown		1,284	1,284	1,280	1,280		3		3		1,284			0	35	06/01/2032	1
31288D K5 7	FEDERAL HOME LOAN MORTGAGE COR 5.000%		06/01/2016.	Paydown		4,000	4,000	3,914	3,932		68		68		4,000			0	83	12/01/2032	1
3128F2 AF 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2016.	Paydown		18	18	18	18				0		18			0	1	08/01/2025	1
3128F2 WL 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2016.	Paydown		56	56	58	57		(1)		(1)		56			0	2	09/01/2025	1
3128FD H8 7	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2016.	Paydown		22	22	23	23		(1)		(1)		22			0	1	06/01/2026	1
3128FG LS 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2016.	Paydown		33	33	33	33				0		33			0	1	10/01/2026	1
3128FH YX 4	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2016.	Paydown		53	53	56	55		(2)		(2)		53			0	2	11/01/2026	1
3128FK SC 0	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2016.	Paydown		165	165	165	165				0		165			0	5	01/01/2027	1
3128FS GN 2	FEDERAL HOME LOAN MORTGAGE COR 7.000%		05/01/2016.	Paydown		4,577	4,577	4,571	4,571		6		6		4,577			0	133	10/01/2027	1
3128FX YS 0	FEDERAL HOME LOAN MORTGAGE COR 7.000%		06/01/2016.	Paydown		57	57	58	58				0		57			0	2	03/01/2028	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
3128GN Q6 8	FEDERAL HOME LOAN MORTGAGE COR 5.500%		06/01/2016.	Paydown		8,820	8,820	8,841	8,820				0		8,820			0	201	10/01/2016.	1
3128GN RH 3	FEDERAL HOME LOAN MORTGAGE COR 5.500%		06/01/2016.	Paydown		4,448	4,448	4,458	4,448				0		4,448			0	102	11/01/2016.	1
3128GP N4 1	FEDERAL HOME LOAN MORTGAGE COR 5.000%		06/01/2016.	Paydown		3,769	3,769	3,754	3,760		8		8		3,769			0	78	12/01/2016.	1
3128GP P3 1	FEDERAL HOME LOAN MORTGAGE COR 5.000%		06/01/2016.	Paydown		7,696	7,696	7,667	7,679		17		17		7,696			0	146	12/01/2016.	1
3128GU 6N 7	FEDERAL HOME LOAN MORTGAGE COR 5.000%		06/01/2016.	Paydown		2,292	2,292	2,304	2,292				0		2,292			0	45	08/01/2017.	1
3128JR HD 1	FEDERAL HOME LOAN MORTGAGE COR 2.732%		06/01/2016.	Paydown		17,685	17,685	17,779	17,465		220		220		17,685			0	216	07/01/2033.	1
3128KD 4N 2	FEDERAL HOME LOAN MORTGAGE COR 6.500%		06/01/2016.	Paydown		150,119	150,119	153,097	152,725		(2,606)		(2,606)		150,119			0	3,732	08/01/2036.	1
3128KD YD 1	FEDERAL HOME LOAN MORTGAGE COR 6.500%		06/01/2016.	Paydown		585,551	585,551	597,171	595,717		(10,166)		(10,166)		585,551			0	14,232	08/01/2036.	1
3128KE PJ 6	FEDERAL HOME LOAN MORTGAGE COR 6.500%		06/01/2016.	Paydown		13,130	13,130	13,326	13,285		(156)		(156)		13,130			0	421	09/01/2036.	1
3128LB 2V 9	FEDERAL HOME LOAN MORTGAGE COR 6.000%		06/01/2016.	Paydown		16,029	16,029	16,756	16,708		(678)		(678)		16,029			0	327	06/01/2038.	1
3128M1 AB 5	FEDERAL HOME LOAN MORTGAGE COR FHLMC 5.0		06/01/2016.	Paydown		284,037	284,037	276,798	280,275		3,762		3,762		284,037			0	5,921	08/01/2020.	1
3128M4 CP 6	FEDERAL HOME LOAN MORTGAGE COR 5.500%		06/01/2016.	Paydown		60,722	60,722	59,607	59,709		1,013		1,013		60,722			0	1,346	12/01/2036.	1
3128M5 AJ 9	FEDERAL HOME LOAN MORTGAGE COR 5.500%		06/01/2016.	Paydown		8,095	8,095	8,204	8,187		(92)		(92)		8,095			0	192	09/01/2037.	1
3128M5 RY 8	FEDERAL HOME LOAN MORTGAGE COR FHLMC 5.5		06/01/2016.	Paydown		58,120	58,120	58,760	58,635		(515)		(515)		58,120			0	1,406	01/01/2038.	1
3128M6 LW 6	FEDERAL HOME LOAN MORTGAGE COR 5.500%		06/01/2016.	Paydown		158,721	158,721	154,232	154,877		3,844		3,844		158,721			0	3,405	08/01/2038.	1
3128M6 QA 9	FEDERAL HOME LOAN MORTGAGE COR 6.000%		06/01/2016.	Paydown		63,418	63,418	63,532	63,490		(71)		(71)		63,418			0	1,458	06/01/2038.	1
3128M6 QF 8	FEDERAL HOME LOAN MORTGAGE COR 5.500%		06/01/2016.	Paydown		315,613	315,613	309,152	310,056		5,557		5,557		315,613			0	7,516	08/01/2038.	1
3128M7 QY 5	FEDERAL HOME LOAN MORTGAGE COR 5.000%		06/01/2016.	Paydown		43,713	43,713	44,239	44,151		(437)		(437)		43,713			0	891	06/01/2039.	1
3128M8 B6 0	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2016.	Paydown		184,795	184,795	192,504	192,238		(7,443)		(7,443)		184,795			0	3,141	10/01/2040.	1
3128M9 RK 0	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2016.	Paydown		517,138	517,138	554,307	550,682		(33,544)		(33,544)		517,138			0	8,634	05/01/2043.	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3128M9 SH 6	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2016	Paydown		196,840	196,840	206,559	205,726		(8,886)		(8,886)		196,840			0	3,086	06/01/2043	1
3128M9 U2 6	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2016	Paydown		76,727	76,727	82,092	82,085		(5,358)		(5,358)		76,727			0	1,302	10/01/2043	1
3128M9 Z2 1	FEDERAL HOME LOAN MORTGAGE COR 3.000%		06/01/2016	Paydown		383,118	383,118	377,611	377,915		5,203		5,203		383,118			0	4,640	08/01/2043	1
3128MD ML 4	FEDERAL HOME LOAN MORTGAGE COR 2.500%		06/01/2016	Paydown		700,553	700,553	706,902	707,466		(6,913)		(6,913)		700,553			0	7,311	02/01/2028	1
3128MJ CS 7	FEDERAL HOME LOAN MORTGAGE COR 5.500%		06/01/2016	Paydown		117,363	117,363	118,115	117,932		(569)		(569)		117,363			0	2,627	09/01/2035	1
3128MJ TK 6	FEDERAL HOME LOAN MORTGAGE COR 3.000%		06/01/2016	Paydown		271,748	271,748	276,079	275,968		(4,220)		(4,220)		271,748			0	3,684	10/01/2043	1
3128MJ X7 0	FEDERAL HOME LOAN MORTGAGE COR 3.000%		06/01/2016	Paydown		229,581	229,581	235,135			(5,555)		(5,555)		229,581			0	574	04/01/2046	1
3128MJ XR 6	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2016	Paydown		551,962	551,962	576,865			(24,903)		(24,903)		551,962			0	5,152	01/01/2046	1
3128MJ XX 3	FEDERAL HOME LOAN MORTGAGE COR 3.500%		04/21/2016	Various		22,994,828	22,004,266	23,128,545			(24,760)		(24,760)		23,103,787		(108,959)	(108,959)	117,359	02/01/2046	1
3128MM MQ 3	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2016	Paydown		728,205	728,205	756,650	748,144		(19,939)		(19,939)		728,205			0	10,557	10/01/2025	1
3128MM TX 1	FEDERAL HOME LOAN MORTGAGE COR 3.000%		06/01/2016	Paydown		268,134	268,134	278,650	278,327		(10,193)		(10,193)		268,134			0	3,311	08/01/2030	1
3128NC B8 6	FEDERAL HOME LOAN MORTGAGE COR 2.364%		06/01/2016	Paydown		7,168	7,168	7,195	7,168				0		7,168			0	76	02/01/2035	1
3128NG ER 2	FEDERAL HOME LOAN MORTGAGE COR 2.596%		06/01/2016	Paydown		7,435	7,435	7,481	7,435				0		7,435			0	74	09/01/2036	1
3128NH 2A 0	FEDERAL HOME LOAN MORTGAGE COR 3.196%		06/01/2016	Paydown		436	436	438	436				0		436			0	5	06/01/2037	1
3128P7 QG 1	FEDERAL HOME LOAN MORTGAGE COR 4.500%		06/01/2016	Paydown		1,172,464	1,172,464	1,207,454	1,200,247		(27,784)		(27,784)		1,172,464			0	22,616	01/01/2031	1
3128PS HR 1	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2016	Paydown		892,380	892,380	920,685	912,063		(19,683)		(19,683)		892,380			0	13,709	09/01/2025	1
3128QS 4A 1	FEDERAL HOME LOAN MORTGAGE COR 2.615%		06/01/2016	Paydown		317,497	317,497	317,907	316,558		940		940		317,497			0	3,955	02/01/2037	1
312903 L5 4	FREDDIE MAC FHLMC_159 4.500% 08/16/21		06/15/2016	Paydown		904	904	694	851		54		54		904			0	17	08/16/2021	1
312903 VF 1	FREDDIE MAC FHLMC_139 7.000% 03/16/21		06/15/2016	Paydown		2,890	2,890	2,782	2,858		32		32		2,890			0	83	03/16/2021	1
312906 DD 9	FHLMC_1099 7.950% 06/01/21		06/01/2016	Paydown		642	642	672	647		(5)		(5)		642			0	21	06/01/2021	1
312912 AP 3	FREDDIE MAC FHLMC_1367 6.500% 09/01/22		06/01/2016	Paydown		6,090	6,090	5,598	5,951		139		139		6,090			0	166	09/01/2022	1
312914 VY 7	FREDDIE MAC FHLMC_1474 7.000% 02/01/23		06/01/2016	Paydown		2,924	2,924	2,777	2,872		52		52		2,924			0	85	02/01/2023	1
31292G 5P 7	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2016	Paydown		288	288	303	300		(11)		(11)		288			0	10	07/01/2029	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)
31292G 5R 3	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2016.	Paydown		1,619	1,619	1,706	1,689		(70)		(70)		1,619			0	47	08/01/2029	1
31292G 5W 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2016.	Paydown		109	109	115	114		(5)		(5)		109			0	4	09/01/2029	1
31292G 6L 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2016.	Paydown		1,137	1,137	1,199	1,186		(50)		(50)		1,137			0	38	10/01/2029	1
31292G 6W 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2016.	Paydown		37	37	39	39		(2)		(2)		37			0	1	09/01/2029	1
31292G 7H 3	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2016.	Paydown		567	567	598	592		(25)		(25)		567			0	18	12/01/2029	1
31292G QB 5	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2016.	Paydown		814	814	828	822		(8)		(8)		814			0	25	03/01/2026	1
31292G TF 3	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2016.	Paydown		457	457	459	458		(1)		(1)		457			0	14	09/01/2027	1
31292H 4K 7	FEDERAL HOME LOAN MORTGAGE COR 6.000%		06/01/2016.	Paydown		34,588	34,588	34,847	34,808		(220)		(220)		34,588			0	822	12/01/2033	1
31292H JU 9	FEDERAL HOME LOAN MORTGAGE COR 7.000%		06/01/2016.	Paydown		2,203	2,203	2,324	2,302		(99)		(99)		2,203			0	64	05/01/2031	1
31292H QR 8	FEDERAL HOME LOAN MORTGAGE COR 6.500%		06/01/2016.	Paydown		3,996	3,996	3,991	3,991		5		5		3,996			0	106	06/01/2032	1
31292H QZ 0	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2016.	Paydown		1,763	1,763	1,846	1,826		(64)		(64)		1,763			0	55	05/01/2032	1
31292H ZL 1	FEDERAL HOME LOAN MORTGAGE COR 4.500%		06/01/2016.	Paydown		555	555	526	531		23		23		555			0	11	10/01/2033	1
31292K 3Z 8	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2016.	Paydown		1,489,095	1,489,095	1,528,184	1,522,796		(33,701)		(33,701)		1,489,095			0	24,354	09/01/2040	1
31292L FS 9	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2016.	Paydown		611,345	611,345	629,780	627,799		(16,455)		(16,455)		611,345			0	8,418	03/01/2042	1
31292L GD 1	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2016.	Paydown		366,859	366,859	375,113	374,183		(7,324)		(7,324)		366,859			0	5,252	04/01/2042	1
31292L GE 9	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2016.	Paydown		461,140	461,140	471,515	470,343		(9,203)		(9,203)		461,140			0	6,526	04/01/2042	1
31292L GY 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%		05/02/2016.	Various		16,401,052	15,614,959	16,426,174			(25,964)		(25,964)		16,400,210		843	843	106,836	03/01/2042	1
31292S CF 5	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2016.	Paydown		80,832	80,832	85,910			(5,077)		(5,077)		80,832			0	787	12/01/2044	1
312938 HR 7	FEDERAL HOME LOAN MORTGAGE COR 5.000%		06/01/2016.	Paydown		937,742	937,742	973,640	968,326		(30,584)		(30,584)		937,742			0	20,322	12/01/2039	1
31293V EZ 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2016.	Paydown		147	147	155	153		(6)		(6)		147			0	5	08/01/2029	1
31293W PC 8	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2016.	Paydown		8	8	8	8				0		8			0		10/01/2029	1

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										11	12	13	14	15							
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31293Y C3 8	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2016	Paydown		9	9	9	9				0		9			0		10/01/2029	1
31293Y GV 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2016	Paydown		115	115	121	120		(5)		(5)		115			0	4	11/01/2029	1
31293Y KK 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2016	Paydown		160	160	168	166		(7)		(7)		160			0	6	11/01/2029	1
31293Y Q8 2	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2016	Paydown		116	116	122	121		(5)		(5)		116			0	4	12/01/2029	1
312942 CM 5	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2016	Paydown		957,046	957,046	982,842	979,426		(22,380)		(22,380)		957,046			0	16,153	09/01/2040	1
312942 CU 7	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2016	Paydown		1,366,790	1,366,790	1,403,629	1,398,751		(31,961)		(31,961)		1,366,790			0	24,516	09/01/2040	1
312942 F4 2	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2016	Paydown		915,784	915,784	939,823	936,509		(20,725)		(20,725)		915,784			0	13,718	09/01/2040	1
312942 KE 4	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2016	Paydown		468,026	468,026	480,312	478,618		(10,592)		(10,592)		468,026			0	8,986	09/01/2040	1
312944 PJ 4	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2016	Paydown		738,195	738,195	779,603	778,254		(40,059)		(40,059)		738,195			0	12,298	12/01/2040	1
312945 DS 4	FEDERAL HOME LOAN MORTGAGE COR 4.000%		06/01/2016	Paydown		2,671,329	2,671,329	2,637,102	2,640,680		30,649		30,649		2,671,329			0	45,123	01/01/2041	1
312945 F2 9	FEDERAL HOME LOAN MORTGAGE COR 4.500%		06/01/2016	Paydown		1,097,177	1,097,177	1,121,178	1,117,853		(20,676)		(20,676)		1,097,177			0	20,845	01/01/2041	1
31295W AL 2	FEDERAL HOME LOAN MORTGAGE COR 9.000%		06/01/2016	Paydown		513	513	547	527		(14)		(14)		513			0	19	03/01/2020	1
31296Q BF 6	FEDERAL HOME LOAN MORTGAGE COR 4.500%		06/01/2016	Paydown		50,843	50,843	48,110	48,683		2,159		2,159		50,843			0	1,136	11/01/2033	1
31296T NR 1	FEDERAL HOME LOAN MORTGAGE COR 6.000%		06/01/2016	Paydown		2,451	2,451	2,511	2,498		(47)		(47)		2,451			0	53	02/01/2034	1
31296T UP 7	FEDERAL HOME LOAN MORTGAGE COR 4.500%		06/01/2016	Paydown		477	477	452	457		20		20		477			0	9	02/01/2034	1
31296W EY 9	FEDERAL HOME LOAN MORTGAGE COR 4.500%		06/01/2016	Paydown		95,800	95,800	90,867	91,866		3,934		3,934		95,800			0	1,796	03/01/2034	1
31296W RW 9	FEDERAL HOME LOAN MORTGAGE COR 5.000%		06/01/2016	Paydown		385	385	377	379		6		6		385			0	8	04/01/2034	1
31298N PJ 8	FEDERAL HOME LOAN MORTGAGE COR 6.500%		06/01/2016	Paydown		55	55	56	56		(1)		(1)		55			0	2	06/01/2031	1
31298P 5N 6	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2016	Paydown		3,030	3,030	3,173	3,146		(116)		(116)		3,030			0	95	06/01/2031	1
31300M HJ 5	FEDERAL HOME LOAN MORTGAGE COR 2.709%		05/18/2016	Various		2,629,193	2,560,291	2,637,900	2,658,470		(4,004)		(4,004)		2,654,466		(25,274)	(25,274)	32,742	02/01/2044	1
31300M VP 5	FEDERAL HOME LOAN MORTGAGE COR 2.788%		06/01/2016	Paydown		433,509	433,509	448,360	452,167		(18,658)		(18,658)		433,509			0	5,783	01/01/2045	1

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										11	12	13	14	15							
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3130A7 CG 8	FEDERAL HOME LOAN BANKS 1.750% 02/26/2		05/26/2016.	Call 100.0000		100,000,000	100,000,000	100,000,000					0		100,000,000			0	437,500	02/26/2021	1
3130A7 GH 2	FEDERAL HOME LOAN BANKS 1.875% 03/15/2		06/15/2016.	Call 100.0000		100,000,000	100,000,000	100,000,000					0		100,000,000			0	468,750	03/15/2021	1
31326H 2Z 6	FEDERAL HOME LOAN MORTGAGE COR 2.511%		05/18/2016.	Various		7,206,599	6,997,989	7,223,784	7,093,572		126,469		126,469		7,220,040		(13,441)	(13,441)	99,011	12/01/2044	1
31326K 2C 0	FEDERAL HOME LOAN MORTGAGE COR 2.645%		06/01/2016.	Paydown		48,870	48,870	50,651			(1,781)		(1,781)		48,870			0	216	04/01/2046	1
31326K B3 0	FEDERAL HOME LOAN MORTGAGE COR 2.802%		06/01/2016.	Paydown		2,450,604	2,450,604	2,509,189			(58,585)		(58,585)		2,450,604			0	32,391	10/01/2045	1
31326K HW 0	FEDERAL HOME LOAN MORTGAGE COR 2.647%		06/01/2016.	Paydown		594,444	594,444	611,139			(16,696)		(16,696)		594,444			0	4,984	10/01/2045	1
3132GM BB 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2016.	Paydown		146,627	146,627	151,667	151,114		(4,487)		(4,487)		146,627			0	2,200	01/01/2042	1
3132GR 6V 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2016.	Paydown		762,357	762,357	785,227	782,770		(20,413)		(20,413)		762,357			0	11,101	03/01/2042	1
3132HM K7 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%		04/08/2016.	Various		(28,747)					(25,104)		(25,104)		(25,104)		(3,643)	(3,643)	576,613	09/01/2042	1
3132HP R2 2	FEDERAL HOME LOAN MORTGAGE COR 3.000%		06/01/2016.	Paydown		1,335,038	1,335,038	1,362,364			(27,327)		(27,327)		1,335,038			0	5,020	11/01/2042	1
3132J6 5D 2	FEDERAL HOME LOAN MORTGAGE COR 3.000%		06/01/2016.	Paydown		52,135	52,135	53,617			(1,483)		(1,483)		52,135			0	130	02/01/2043	1
3132J8 WP 1	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2016.	Paydown		284,323	284,323	292,453	292,453		(8,130)		(8,130)		284,323			0	4,175	04/01/2043	1
3132L7 CW 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2016.	Paydown		1,032,394	1,032,394	1,067,116	1,066,566		(34,172)		(34,172)		1,032,394			0	15,055	09/01/2045	1
3132M8 RN 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		04/21/2016.	Various		68,115,052	64,787,190	66,659,944	66,497,265		(129,061)		(129,061)		66,368,204		1,746,849	1,746,849	911,416	08/01/2044	1
3132QP MF 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2016.	Paydown		116,112	116,112	121,591	121,373		(5,261)		(5,261)		116,112			0	1,890	05/01/2045	1
3132QS B6 4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2016.	Paydown		131,222	131,222	135,979	135,880		(4,659)		(4,659)		131,222			0	2,029	08/01/2045	1
3132QT AH 9	FEDERAL HOME LOAN MORTGAGE COR 4.000%		04/08/2016.	Various		(3,236)					(7,206)		(7,206)		(7,207)		3,971	3,971	103,335	09/01/2045	1
3132QT HS 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2016.	Paydown		19,510	19,510	20,336	20,328		(818)		(818)		19,510			0	291	10/01/2045	1
3132QV ME 8	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/09/2016.	Various		42,172,712	40,099,399	41,841,218			(37,880)		(37,880)		41,803,337		369,376	369,376	280,350	01/01/2046	1
3132QW M6 3	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2016.	Paydown		247,733	247,733	259,965			(12,232)		(12,232)		247,733			0	791	03/01/2046	1
3132QW MS 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2016.	Paydown		53,489	53,489	56,181			(2,691)		(2,691)		53,489			0	199	03/01/2046	1
3132QW TZ 2	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2016.	Paydown		36,282	36,282	37,983			(1,701)		(1,701)		36,282			0	212	03/01/2046	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
31335A BF 4	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2016.	Paydown		668,952	668,952	694,664	694,171		(25,220)		(25,220)		668,952			0	9,907	01/01/2044	1
31335A D2 1	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2016.	Paydown		1,060,906	1,060,906	1,096,671	1,095,956		(35,050)		(35,050)		1,060,906			0	18,266	07/01/2045	1
31335A EB 0	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2016.	Paydown		946,368	946,368	970,323	969,163		(22,794)		(22,794)		946,368			0	13,744	06/01/2045	1
31335A EH 7	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2016.	Paydown		1,051,341	1,051,341	1,095,858	1,095,201		(43,860)		(43,860)		1,051,341			0	15,969	12/01/2043	1
31335A EK 0	FEDERAL HOME LOAN MORTGAGE COR 3.500%		04/01/2016.	Various									0					0		08/01/2045	1
31335A H7 6	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2016.	Paydown		1,347,027	1,347,027	1,407,159	987,084		(59,989)		(59,989)		1,347,027			0	16,803	01/01/2045	1
31335A HP 6	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2016.	Various		77,382,883	73,289,469	76,472,101	76,420,288		(184,910)		(184,910)		76,235,378		1,147,505	1,147,505	1,360,189	10/01/2045	1
31335A NJ 3	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2016.	Various		53,120,614	50,617,810	52,954,929			(102,094)		(102,094)		52,852,836		267,778	267,778	646,267	01/01/2046	1
31335A S2 5	FEDERAL HOME LOAN MORTGAGE COR 3.000%		06/01/2016.	Paydown		177,946	177,946	181,561			(3,615)		(3,615)		177,946			0	445	05/01/2045	1
31335G LZ 6	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2016.	Paydown		331	331	330	330		1		1		331			0	10	09/01/2025	1
31335G M5 1	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2016.	Paydown		448	448	457	453		(5)		(5)		448			0	14	02/01/2026	1
31335H TT 0	FEDERAL HOME LOAN MORTGAGE COR 6.000%		06/01/2016.	Paydown		326	326	334	331		(5)		(5)		326			0	8	07/01/2022	1
31335H UZ 4	FEDERAL HOME LOAN MORTGAGE COR 6.000%		06/01/2016.	Paydown		10,367	10,367	10,756	10,589		(221)		(221)		10,367			0	243	12/01/2022	1
31335H VD 2	FEDERAL HOME LOAN MORTGAGE COR 6.000%		06/01/2016.	Paydown		11,904	11,904	12,350	12,157		(253)		(253)		11,904			0	285	01/01/2023	1
31336W C9 8	FEDERAL HOME LOAN MORTGAGE COR 4.500%		06/01/2016.	Paydown		31,238	31,238	30,047	30,630		607		607		31,238			0	583	10/01/2020	1
31339D 4Q 8	FREDDIE MAC FHLMC_02-2411 6.500% 02/01		06/01/2016.	Paydown		92,890	92,890	95,365	93,281		(391)		(391)		92,890			0	2,565	02/01/2032	1
31339D GP 7	FHLMC_2422 6.500% 02/01/32		06/01/2016.	Paydown		22,267	22,267	21,808	22,039		228		228		22,267			0	614	02/01/2032	1
31339D MW 5	FREDDIE MAC FHLMC_2420 6.500% 02/01/32		06/01/2016.	Paydown		61,505	61,505	61,794	61,584		(79)		(79)		61,505			0	1,742	02/01/2032	1
3133TE FV 1	FREDDIE MAC FHLMC_2065 6.500% 06/01/28		06/01/2016.	Paydown		14,793	14,793	13,362	14,500		294		294		14,793			0	384	06/01/2028	1
3133TJ DP 5	FHLMC_2126 6.000% 02/01/29		06/01/2016.	Paydown		24,171	24,171	24,156	24,156		15		15		24,171			0	646	02/01/2029	1
3133TJ WM 1	FREDDIE MAC FHLMC_2135 6.000% 03/01/29		06/01/2016.	Paydown		25,932	25,932	25,846	25,862		69		69		25,932			0	621	03/01/2029	1
3133TM 7G 5	FREDDIE MAC FHLMC_21-82 7.500% 09/01/2		06/01/2016.	Paydown		119,698	119,698	122,863	120,004		(306)		(306)		119,698			0	3,898	09/01/2029	1
3133TN JY 1	FREDDIE MAC FHLMC_2223 8.000% 03/01/30		06/01/2016.	Paydown		14,981	14,981	14,633	14,880		101		101		14,981			0	450	03/01/2030	1
3133TN U7 7	FREDDIE MAC FHLMC_2228 7.500% 04/01/30		06/01/2016.	Paydown		6,180	6,180	6,424	6,282		(102)		(102)		6,180			0	215	04/01/2030	1
3133TP EM 7	FREDDIE MAC FHLMC_2242 7.500% 07/01/30		06/01/2016.	Paydown		6,179	6,179	6,411	6,214		(35)		(35)		6,179			0	195	07/01/2030	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
3133TP SX 8	FREDDIE MAC FHLMC_2256 7.500% 09/01/30	.	06/01/2016.	Paydown		1,980	1,980	2,058	1,998		(17)		(17)		1,980			0	63	09/01/2030	1
3133TQ VX 2	FREDDIE MAC FHLMC_2278 7.000% 01/01/31	.	06/01/2016.	Paydown		28,593	28,593	28,314	28,476		117		117		28,593			0	704	01/01/2031	1
3133TR 4H 5	FHLMC_2274 6.500% 01/01/31	.	06/01/2016.	Paydown		42,269	42,269	40,404	41,812		458		458		42,269			0	1,127	01/01/2031	1
3133TU VD 7	FREDDIE MAC FHLMC_2357 6.500% 09/01/31	.	06/01/2016.	Paydown		14,777	14,777	14,403	14,576		201		201		14,777			0	379	09/01/2031	1
3133TU YS 1	FREDDIE MAC FHLMC_2353 6.000% 09/01/31	.	06/01/2016.	Paydown		40,149	40,149	36,558	39,328		820		820		40,149			0	1,018	09/01/2031	1
3133TV 6U 5	FEDERAL HOME LOAN MORTGAGE COR 6.500%	.	06/01/2016.	Paydown		25,310	25,310	24,328	25,049		261		261		25,310			0	624	09/01/2031	1
3133TV R5 7	FREDDIE MAC FHLMC_2436 6.000% 04/01/32	.	06/01/2016.	Paydown		720	720	720	720				0		720			0	18	04/01/2032	1
313401 F7 1	FEDERAL HOME LOAN MORTGAGE COR 9.500%	.	06/01/2016.	Paydown		9	9	9	9				0		9			0		07/01/2018	1
313401 UL 3	FEDERAL HOME LOAN MORTGAGE COR 9.000%	.	06/01/2016.	Paydown		5	5	5	5				0		5			0		07/01/2016	1
313401 US 8	FEDERAL HOME LOAN MORTGAGE COR 9.000%	.	06/01/2016.	Paydown		141	141	136	140		1		1		141			0	5	08/01/2016	1
313401 VZ 1	FEDERAL HOME LOAN MORTGAGE COR 9.000%	.	06/01/2016.	Paydown		8	8	8	8				0		8			0		10/01/2016	1
313401 WL 1	FEDERAL HOME LOAN MORTGAGE COR 9.000%	.	06/01/2016.	Paydown		20	20	20	20				0		20			0	1	11/01/2016	1
313401 WS 6	FEDERAL HOME LOAN MORTGAGE COR 9.000%	.	06/01/2016.	Paydown		23	23	22	23				0		23			0	1	12/01/2016	1
313401 XQ 9	FEDERAL HOME LOAN MORTGAGE COR 8.000%	.	06/01/2016.	Paydown		108	108	105	107		1		1		108			0	4	04/01/2017	1
313401 XW 6	FEDERAL HOME LOAN MORTGAGE COR 8.000%	.	06/01/2016.	Paydown		10	10	9	10				0		10			0		05/01/2017	1
313401 Y8 8	FEDERAL HOME LOAN MORTGAGE COR 9.500%	.	06/01/2016.	Paydown		83	83	81	82		1		1		83			0	3	04/01/2020	1
313401 YH 8	FEDERAL HOME LOAN MORTGAGE COR 9.500%	.	06/01/2016.	Paydown		109	109	106	108		1		1		109			0	4	07/01/2017	1
313401 YN 5	FEDERAL HOME LOAN MORTGAGE COR 9.500%	.	06/01/2016.	Paydown		31	31	30	31		1		1		31			0	1	09/01/2017	1
313446 WF 9	FEDERAL HOME LOAN MORTGAGE COR 7.500%	.	06/01/2016.	Paydown		52	52	48	51		1		1		52			0	2	07/01/2017	1
31344P A7 9	FEDERAL HOME LOAN MORTGAGE COR 9.000%	.	06/01/2016.	Paydown		1,003	1,003	948	991		12		12		1,003			0	37	12/01/2016	1
31344R LC 2	FEDERAL HOME LOAN MORTGAGE COR 9.000%	.	06/01/2016.	Paydown		162	162	156	160		1		1		162			0	6	12/01/2016	1
31344T AV 8	FEDERAL HOME LOAN MORTGAGE COR 7.500%	.	06/01/2016.	Paydown		55	55	50	54		1		1		55			0	2	03/01/2017	1
31344T LC 8	FEDERAL HOME LOAN MORTGAGE COR 9.500%	.	06/01/2016.	Paydown		1,031	1,031	998	1,023		8		8		1,031			0	252	12/01/2016	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)
31345K NQ 3	FEDERAL HOME LOAN MORTGAGE COR 7.500%		06/01/2016.	Paydown		104	104	96	102		2		2		104			0	3	07/01/2017	1
31347A J4 7	FEDERAL HOME LOAN MORTGAGE COR 2.581%		06/01/2016.	Paydown		677,479	677,479	699,391			(21,912)		(21,912)		677,479			0	1,459	04/01/2046	1
31347P B7 5	FEDERAL HOME LOAN MORTGAGE COR 8.500%		06/01/2016.	Paydown		385	385	393	386		(1)		(1)		385			0	14	07/01/2017	1
31354C X6 2	FEDERAL HOME LOAN MORTGAGE COR 9.000%		06/01/2016.	Paydown		178	178	186	180		(2)		(2)		178			0	7	10/01/2017	1
31358P PL 5	FANNIE MAE FNMA_G92-48 7.500% 08/01/22		06/01/2016.	Paydown		5,012	5,012	5,266	5,051		(39)		(39)		5,012			0	157	08/01/2022	1
31359H WH 3	FANNIE MAE FNMA_94-79 7.000% 04/01/24		06/01/2016.	Paydown		13,660	13,660	14,027	13,662		(2)		(2)		13,660			0	383	04/01/2024	1
31359S E7 1	FANNIE MAE FNMA_01-12 7.000% 05/01/31		06/01/2016.	Paydown		82,467	82,467	80,793	81,822		645		645		82,467			0	2,432	05/01/2031	1
31359S Z8 6	FANNIE MAE FNMA_01-26 6.000% 06/01/31		06/01/2016.	Paydown		32,574	32,574	29,999	31,924		650		650		32,574			0	764	06/01/2031	1
31361U AJ 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016.	Paydown		59	59	57	58		1		1		59			0	2	02/01/2017	1
31366S DQ 1	FEDERAL NATIONAL MORTGAGE ASSO 8.000%		06/01/2016.	Paydown		14	14	14	14				0		14			0		04/01/2022	1
31368H KV 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016.	Paydown		861	861	897	891		(29)		(29)		861			0	26	09/01/2030	1
31368H M2 6	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		06/01/2016.	Paydown		38,084	38,084	36,437	36,658		1,426		1,426		38,084			0	763	11/01/2036	1
3136A0 LW 5	FANNIE MAE FNMA_11-70 3.000% 06/01/30		06/01/2016.	Paydown		171,927	171,927	174,720	173,781		(1,854)		(1,854)		171,927			0	2,162	06/01/2030	1
3136A4 ZE 2	FANNIE MAE FNMA_12-25 5.000% 03/01/42		04/26/2016.	Various		3,048,386		3,282,942			(205,324)		(205,324)		3,077,617		(29,231)	(29,231)	246,328	03/01/2042	1
3136A6 ZP 2	FANNIE MAE FNMA_12-66 3.000% 06/01/27		06/01/2016.	Paydown				122,346	120,937		(122,915)	(1,978)	(120,937)					0	14,429	06/01/2027	1
3136A6 ZP 2	FANNIE MAE FNMA_12-66 3.000% 06/01/27		06/01/2016.	Paydown								1,978	(1,978)					0		06/01/2027	1
3136A9 TK 4	FANNIE MAE FNMA_12-128 3.000% 10/01/32		06/01/2016.	Paydown				27,183	27,520		(27,811)	(291)	(27,520)					0	3,248	10/01/2032	1
3136A9 TK 4	FANNIE MAE FNMA_12-128 3.000% 10/01/32		06/01/2016.	Paydown								291	(291)					0		10/01/2032	1
3136AA PN 9	FANNIE MAE FNMA_12-132 3.000% 12/01/32		06/01/2016.	Paydown				157,657			(157,749)	(2,040)	(155,709)					0	10,471	12/01/2032	1
3136AA PN 9	FANNIE MAE FNMA_12-132 3.000% 12/01/32		06/01/2016.	Paydown								2,040	(2,040)					0		12/01/2032	1
3136AB MK 6	FANNIE MAE FNMA_12-14 3.000% 01/01/33		06/01/2016.	Paydown				61,846			(62,238)	(774)	(61,464)					0	4,258	01/01/2033	1
3136AB MK 6	FANNIE MAE FNMA_12-14 3.000% 01/01/33		06/01/2016.	Paydown								774	(774)					0		01/01/2033	1
3136AB RR 6	FANNIE MAE FNMA_13-9 3.500% 01/01/43		06/01/2016.	Paydown				27,938	27,437		(27,886)	(449)	(27,437)					0	2,366	01/01/2043	1
3136AB RR 6	FANNIE MAE FNMA_13-9 3.500% 01/01/43		06/01/2016.	Paydown								449	(449)					0		01/01/2043	1
3136AC P8 8	FANNIE MAE FNMA_14-15 3.500% 03/01/42		06/01/2016.	Paydown				31,882	31,943		(32,372)	(428)	(31,944)					0	3,456	03/01/2042	1
3136AC P8 8	FANNIE MAE FNMA_14-15 3.500% 03/01/42		06/01/2016.	Paydown								428	(428)					0		03/01/2042	1
3136AC YH 8	FANNIE MAE FNMA_13-18 2.500% 10/01/27		04/26/2016.	Various		1,214,720		1,322,365			(90,693)		(90,693)		1,231,672		(16,952)	(16,952)	96,947	10/01/2027	1
3136AC YX 3	FANNIE MAE FNMA_13-18J 4.000% 11/01/41		06/01/2016.	Paydown				184,647	183,473		(186,197)	(2,724)	(183,473)					0	18,162	11/01/2041	1
3136AC YX 3	FANNIE MAE FNMA_13-18J 4.000% 11/01/41		06/01/2016.	Paydown								2,724	(2,724)					0		11/01/2041	1
3136AD 7A 1	FANNIE MAE FNMA_13-49 3.000% 05/01/33		06/01/2016.	Paydown				36,844	36,428		(37,032)	(604)	(36,428)					0	3,257	05/01/2033	1
3136AD 7A 1	FANNIE MAE FNMA_13-49 3.000% 05/01/33		06/01/2016.	Paydown								604	(604)					0		05/01/2033	1
3136AE 3X 3	FANNIE MAE FNMA_13-69 3.000% 07/01/33		04/26/2016.	Various		1,687,729		2,009,450	1,874,651		(127,852)		(127,852)		1,746,799		(59,070)	(59,070)	161,146	07/01/2033	1
3136AE RY 5	FANNIE MAE FNMA_13-55 3.000% 12/01/32		06/01/2016.	Paydown				130,951			(132,767)	(2,085)	(130,682)					0	11,150	12/01/2032	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3136AE RY 5	FANNIE MAE FNMA_13-55 3.000% 12/01/32		06/01/2016	Paydown								2,085	(2,085)					0		12/01/2032	1
3136AM C2 3	FANNIE MAE FNMA_15-12 3.500% 03/01/30		06/01/2016	Various		1,431,656		1,748,316	1,692,275		(47,557)		(47,557)		1,644,718		(213,062)	(213,062)	203,746	03/01/2030	1
3136AN UG 0	FANNIE MAE REMICS FNMA_15-28A 4.000% 0		06/01/2016	Various		6,119,171		7,308,542	7,251,768		(473,489)	(3,432)	(470,057)		6,781,712		(662,541)	(662,541)	774,630	08/01/2044	1
3136AN UG 0	FANNIE MAE REMICS FNMA_15-28A 4.000% 0		06/01/2016	Various								3,432	(3,432)					0		08/01/2044	1
3136AN WQ 6	FANNIE MAE FNMA 4.500% 05/01/45		06/01/2016	Paydown				137,806	139,278		(140,002)	(724)	(139,278)					0	10,355	05/01/2045	1
3136AN WQ 6	FANNIE MAE FNMA 4.500% 05/01/45		06/01/2016	Paydown								724	(724)					0		05/01/2045	1
3136AP ZR 6	FANNIE MAE FNMA_15-57 3.500% 08/01/35		06/01/2016	Paydown				174,915			(177,124)	(1,848)	(175,276)					0	10,691	08/01/2035	1
3136AP ZR 6	FANNIE MAE FNMA_15-57 3.500% 08/01/35		06/01/2016	Paydown								1,848	(1,848)					0		08/01/2035	1
3136AQ 5N 6	FANNIE MAE FNMA_16-9 3.000% 11/07/45		06/01/2016	Paydown		221,273	221,273	226,597			(5,324)		(5,324)		221,273			0	1,956	11/07/2045	1
3136AQ LS 7	FANNIE MAE FNMA_15-79 3.000% 01/01/41		06/01/2016	Paydown		1,388,494	1,388,494	1,412,142	1,412,002		(23,508)		(23,508)		1,388,494			0	16,758	01/01/2041	1
31371G 5D 8	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		06/01/2016	Paydown		12,791	12,791	12,643	12,672		119		119		12,791			0	320	08/01/2028	1
31371G PJ 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		06/01/2016	Paydown		24	24	24	24				0		24			0	1	03/01/2018	1
31371G SS 0	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		06/01/2016	Paydown		2,904	2,904	2,877	2,887		17		17		2,904			0	79	05/01/2018	1
31371H BK 3	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		06/01/2016	Paydown		557	557	548	550		7		7		557			0	14	10/01/2028	1
31371H K2 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		06/01/2016	Paydown		481	481	485	484		(2)		(2)		481			0	13	02/01/2029	1
31371H YB 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016	Paydown		16	16	17	17		(1)		(1)		16			0	1	10/01/2029	1
31371J BE 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016	Paydown		11	11	11	11				0		11			0		02/01/2030	1
31371J FY 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016	Paydown		22	22	23	23		(1)		(1)		22			0	1	04/01/2030	1
31371J NN 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016	Paydown		58	58	60	60		(2)		(2)		58			0	2	08/01/2030	1
31371J PV 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016	Paydown		23	23	24	24		(1)		(1)		23			0	1	09/01/2030	1
31371J SC 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016	Paydown		9	9	10	10				0		9			0		11/01/2030	1
31371J UH 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016	Paydown		7	7	8	8				0		7			0		01/01/2031	1
31371K EJ 6	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2016	Paydown		1,623	1,623	1,614	1,617		6		6		1,623			0	36	10/01/2016	1
31371K ET 4	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2016	Paydown		3,926	3,926	3,915	3,915		12		12		3,926			0	90	11/01/2016	1
31371K FP 1	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		06/01/2016	Paydown		2	2	2	2				0		2			0		10/01/2031	1
31371K GP 0	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		06/01/2016	Paydown		21,587	21,587	21,995	21,874		(287)		(287)		21,587			0	584	11/01/2031	1
31371K LU 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		06/01/2016	Paydown		245	245	245	245				0		245			0	7	03/01/2032	1
31371K RC 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016	Paydown		15	15	16	16				0		15			0		06/01/2032	1
31371K SD 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016	Paydown		351	351	365	362		(11)		(11)		351			0	13	07/01/2032	1
31371K W8 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016	Paydown		128	128	134	132		(4)		(4)		128			0	4	11/01/2032	1
31371L HK 8	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2016	Paydown		1,363	1,363	1,295	1,309		54		54		1,363			0	24	12/01/2033	1
31371L PS 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2016	Paydown		4,601	4,601	4,359	4,500		101		101		4,601			0	77	05/01/2019	1
31371M 4P 9	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2016	Paydown		46,270	46,270	45,619	45,703		567		567		46,270			0	1,039	12/01/2036	1
31371M 6M 4	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2016	Paydown		223,852	223,852	219,795	220,270		3,582		3,582		223,852			0	4,942	01/01/2037	1
31371N AN 5	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2016	Paydown		84,890	84,890	83,889	84,009		881		881		84,890			0	1,879	02/01/2037	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)
31371N CJ 2	FEDERAL NATIONAL MORTGAGE ASSO 5.500%	.	06/01/2016.	Paydown		13,529	13,529	13,414	13,426		103		103		13,529			0	306	04/01/2037	1
31371N CY 9	FEDERAL NATIONAL MORTGAGE ASSO 5.500%	.	06/01/2016.	Paydown		130,788	130,788	128,718	128,981		1,807		1,807		130,788			0	2,748	04/01/2037	1
31371N P5 8	FEDERAL NATIONAL MORTGAGE ASSO 6.000%	.	06/01/2016.	Paydown		94,352	94,352	94,757	94,647		(295)		(295)		94,352			0	2,573	01/01/2038	1
31371N SX 4	FEDERAL NATIONAL MORTGAGE ASSO 6.000%	.	06/01/2016.	Paydown		200,132	200,132	201,007	200,752		(620)		(620)		200,132			0	4,888	03/01/2038	1
31373D G6 6	FEDERAL NATIONAL MORTGAGE ASSO 8.000%	.	06/01/2016.	Paydown		257	257	261	259		(2)		(2)		257			0	9	10/01/2024	1
31374L JP 2	FEDERAL NATIONAL MORTGAGE ASSO 7.000%	.	06/01/2016.	Paydown		92	92	91	92		1		1		92			0	3	08/01/2025	1
31374P Q9 1	FEDERAL NATIONAL MORTGAGE ASSO 7.000%	.	06/01/2016.	Paydown		123	123	122	122		1		1		123			0	4	08/01/2025	1
31374S FT 3	FEDERAL NATIONAL MORTGAGE ASSO 7.000%	.	06/01/2016.	Paydown		186	186	185	185		2		2		186			0	5	09/01/2025	1
31374S H7 9	FEDERAL NATIONAL MORTGAGE ASSO 7.000%	.	06/01/2016.	Paydown		87	87	86	87		1		1		87			0	3	11/01/2025	1
31374S Y7 0	FEDERAL NATIONAL MORTGAGE ASSO 6.500%	.	06/01/2016.	Paydown		135	135	134	134		1		1		135			0	4	03/01/2018	1
31374W VH 2	FEDERAL NATIONAL MORTGAGE ASSO 7.000%	.	06/01/2016.	Paydown		153	153	152	152		1		1		153			0	4	10/01/2025	1
31378D RA 0	FEDERAL NATIONAL MORTGAGE ASSO 7.000%	.	06/01/2016.	Paydown		123	123	125	124		(1)		(1)		123			0	4	08/01/2027	1
31378K YM 0	FEDERAL NATIONAL MORTGAGE ASSO 7.000%	.	06/01/2016.	Paydown		268	268	273	271		(3)		(3)		268			0	8	10/01/2027	1
31378N HH 4	FEDERAL NATIONAL MORTGAGE ASSO 6.500%	.	06/01/2016.	Paydown		106	106	105	105		1		1		106			0	3	04/01/2018	1
31378Q DA 6	FEDERAL NATIONAL MORTGAGE ASSO 7.000%	.	06/01/2016.	Paydown		1,384	1,384	1,411	1,401		(16)		(16)		1,384			0	40	01/01/2028	1
31378Q DC 2	FEDERAL NATIONAL MORTGAGE ASSO 6.000%	.	06/01/2016.	Paydown		1,201	1,201	1,167	1,176		25		25		1,201			0	30	02/01/2028	1
31379C RX 1	FEDERAL NATIONAL MORTGAGE ASSO 6.500%	.	06/01/2016.	Paydown		323	323	321	321		2		2		323			0	9	02/01/2028	1
31379E PX 9	FEDERAL NATIONAL MORTGAGE ASSO 6.500%	.	06/01/2016.	Paydown		2,144	2,144	2,124	2,132		12		12		2,144			0	58	02/01/2018	1
31379F J9 6	FEDERAL NATIONAL MORTGAGE ASSO 6.500%	.	06/01/2016.	Paydown		476	476	470	471		4		4		476			0	13	03/01/2028	1
31379F K2 9	FEDERAL NATIONAL MORTGAGE ASSO 6.500%	.	06/01/2016.	Paydown		2,243	2,243	2,229	2,231		12		12		2,243			0	61	04/01/2028	1
31379G DH 2	FEDERAL NATIONAL MORTGAGE ASSO 6.500%	.	06/01/2016.	Paydown		1,072	1,072	1,062	1,066		6		6		1,072			0	29	03/01/2018	1
31379H 2V 1	FEDERAL NATIONAL MORTGAGE ASSO 6.500%	.	06/01/2016.	Paydown		657	657	651	653		4		4		657			0	18	03/01/2018	1
31379K FT 5	FEDERAL NATIONAL MORTGAGE ASSO 6.500%	.	06/01/2016.	Paydown		302	302	299	300		2		2		302			0	8	04/01/2018	1
31379K RA 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%	.	06/01/2016.	Paydown		794	794	783	786		9		9		794			0	21	04/01/2028	1
31379K RZ 8	FEDERAL NATIONAL MORTGAGE ASSO 6.500%	.	06/01/2016.	Paydown		16	16	16	16				0		16			0		04/01/2028	1
31379K TH 6	FEDERAL NATIONAL MORTGAGE ASSO 6.500%	.	06/01/2016.	Paydown		1,463	1,463	1,455	1,456		7		7		1,463			0	40	04/01/2028	1
31379K TT 0	FEDERAL NATIONAL MORTGAGE ASSO 7.000%	.	06/01/2016.	Paydown		2,365	2,365	2,404	2,389		(23)		(23)		2,365			0	73	04/01/2028	1
31379N 3F 2	FEDERAL NATIONAL MORTGAGE ASSO 6.500%	.	06/01/2016.	Paydown		7,906	7,906	7,789	7,815		92		92		7,906			0	208	04/01/2028	1
31379N FY 8	FEDERAL NATIONAL MORTGAGE ASSO 6.500%	.	06/01/2016.	Paydown		10	10	10	10				0		10			0		04/01/2018	1
31379N H8 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%	.	06/01/2016.	Paydown		40	40	40	40				0		40			0	1	04/01/2018	1
31379P BF 8	FEDERAL NATIONAL MORTGAGE ASSO 6.500%	.	04/01/2016.	Paydown		27,314	27,314	27,098	27,128		186		186		27,314			0	592	05/01/2028	1
31379P N5 7	FEDERAL NATIONAL MORTGAGE ASSO 6.500%	.	06/01/2016.	Paydown		1,467	1,467	1,453	1,458		9		9		1,467			0	40	04/01/2018	1
3137AR FX 9	FREDDIE MAC FHLMC_4062 4.000% 02/01/41	.	06/01/2016.	Paydown				117,966	115,035		(117,686)	(2,651)	(115,035)					0	12,817	02/01/2041	1
3137AR FX 9	FREDDIE MAC FHLMC_4062 4.000% 02/01/41	.	06/01/2016.	Paydown								2,651	(2,651)					0		02/01/2041	1
3137AR J4 9	FREDDIE MAC FHLMC_4057 3.000% 06/01/27	.	06/01/2016.	Paydown				130,323	130,133		(132,768)	(2,634)	(130,134)					0	16,154	06/01/2027	1
3137AR J4 9	FREDDIE MAC FHLMC_4057 3.000% 06/01/27	.	06/01/2016.	Paydown								2,634	(2,634)					0		06/01/2027	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3137AT BW 1	FEDERAL HOME LOAN MORTGAGE COR 4.000%		04/26/2016.	Various		1,853,910		2,148,439	1,998,365		(130,596)		(130,596)		1,867,769		(13,859)	(13,859)	198,521	01/01/2042	1
3137AU TS 8	FREDDIE MAC FHLMC_4117 3.500% 02/01/42		06/01/2016.	Paydown				280,429	274,595		(279,928)	(5,333)	(274,595)					0	27,162	02/01/2042	1
3137AU TS 8	FREDDIE MAC FHLMC_4117 3.500% 02/01/42		06/01/2016.	Paydown								5,333	(5,333)					0		02/01/2042	1
3137AV 7B 7	FREDDIE MAC FHLMC_4121 3.500% 10/01/42		04/13/2016.	Various		(51,069)					(60,473)		(60,473)		(60,473)		9,404	9,404	248,269	10/01/2042	1
3137B0 SA 3	FREDDIE MAC FHR_4186 3.000% 03/01/33		06/01/2016.	Paydown				94,249	96,112		(96,112)		(96,112)					0	9,126	03/01/2033	1
3137B0 ZL 1	FREDDIE MAC FHLMC_4182 3.000% 02/01/33		06/01/2016.	Paydown				93,276	95,567		(96,408)	(840)	(95,568)					0	10,240	02/01/2033	1
3137B0 ZL 1	FREDDIE MAC FHLMC_4182 3.000% 02/01/33		06/01/2016.	Paydown								840	(840)					0		02/01/2033	1
3137BH KM 8	FREDDIE MAC FHLMC_15-4461 4.500% 12/01		04/26/2016.	Various		2,288,382		2,843,730	2,715,621		(175,783)		(175,783)		2,539,838		(251,456)	(251,456)	233,023	12/01/2043	1
3137BH KU 0	FEDERAL HOME LOAN MORTGAGE COR 3.500%		05/01/2016.	Paydown		1,842,436	1,842,436	1,837,254	1,837,254		5,182		5,182		1,842,436			0	22,447	04/01/2045	1
3137BJ N2 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2016.	Paydown		3,179,864	3,179,864	3,173,919	3,174,029		5,835		5,835		3,179,864			0	44,347	05/01/2045	1
3137BK CZ 1	FREDDIE MAC FHLMC_4480 4.000% 09/01/43		06/01/2016.	Paydown				92,431	94,508		(95,359)	(851)	(94,508)					0	10,595	09/01/2043	1
3137BK CZ 1	FREDDIE MAC FHLMC_4480 4.000% 09/01/43		06/01/2016.	Paydown								851	(851)					0		09/01/2043	1
3137BK R8 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2016.	Paydown				39,105	38,607		(39,402)	(794)	(38,608)					0	4,156	07/01/2030	1
3137BK R8 5	FEDERAL HOME LOAN MORTGAGE COR 3.500%		06/01/2016.	Paydown								794	(794)					0		07/01/2030	1
3137BL 4T 2	FREDDIE MAC FHLMC_4498 3.500% 08/01/45		06/01/2016.	Paydown		15,158,383	15,158,383	15,096,802			61,581		61,581		15,158,383			0	72,882	08/01/2045	1
3137BM M8 6	FREDDIC MAC FHLMC_4546 3.500% 01/01/31		06/01/2016.	Paydown				123,815			(123,815)		(123,815)					0	10,841	01/01/2031	1
3137BP DZ 9	FREDDIE MAC 3.000% 05/01/46		06/01/2016.	Paydown		468,621	468,621	462,764			5,858		5,858		468,621			0	1,172	05/01/2046	1
31383M G4 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016.	Paydown		619	619	607	609		10		10		619			0	20	07/01/2029	1
31383R 5K 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016.	Paydown		396	396	388	389		6		6		396			0	12	08/01/2029	1
31383S A2 6	FEDERAL NATIONAL MORTGAGE ASSO 8.000%		06/01/2016.	Paydown		316	316	328	326		(10)		(10)		316			0	11	08/01/2029	1
31383U L6 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016.	Paydown		116	116	120	119		(4)		(4)		116			0	4	09/01/2029	1
31384D G3 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016.	Paydown		17	17	17	17		(1)		(1)		17			0		11/01/2029	1
31384D JF 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016.	Paydown		152	152	158	157		(5)		(5)		152			0	5	11/01/2029	1
31384H 2N 2	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016.	Paydown		18	18	19	19		(1)		(1)		18			0	1	01/01/2030	1
31384M HV 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016.	Paydown		16	16	17	17		(1)		(1)		16			0		01/01/2030	1
31384Q QU 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016.	Paydown		26	26	27	27		(1)		(1)		26			0	1	03/01/2030	1
31384S E2 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016.	Paydown		26	26	27	26		(1)		(1)		26			0	1	02/01/2030	1
31384U PF 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016.	Paydown		48	48	50	50		(2)		(2)		48			0	1	05/01/2030	1
31384V 4T 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016.	Paydown		7	7	7	7				0		7			0		09/01/2030	1
31384V L7 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016.	Paydown		4,387	4,387	4,568	4,532		(145)		(145)		4,387			0	131	12/01/2029	1
31384V NK 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016.	Paydown		2,356	2,356	2,454	2,435		(78)		(78)		2,356			0	74	01/01/2030	1
31384V UY 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016.	Paydown		1,552	1,552	1,616	1,604		(52)		(52)		1,552			0	46	05/01/2030	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
31384V YW 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		52	52	54	54		(2)		(2)		52			0	2	08/01/2030	1
31384W G3 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		52,422	52,422	59,631	57,320		(4,898)		(4,898)		52,422			0	1,635	03/01/2021	1
31384W NM 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		439	439	457	454		(15)		(15)		439			0	14	06/01/2031	1
31384X SV 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		63	63	66	66		(2)		(2)		63			0	2	04/01/2030	1
31385C 2R 3	FEDERAL NATIONAL MORTGAGE ASSO 6.500%	.	06/01/2016.	Paydown		218	218	223	222		(3)		(3)		218			0	6	11/01/2030	1
31385D 5D 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		238	238	248	246		(8)		(8)		238			0	8	07/01/2030	1
31385E BJ 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		3	3	3	3				0		3			0		06/01/2030	1
31385E BK 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		3	3	3	3				0		3			0		07/01/2030	1
31385E EK 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		98	98	102	101		(3)		(3)		98			0	3	06/01/2030	1
31385F V6 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		178	178	185	184		(6)		(6)		178			0	6	06/01/2030	1
31385J DM 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		4,334	4,334	4,513	4,475		(141)		(141)		4,334			0	138	05/01/2032	1
31385N 7B 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		395	395	412	409		(13)		(13)		395			0	12	10/01/2030	1
31385N ED 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		30	30	31	31		(1)		(1)		30			0	1	08/01/2030	1
31385N JX 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		139	139	144	143		(5)		(5)		139			0	4	09/01/2030	1
31385N ZA 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		41	41	43	43		(1)		(1)		41			0	1	08/01/2030	1
31385T F4 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		48	48	50	50		(2)		(2)		48			0	2	10/01/2030	1
31385T ZP 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		468	468	487	484		(16)		(16)		468			0	14	09/01/2030	1
31385U JD 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		61	61	64	63		(2)		(2)		61			0	2	10/01/2030	1
31385U QN 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		101	101	105	104		(3)		(3)		101			0	3	09/01/2030	1
31385V 6G 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		186	186	194	192		(6)		(6)		186			0	7	10/01/2030	1
31386B P6 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		10	10	11	11				0		10			0		11/01/2030	1
31386B PC 2	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		39	39	41	40		(1)		(1)		39			0	1	11/01/2030	1
31386C B7 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		69	69	72	71		(2)		(2)		69			0	2	12/01/2030	1
31386C KC 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		14	14	15	14				0		14			0		11/01/2030	1
31386C KK 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		34	34	36	36		(1)		(1)		34			0	1	11/01/2030	1
31386D TN 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		1	1	1	1				0		1			0		12/01/2030	1
31386D U9 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		16	16	17	17		(1)		(1)		16			0		11/01/2030	1
31386E VX 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		20	20	20	20		(1)		(1)		20			0	1	12/01/2030	1
31386F BK 0	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		44	44	45	45		(1)		(1)		44			0	1	12/01/2030	1
31386F H7 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		4	4	4	4				0		4			0		12/01/2030	1
31386F M3 6	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		42	42	44	43		(1)		(1)		42			0	1	12/01/2030	1
31386H 4A 6	FEDERAL NATIONAL MORTGAGE ASSO 8.500%	.	06/01/2016.	Paydown		68	68	71	70		(2)		(2)		68			0	2	11/01/2030	1
31386H GK 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		96	96	100	99		(3)		(3)		96			0	3	12/01/2030	1
31386L 6V 9	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		118	118	122	122		(4)		(4)		118			0	4	12/01/2030	1
31386Q FM 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	.	06/01/2016.	Paydown		16	16	17	16		(1)		(1)		16			0		03/01/2031	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
31386S MC 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016	Paydown		8	8	9	9				0		8			0		07/01/2031	1
31386W RK 6	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		06/01/2016	Paydown		12	12	12	12				0		12			0		11/01/2030	1
31387B U8 4	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		04/01/2016	Paydown		39	39	38	39				0		39			0	1	05/01/2016	1
31387C Q5 3	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2016	Paydown		9,612	9,612	9,561	9,575		37		37		9,612			0	219	10/01/2016	1
31387E FB 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016	Paydown		166	166	172	171		(6)		(6)		166			0	5	07/01/2031	1
31387J EL 6	FEDERAL NATIONAL MORTGAGE ASSO 7.000%		06/01/2016	Paydown		13,663	13,663	13,808	13,757		(94)		(94)		13,663			0	475	05/01/2031	1
31387Q NR 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016	Paydown		25	25	26	26		(1)		(1)		25			0	1	07/01/2031	1
31387R BJ 6	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		06/01/2016	Paydown		30	30	32	32		(1)		(1)		30			0	1	08/01/2031	1
31387V S7 5	FEDERAL NATIONAL MORTGAGE ASSO 8.500%		06/01/2016	Paydown		32	32	33	33		(1)		(1)		32			0	1	05/01/2031	1
31387W 2L 0	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		06/01/2016	Paydown		8,254	8,254	8,450	8,395		(141)		(141)		8,254			0	245	09/01/2031	1
31387W 2P 1	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		06/01/2016	Paydown		13,258	13,258	13,508	13,434		(176)		(176)		13,258			0	359	10/01/2031	1
31387X RW 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016	Paydown		273	273	284	282		(9)		(9)		273			0	9	09/01/2031	1
31388A LE 2	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2016	Paydown		742	742	750	742				0		742			0	17	12/01/2016	1
31388E FK 7	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2016	Paydown		1,328	1,328	1,321	1,323		5		5		1,328			0	28	08/01/2016	1
31388K GM 8	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2016	Paydown		5,142	5,142	5,127	5,127		15		15		5,142			0	118	10/01/2016	1
31388K QN 5	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2016	Paydown		9,348	9,348	9,320	9,320		28		28		9,348			0	214	11/01/2016	1
31388K TE 2	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		05/01/2016	Paydown		4,257	4,257	4,244	4,244		13		13		4,257			0	95	11/01/2016	1
31388M SY 5	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2016	Paydown		3,109	3,109	3,092	3,097		12		12		3,109			0	71	09/01/2016	1
31388N C3 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016	Paydown		15	15	15	15				0		15			0		10/01/2031	1
31388T KX 0	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2016	Paydown		1,261	1,261	1,274	1,261				0		1,261			0	29	12/01/2016	1
31388U F6 2	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2016	Paydown		26,314	26,314	26,028	26,186		128		128		26,314			0	601	01/01/2017	1
31388V T9 9	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2016	Paydown		15,201	15,201	15,036	15,128		73		73		15,201			0	320	12/01/2016	1
31389A 6F 5	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016	Paydown		45	45	47	46		(1)		(1)		45			0	1	12/01/2031	1
31389A CM 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016	Paydown		9	9	10	9				0		9			0		01/01/2032	1
31389K EF 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016	Paydown		167	167	174	173		(5)		(5)		167			0	5	02/01/2032	1
31389Q PB 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016	Paydown		7,385	7,385	7,690	7,624		(239)		(239)		7,385			0	276	03/01/2032	1
31389S US 1	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016	Paydown		16	16	17	17		(1)		(1)		16			0	1	03/01/2032	1
31389T CY 6	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2016	Paydown		1,208	1,208	1,208	1,208				0		1,208			0	28	04/01/2017	1
31389X QJ 5	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2016	Paydown		3,217	3,217	3,216	3,216		1		1		3,217			0	74	04/01/2017	1
31389Y VK 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016	Paydown		6	6	6	6				0		6			0		03/01/2032	1
3138A4 X7 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2016	Paydown		1,172,066	1,172,066	1,189,281	1,186,727		(14,661)		(14,661)		1,172,066			0	21,355	01/01/2041	1
3138A4 Y3 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016	Paydown		547,432	547,432	575,231	572,615		(25,184)		(25,184)		547,432			0	7,989	01/01/2026	1
3138A5 ZY 1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2016	Paydown		26,461	26,461	27,189	26,980		(519)		(519)		26,461			0	441	02/01/2026	1
3138A8 KM 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2016	Paydown		195,715	195,715	201,128	199,584		(3,869)		(3,869)		195,715			0	3,063	03/01/2026	1
3138E0 RK 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2016	Paydown		1,634,604	1,634,604	1,689,516	1,687,749		(53,145)		(53,145)		1,634,604			0	27,344	12/01/2041	1

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
3138EK AQ 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016	Paydown		1,174,191	1,174,191	1,215,104	1,215,104		(40,913)		(40,913)		1,174,191			0	18,414	11/01/2042	1
3138EK H6 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016	Paydown		50,568	50,568	52,828	52,828		(2,260)		(2,260)		50,568			0	737	12/01/2042	1
3138EL JN 4	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2016	Paydown		792,929	792,929	813,496	811,568		(18,639)		(18,639)		792,929			0	12,867	06/01/2042	1
3138EM 3D 1	FEDERAL NATIONAL MORTGAGE ASSO 2.540%		04/18/2016	Various		3,701,757	3,521,898	3,744,217	3,721,974		4,009		4,009		3,725,982		(24,226)	(24,226)	34,357	09/01/2034	1
3138EM 3G 4	FEDERAL NATIONAL MORTGAGE ASSO 2.559%		06/01/2016	Paydown		116,312	116,312	123,581	121,912		(5,601)		(5,601)		116,312			0	1,187	07/01/2035	1
3138EM QY 0	FEDERAL NATIONAL MORTGAGE ASSO 2.944%		06/01/2016	Paydown		239,200	239,200	248,881	245,640		(6,439)		(6,439)		239,200			0	2,953	02/01/2042	1
3138EN Q2 8	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2016	Various		8,557,308	8,364,097	8,432,055	8,427,044		(4,447)		(4,447)		8,422,597		134,711	134,711	100,934	07/01/2043	1
3138EN VA 4	FEDERAL NATIONAL MORTGAGE ASSO 2.536%		05/04/2016	Various		10,864,392	10,562,248	10,917,073	10,970,717		7,601		7,601		10,978,318		(113,926)	(113,926)	128,127	07/01/2044	1
3138EN YM 5	FEDERAL NATIONAL MORTGAGE ASSO 2.542%		05/04/2016	Various		13,757,536	13,393,359	13,850,617	13,920,007		(6,666)		(6,666)		13,913,341		(155,805)	(155,805)	162,038	07/01/2044	1
3138EP PP 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016	Paydown		899,185	899,185	939,086	938,327		(39,142)		(39,142)		899,185			0	13,216	05/01/2044	1
3138EP U2 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016	Paydown		653,190	653,190	676,001	675,199		(22,009)		(22,009)		653,190			0	9,744	05/01/2045	1
3138EP YR 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		05/01/2016	Various		11,417,959	10,919,662	11,490,363			(16,970)		(16,970)		11,473,393		(55,434)	(55,434)	74,760	11/01/2042	1
3138EP ZL 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016	Paydown		253,285	253,285	261,279	261,035		(7,750)		(7,750)		253,285			0	3,890	06/01/2045	1
3138EQ EV 0	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		05/10/2016	Various		48,455,638	89,959,548	48,015,909					0		48,015,909		439,730	439,730	54,975	09/01/2045	1
3138EQ KP 6	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016	Paydown		1,109,677	1,109,677	1,149,908			(40,231)		(40,231)		1,109,677			0	12,422	10/01/2045	1
3138EQ N4 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016	Paydown		341,322	341,322	353,642			(12,320)		(12,320)		341,322			0	3,952	11/01/2045	1
3138EQ NN 8	FEDERAL NATIONAL MORTGAGE ASSO 2.671%		06/01/2016	Paydown		446,437	446,437	458,435			(11,998)		(11,998)		446,437			0	3,873	08/01/2045	1
3138EQ NX 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2016	Paydown		130,394	130,394	135,152	135,095		(4,700)		(4,700)		130,394			0	1,624	10/01/2030	1
3138EQ RS 3	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2016	Paydown		2,007,517	2,007,517	2,011,282	2,011,278		(3,760)		(3,760)		2,007,517			0	25,624	12/01/2043	1
3138EQ W5 7	FEDERAL NATIONAL MORTGAGE ASSO 2.689%		06/01/2016	Paydown		117,789	117,789	121,065			(3,276)		(3,276)		117,789			0	735	08/01/2045	1
3138EQ WR 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2016	Paydown		259,870	259,870	260,479	260,478		(608)		(608)		259,870			0	3,238	01/01/2046	1
3138EQ YK 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		04/08/2016	Various		(5,535)					(6,356)		(6,356)		(6,356)		821	821	260,314	12/01/2045	1
3138LT KF 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016	Paydown		1,682,891	1,682,891	1,755,992	1,755,992		(73,101)		(73,101)		1,682,891			0	24,243	05/01/2042	1
3138LT L6 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016	Paydown		46,802	46,802	48,893	48,893		(2,091)		(2,091)		46,802			0	687	06/01/2042	1
3138LU Q9 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2016	Paydown		665,089	665,089	695,226	688,270		(23,181)		(23,181)		665,089			0	8,254	05/01/2027	1
3138LU S2 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016	Paydown		730,631	730,631	755,290	755,212		(24,581)		(24,581)		730,631			0	10,903	06/01/2042	1
3138M6 A4 9	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2016	Paydown		219,774	219,774	226,093	225,398		(5,623)		(5,623)		219,774			0	2,788	10/01/2027	1
3138M8 WQ 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016	Paydown		259,945	259,945	270,180	270,027		(10,082)		(10,082)		259,945			0	3,586	09/01/2042	1
3138NX RW 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016	Paydown		392,964	392,964	410,525	410,525		(17,561)		(17,561)		392,964			0	6,135	01/01/2043	1
3138W5 GE 2	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2016	Various		20,665,923	20,073,520	20,642,613			(18,955)		(18,955)		20,623,657		42,266	42,266	168,757	06/01/2043	1
3138W9 KR 0	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2016	Paydown		102,771	102,771	104,216	104,185		(1,415)		(1,415)		102,771			0	1,303	08/01/2043	1
3138WC CL 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016	Paydown		77,444	77,444	80,252	80,250		(2,805)		(2,805)		77,444			0	1,141	07/01/2044	1
3138WC H7 1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		05/10/2016	Various		57,469,306	106,693,728	56,947,778					0		56,947,778		521,528	521,528	65,202	07/01/2044	1
3138WC PV 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016	Paydown		45,168	45,168	47,324			(2,156)		(2,156)		45,168			0	267	08/01/2044	1
3138WD 3S 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016	Paydown		1,322,710	1,322,710	1,371,182	1,370,264		(47,554)		(47,554)		1,322,710			0	19,769	02/01/2045	1
3138WE 2E 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016	Paydown		266,813	266,813	276,485			(9,672)		(9,672)		266,813			0	2,710	06/01/2045	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
3138WE 3W 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		275,402	275,402	285,170	285,137		(9,735)		(9,735)		275,402			0	4,222	07/01/2045	1
3138WE 6B 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		344,976	344,976	357,212	357,170		(12,194)		(12,194)		344,976			0	5,125	07/01/2045	1
3138WE CH 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		637,606	637,606	659,922	659,214		(21,608)		(21,608)		637,606			0	10,092	03/01/2045	1
3138WE KK 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		328,493	328,493	341,119	340,610		(12,117)		(12,117)		328,493			0	4,755	04/01/2045	1
3138WE KT 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		440,347	440,347	456,484	456,154		(15,806)		(15,806)		440,347			0	6,769	04/01/2045	1
3138WE QJ 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2016.	Paydown		1,173,649	1,173,649	1,222,979	1,220,178		(46,529)		(46,529)		1,173,649			0	14,123	05/01/2030	1
3138WE RM 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		466,201	466,201	482,737	482,503		(16,302)		(16,302)		466,201			0	6,565	05/01/2045	1
3138WE XE 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		116,218	116,218	120,340	120,326		(4,109)		(4,109)		116,218			0	1,655	06/01/2045	1
3138WE ZJ 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		64,392	64,392	65,972	65,915		(1,523)		(1,523)		64,392			0	913	06/01/2045	1
3138WF 2U 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Various		830,875	830,875	858,528	858,411		(27,536)		(27,536)		830,875			0	12,542	11/01/2045	1
3138WF 2Z 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		713,314	713,314	742,739			(29,424)		(29,424)		713,314			0	6,491	11/01/2045	1
3138WF 3F 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		04/08/2016.	Various		(38,570)					(46,070)		(46,070)		(46,070)		7,500	7,500	345,614	11/01/2045	1
3138WF 3G 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/23/2016.	Various		33,668,545	32,070,684	33,699,274			(37,682)		(37,682)		33,661,592		6,953	6,953	303,618	11/01/2045	1
3138WF 6T 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Various		326,880	326,880	338,448	338,397		(11,517)		(11,517)		326,880			0	4,862	12/01/2045	1
3138WF CA 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Various		177,190	177,190	183,211	183,034		(5,845)		(5,845)		177,190			0	2,706	07/01/2045	1
3138WF FE 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		479,477	479,477	497,270	496,732		(17,255)		(17,255)		479,477			0	7,046	08/01/2045	1
3138WF FX 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		04/21/2016.	Various		13,526,380	12,601,461	13,432,369	13,402,357		(48,148)		(48,148)		13,354,209		172,171	172,171	202,637	08/01/2045	1
3138WF LC 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		05/26/2016.	Various		91,947,832	87,999,441	91,318,035			(217,559)		(217,559)		91,100,476		847,356	847,356	1,237,749	09/01/2045	1
3138WF P5 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		05/01/2016.	Various		19,031,555	17,629,629	18,821,006	18,797,504		(68,977)		(68,977)		18,728,528		303,027	303,027	314,709	09/01/2045	1
3138WF PJ 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		05/26/2016.	Various		18,939,188	18,112,560	18,930,456	18,917,110		(58,093)		(58,093)		18,859,016		80,172	80,172	307,623	09/01/2045	1
3138WF RF 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		04/11/2016.	Various		161,992,808	312,000,074	162,703,164					0		162,703,164		(710,356)	(710,356)	182,001	09/01/2045	1
3138WF W9 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		05/10/2016.	Various		57,595,673	106,928,334	57,072,999					0		57,072,999		522,675	522,675	65,345	10/01/2045	1
3138WF Y5 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		69,791	69,791	72,702			(2,912)		(2,912)		69,791			0	624	11/01/2045	1
3138WG 3W 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		30,076	30,076	31,533			(1,457)		(1,457)		30,076			0	88	05/01/2046	1
3138WG AG 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Various		33,527,250	31,746,885	33,515,207			(50,526)		(50,526)		33,464,681		62,569	62,569	217,980	12/01/2045	1
3138WG BM 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		954,792	954,792	987,418	987,276		(32,483)		(32,483)		954,792			0	13,829	12/01/2045	1
3138WG HA 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/09/2016.	Various		10,464,319	9,957,629	10,429,060			(23,208)		(23,208)		10,405,851		58,467	58,467	97,818	01/01/2046	1
3138WG LA 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		561,751	561,751	589,400			(27,649)		(27,649)		561,751			0	5,303	02/01/2046	1
3138WG M2 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2016.	Paydown		114,701	114,701	122,533			(7,832)		(7,832)		114,701			0	642	02/01/2046	1
3138WG MC 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		594,215	594,215	620,583			(26,368)		(26,368)		594,215			0	2,593	02/01/2046	1
3138WG SS 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		577,880	577,880	605,330			(27,449)		(27,449)		577,880			0	3,769	03/01/2046	1
3138WG YN 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Various		14,364,093	13,739,258	14,372,344			(37,504)		(37,504)		14,334,840		29,253	29,253	35,202	04/01/2046	1
3138WH F8 0	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/09/2016.	Various		151,413,557	294,000,002	150,904,689					0		150,904,689		508,868	508,868	147,000	06/01/2046	1
3138WP HJ 6	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		04/01/2016.	Various		28,489,736	27,089,601	28,384,823			(19,724)		(19,724)		28,365,099		124,636	124,636	110,171	04/01/2043	1
3138WP HP 2	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2016.	Paydown		531,516	531,516	532,346	532,346		(830)		(830)		531,516			0	6,725	04/01/2043	1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2016.	Various		53,559,422	52,272,812	52,489,394	52,134,387		(17,356)		(17,356)		52,472,038		1,087,385	1,087,385	643,830	05/01/2043	1
3138WQ AZ 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2016.	Paydown		255,621	255,621	262,868			(7,247)		(7,247)		255,621			0	1,344	05/01/2043	1
3138WX 4U 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		17,556	17,556	17,850	17,822		(266)		(266)		17,556			0	255	06/01/2043	1
3138WZ U2 6	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		92,882	92,882	96,249	96,249		(3,367)		(3,367)		92,882			0	1,280	08/01/2043	1
3138X3 XH 0	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2016.	Paydown		359,126	359,126	359,631	359,631		(505)		(505)		359,126			0	4,507	09/01/2043	1
3138X4 6V 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2016.	Paydown		158,700	158,700	161,949	161,875		(3,175)		(3,175)		158,700			0	1,917	08/01/2043	1
3138X7 6C 2	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2016.	Paydown		1,187,171	1,187,171	1,188,841	1,188,841		(1,669)		(1,669)		1,187,171			0	15,178	09/01/2043	1
3138XR QF 9	FEDERAL NATIONAL MORTGAGE ASSO 3.006%		06/01/2016.	Paydown		230,293	230,293	236,995	230,293				0		230,293			0	2,975	07/01/2044	1
3138XU QR 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2016.	Paydown		123,166	123,166	127,549	127,001		(3,835)		(3,835)		123,166			0	1,598	05/01/2029	1
3138XY CD 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		4,908,828	4,908,828	5,094,443	5,093,424		(184,596)		(184,596)		4,908,828			0	70,690	02/01/2042	1
3138Y7 GA 4	FEDERAL NATIONAL MORTGAGE ASSO 2.845%		06/01/2016.	Paydown		695,085	695,085	718,653	718,653		(23,568)		(23,568)		695,085			0	9,118	01/01/2045	1
3138Y9 MQ 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		126,497	126,497	131,102	130,995		(4,498)		(4,498)		126,497			0	1,921	01/01/2045	1
3138YH U6 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		738,719	738,719	764,921	764,534		(25,815)		(25,815)		738,719			0	10,869	05/01/2045	1
3138YK G2 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		277,262	277,262	285,927	285,614		(8,352)		(8,352)		277,262			0	4,035	06/01/2045	1
3138YK WB 5	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2016.	Paydown		36,020	36,020	36,425	36,408		(388)		(388)		36,020			0	507	05/01/2045	1
3138YK X5 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		119,381	119,381	123,163	123,026		(3,646)		(3,646)		119,381			0	1,540	06/01/2045	1
3138YN LQ 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		05/01/2016.	Various		27,472,517	25,425,604	27,426,000			(33,608)		(33,608)		27,392,392		80,124	80,124	200,335	08/01/2045	1
3138YP LN 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		24,108	24,108	25,220	25,203		(1,095)		(1,095)		24,108			0	352	05/01/2045	1
3138YS 4T 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		34,779	34,779	36,382	36,358		(1,579)		(1,579)		34,779			0	509	06/01/2045	1
3138YU GF 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		73,076	73,076	75,771	75,711		(2,635)		(2,635)		73,076			0	1,065	09/01/2045	1
3138YW ES 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		380,095	380,095	397,615	397,339		(17,244)		(17,244)		380,095			0	5,553	07/01/2045	1
3138YW H4 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		796,825	796,825	831,312			(34,488)		(34,488)		796,825			0	7,684	10/01/2045	1
3138YW JV 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		04/11/2016.	Various		259,073,980	500,000,002	260,664,064					0		260,664,064		(1,590,083)	(1,590,083)	291,667	10/01/2045	1
3138YX EV 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2016.	Paydown		21,423	21,423	22,922	22,863		(1,440)		(1,440)		21,423			0	358	07/01/2045	1
3138YX FR 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2016.	Paydown		227,159	227,159	228,117	228,098		(940)		(940)		227,159			0	2,840	08/01/2045	1
3138YX HK 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		7,912	7,912	8,277	8,271		(359)		(359)		7,912			0	115	07/01/2045	1
3138YY DN 0	FEDERAL NATIONAL MORTGAGE ASSO 2.501%		06/01/2016.	Paydown		300,769	300,769	308,358			(7,590)		(7,590)		300,769			0	2,199	11/01/2045	1
31390B 6Y 9	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2016.	Paydown		12,575	12,575	12,572	12,572		3		3		12,575			0	276	05/01/2017	1
31390B TY 4	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016.	Paydown		659	659	687	680		(21)		(21)		659			0	20	06/01/2032	1
31390D AJ 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016.	Paydown		9	9	9	9				0		9			0		05/01/2032	1
31390P MS 3	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016.	Paydown		381	381	397	393		(12)		(12)		381			0	12	08/01/2032	1
31390R NA 7	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016.	Paydown		57	57	59	59		(2)		(2)		57			0	2	08/01/2032	1
31390W UC 4	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2016.	Paydown		1,480	1,480	1,406	1,422		59		59		1,480			0	28	10/01/2033	1
31391B QX 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%		06/01/2016.	Paydown		1,111	1,111	1,157	1,146		(35)		(35)		1,111			0	35	09/01/2032	1
31391D UY 7	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		04/01/2016.	Paydown		2,404	2,404	2,168	2,216		187		187		2,404			0	36	07/01/2033	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31391H U2 8	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2016	Paydown		190	190	192	191		(1)		(1)		190			0	4	10/01/2032	1
313921 B5 6	FNMA_01-59 7.000% 11/01/31		06/01/2016	Paydown		13,824	13,824	13,777	13,777		47		47		13,824			0	414	11/01/2031	1
313921 S4 1	FNMA_01-61 6.000% 11/01/31		06/01/2016	Paydown		192,839	192,839	174,361	188,262		4,577		4,577		192,839			0	4,498	11/01/2031	1
31392B PT 7	FANNIE MAE FNMA_01-81 6.500% 01/01/32		06/01/2016	Paydown		14,726	14,726	14,731	14,726				0		14,726			0	396	01/01/2032	1
31392D RM 6	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		06/01/2016	Paydown		33,713	33,713	30,359	32,870		843		843		33,713			0	826	07/01/2032	1
31392E T8 3	FANNIE MAE FNMA_02-66 6.500% 08/01/42		06/01/2016	Paydown		154,108	154,108	177,513			(23,406)		(23,406)		154,108			0	1,791	08/01/2042	1
31392G FN 0	FANNIE MAE FNMA_02-T18 6.500% 08/01/42		06/01/2016	Paydown		263,726	263,726	309,073			(45,347)		(45,347)		263,726			0	3,231	08/01/2042	1
31392G FP 5	FANNIE MAE FNMA_02-T18 6.500% 08/01/42		06/01/2016	Paydown		235,520	235,520	248,032	247,734		(12,214)		(12,214)		235,520			0	5,673	08/01/2042	1
31392J JU 4	FNMA_03-19 5.500% 03/01/33		06/01/2016	Paydown		657,170	657,170	733,786			(76,616)		(76,616)		657,170			0	5,936	03/01/2033	1
31392K AA 4	FREDDIE MAC FHLMC_2454 6.500% 05/01/32		06/01/2016	Paydown		180,301	180,301	181,681	180,736		(435)		(435)		180,301			0	5,138	05/01/2032	1
31392R E3 1	FREDDIE MAC FHLMC_2469 6.000% 07/01/32		06/01/2016	Paydown		61,212	61,212	55,336	59,721		1,490		1,490		61,212			0	1,537	07/01/2032	1
31392W 7B 0	FSPC_T-51 6.500% 09/01/43		06/01/2016	Paydown		145,771	145,771	168,833			(23,062)		(23,062)		145,771			0	1,586	09/01/2043	1
31392X ZP 6	FHLMC_2528 5.500% 11/01/32		06/01/2016	Paydown		229,166	229,166	256,343			(27,178)		(27,178)		229,166			0	2,342	11/01/2032	1
31393G DM 3	FREDDIE MAC FHLMC_2545 5.500% 12/01/32		06/01/2016	Paydown		388,872	388,872	380,122	385,270		3,601		3,601		388,872			0	8,670	12/01/2032	1
31393L NP 4	FHLMC_2564 5.500% 02/01/33		06/01/2016	Paydown		116,128	116,128	113,697	114,506		1,622		1,622		116,128			0	2,780	02/01/2033	1
31393W BD 0	FHLMC_2640 5.000% 07/01/33		06/01/2016	Paydown		194,307	194,307	180,706	187,914		6,393		6,393		194,307			0	3,956	07/01/2033	1
31394B AL 8	FNMA_04-86 4.500% 11/01/34		06/01/2016	Paydown		593,265	593,265	480,815	550,147		43,119		43,119		593,265			0	10,689	11/01/2034	1
31394C SP 8	FANNIE MAE FNMA_05-18 5.000% 03/01/25		06/01/2016	Paydown		97,140	97,140	95,470	96,356		784		784		97,140			0	2,013	03/01/2025	1
31394D A6 7	FANNIE MAE FNMA_05-48 5.500% 06/01/34		05/01/2016	Paydown		242,741	242,741	251,391			(8,649)		(8,649)		242,741			0	1,602	06/01/2034	1
31394D E4 8	FANNIE MAE FNMA_05-53 5.500% 06/01/35		06/01/2016	Paydown		1,346,087	1,346,087	1,306,125	1,326,673		19,414		19,414		1,346,087			0	30,504	06/01/2035	1
31394H R7 8	FHLMC_2656 5.500% 08/01/33		06/01/2016	Paydown		85,902	85,902	85,849	85,849		54		54		85,902			0	2,268	08/01/2033	1
31394L JJ 2	FHLMC_2691 5.500% 09/01/33		06/01/2016	Paydown		1,193,088	1,193,088	1,128,292	1,167,558		25,530		25,530		1,193,088			0	27,914	09/01/2033	1
31394M MV 9	FHLMC_2716 5.500% 12/01/33		06/01/2016	Paydown		144,804	144,804	140,958	142,767		2,037		2,037		144,804			0	3,551	12/01/2033	1
31394R TP 4	FREDDIE MAC FHLMC_2766 5.000% 03/01/34		06/01/2016	Paydown		1,186,206	1,186,206	1,084,938	1,148,071		38,135		38,135		1,186,206			0	24,761	03/01/2034	1
31394V E8 9	FANNIE MAE FNMA_06-2 6.000% 02/01/36		06/01/2016	Paydown		836,397	836,397	847,424	837,758		(1,360)		(1,360)		836,397			0	20,708	02/01/2036	1
31394V LV 0	FNR_05-123 5.500% 01/01/36		06/01/2016	Paydown		1,452,149	1,452,149	1,408,244	1,430,539		21,610		21,610		1,452,149			0	31,321	01/01/2036	1
31395B BS 1	FANNIE MAE FNMA_06-9 5.500% 03/01/36		06/01/2016	Paydown		856,104	856,104	836,909	846,431		9,673		9,673		856,104			0	18,353	03/01/2036	1
31395B EZ 2	FANNIE MAE FNMA_06-14 5.500% 03/01/36		06/01/2016	Paydown		220,926	220,926	249,404			(28,477)		(28,477)		220,926			0	1,451	03/01/2036	1
31395B KD 4	FANNIE MAE FNMA_06-3 5.500% 03/01/36		06/01/2016	Paydown		326,894	326,894	364,970			(38,077)		(38,077)		326,894			0	2,707	03/01/2036	1
31395E ZJ 9	FHLMC_2835 5.500% 08/01/34		06/01/2016	Paydown		196,844	196,844	187,525	193,803		3,041		3,041		196,844			0	4,875	08/01/2034	1
31395G JR 4	FREDDIE MAC FHLMC_2861 5.500% 09/01/34		06/01/2016	Paydown		249,877	249,877	237,745	245,920		3,957		3,957		249,877			0	5,621	09/01/2034	1
31395L FM 8	FREDDIE MAC FHLMC_2912 5.500% 05/01/34		06/01/2016	Paydown		361,068	361,068	370,677			(9,609)		(9,609)		361,068			0	2,732	05/01/2034	1
31395N FS 1	FANNIE MAE FNMA_06-45 5.500% 06/01/36		06/01/2016	Paydown		377,516	377,516	378,504	377,516				0		377,516			0	8,655	06/01/2036	1
31395P PE 6	FREDDIE MAC FHLMC_2948 5.500% 03/01/35		06/01/2016	Paydown		858,558	858,558	833,640	846,824		11,734		11,734		858,558			0	18,999	03/01/2035	1
31395R 2E 7	FREDDIE MAC FHLMC_2949 5.500% 03/01/35		06/01/2016	Paydown		733,421	733,421	713,739	724,379		9,042		9,042		733,421			0	16,723	03/01/2035	1
31395T FM 1	FREDDIE MAC FHLMC-2961 5.500% 04/01/35		06/01/2016	Paydown		765,731	765,731	743,925	756,270		9,461		9,461		765,731			0	17,361	04/01/2035	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31395U 4N 8	FREDDIE MAC FHLMC_2972 FHR 2972 WG 5.5	.	06/01/2016.	Paydown		579,262	579,262	567,202	573,243		6,019		6,019		579,262			0	13,499	05/01/2035.	1
31395U A7 6	FHLMC_2981 5.500% 05/01/35	.	06/01/2016.	Paydown		571,327	571,327	554,924	563,939		7,388		7,388		571,327			0	13,159	05/01/2035.	1
31395U K3 4	FREDDIE MAC FHLMC_2978 5.500% 05/01/35	.	06/01/2016.	Paydown		1,259,789	1,259,789	1,270,733	891,466		(28,348)		(28,348)		1,259,789			0	23,259	05/01/2035.	1
31395V SN 0	FREDDIE MAC FHLMC_2986 5.500% 06/01/35	.	06/01/2016.	Various		371,324	371,324	361,128	366,440		4,885		4,885		371,324			0	8,489	06/01/2035.	1
31395W W4 5	FREDDIE MAC FHLMC_3012 5.500% 08/01/35	.	06/01/2016.	Paydown		144,349	144,349	140,786	142,626		1,723		1,723		144,349			0	3,258	08/01/2035.	1
31395X N4 3	FREDDIE MAC 5.000% 08/01/35	.	06/01/2016.	Paydown		1,489,212	1,489,212	1,435,926	1,461,257		27,955		27,955		1,489,212			0	30,877	08/01/2035.	1
31395X VG 7	FREDDIE MAC FHLMC_3019 5.500% 10/01/34	.	06/01/2016.	Paydown		874,447	874,447	887,848			(13,401)		(13,401)		874,447			0	8,143	10/01/2034.	1
31396C 3Y 4	FREDDIE MAC REFERENCE REMIC -T 5.500%	.	06/01/2016.	Paydown		3,125,203	3,125,203	2,979,677	3,073,182		52,022		52,022		3,125,203			0	70,979	10/01/2035.	1
31396C J7 6	FREDDIE MAC FHLMC_3047 5.500% 10/01/25	.	06/01/2016.	Paydown		440,461	440,461	481,585			(41,123)		(41,123)		440,461			0	3,604	10/01/2025.	1
31396C LG 3	FREDDIE MAC FHLMC_3054 5.500% 10/01/35	.	06/01/2016.	Paydown		721,269	721,269	701,828	712,551		8,718		8,718		721,269			0	16,503	10/01/2035.	1
31396E 2W 5	FREDDIE MAC FHLMC_3053 5.500% 12/01/34	.	06/01/2016.	Paydown		1,089,385	1,089,385	1,099,300	1,089,385				0		1,089,385			0	24,439	12/01/2034.	1
31396E 6A 9	FHLMC_3044 5.500% 03/01/35	.	06/01/2016.	Paydown		421,251	421,251	415,755	419,601		1,649		1,649		421,251			0	9,528	03/01/2035.	1
31396E WR 3	FREDDIE MAC FHLMC_3061 5.500% 11/01/35	.	06/01/2016.	Paydown		144,796	144,796	140,067	142,766		2,030		2,030		144,796			0	3,620	11/01/2035.	1
31396G 7E 5	FREDDIE MAC FHLMC_3094 5.500% 12/01/35	.	06/01/2016.	Paydown		548,104	548,104	527,721	538,880		9,224		9,224		548,104			0	12,928	12/01/2035.	1
31396G BL 4	FREDDIE MAC FHLMC_3087 5.500% 12/01/25	.	06/01/2016.	Paydown		226,246	226,246	220,051	223,765		2,481		2,481		226,246			0	5,148	12/01/2025.	1
31396H AL 3	FREDDIE MAC FHLMC_5 5.500% 02/01/36	.	06/01/2016.	Paydown		2,784,501	2,784,501	2,627,776	2,733,466		51,036		51,036		2,784,501			0	63,246	02/01/2036.	1
31396P B2 6	FNMA_07-14 5.500% 03/01/37	.	06/01/2016.	Paydown		217,605	217,605	202,373	210,135		7,470		7,470		217,605			0	5,984	03/01/2037.	1
31396V F8 6	FANNIE MAE FNMA_07-45 6.000% 05/01/47	.	06/01/2016.	Paydown		590,195	590,195	575,717	582,630		7,565		7,565		590,195			0	15,792	05/01/2047.	1
31396X HK 3	FANNIE MAE FNMA_07-77 5.500% 08/01/37	.	06/01/2016.	Paydown		1,145,591	1,145,591	1,147,515	1,145,591				0		1,145,591			0	26,581	08/01/2037.	1
31397C 3V 9	FREDDIE MAC FHLMC_3228 5.500% 10/01/36	.	06/01/2016.	Paydown		44,568	44,568	42,909	43,704		864		864		44,568			0	1,014	10/01/2036.	1
31397F MQ 2	FREDDIE MAC FHLMC_3296 5.500% 03/01/37	.	06/01/2016.	Paydown		148,930	148,930	137,557	142,314		6,616		6,616		148,930			0	3,457	03/01/2037.	1
31397J GG 3	FREDDIE MAC FHLMC_3330 5.500% 06/01/37	.	06/01/2016.	Paydown		539,843	539,843	500,451	522,371		17,472		17,472		539,843			0	12,516	06/01/2037.	1
31397W 7A 7	FREDDIE MAC FHLMC_3456 5.000% 06/01/38	.	06/01/2016.	Paydown		421,455	421,455	374,305	390,427		31,028		31,028		421,455			0	9,544	06/01/2038.	1
31398G QR 3	FANNIE MAE FNMA_09-111 4.500% 01/01/40	.	06/01/2016.	Paydown		904,577	904,577	781,329	859,475		45,102		45,102		904,577			0	17,186	01/01/2040.	1
31398V LQ 7	FREDDIE MAC FHLMC_3656 5.000% 01/01/38	.	06/01/2016.	Paydown		128,990	128,990	124,520	125,717		2,204		2,204		128,990			0	1,606	01/01/2038.	1
31400H AV 5	FEDERAL NATIONAL MORTGAGE ASSO 2.500%	.	06/01/2016.	Paydown		3,703	3,703	3,694	3,703				0		3,703			0	38	01/01/2033.	1
31401G JU 9	FEDERAL NATIONAL MORTGAGE ASSO 5.000%	.	06/01/2016.	Paydown		166	166	168	166				0		166			0	3	06/01/2018.	1
31401L 6T 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%	.	06/01/2016.	Paydown		636	636	605	611		26		26		636			0	12	07/01/2033.	1
31401N 2T 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%	.	06/01/2016.	Paydown		12,121	12,121	11,515	11,633		488		488		12,121			0	247	08/01/2033.	1
31401N PJ 2	FEDERAL NATIONAL MORTGAGE ASSO 4.500%	.	06/01/2016.	Paydown		32	32	30	30		1		1		32			0	1	08/01/2033.	1
31401X KW 6	FEDERAL NATIONAL MORTGAGE ASSO 4.500%	.	06/01/2016.	Paydown		803	803	724	741		63		63		803			0	15	07/01/2033.	1
31401Y JW 6	FEDERAL NATIONAL MORTGAGE ASSO 4.500%	.	06/01/2016.	Paydown		874	874	830	839		35		35		874			0	16	07/01/2033.	1
31402C 5C 2	FEDERAL NATIONAL MORTGAGE ASSO 5.000%	.	06/01/2016.	Paydown		38,778	38,778	39,432	38,906		(128)		(128)		38,778			0	801	09/01/2018.	1
31402C 5L 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 6.50	.	06/01/2016.	Paydown		1,867	1,867	1,808	1,819		48		48		1,867			0	55	12/01/2031.	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
31402C 5N 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 7.50		06/01/2016.	Paydown		568	568	569	569		(1)		(1)		568			0	18	11/01/2031	1
31402C 5P 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 8.00		06/01/2016.	Paydown		15,972	15,972	16,295	16,228		(256)		(256)		15,972			0	525	03/01/2032	1
31402C PL 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		06/01/2016.	Paydown		205,314	205,314	198,633	199,273		6,041		6,041		205,314			0	4,184	11/01/2033	1
31402E R8 3	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2016.	Paydown		4,091	4,091	3,886	3,926		165		165		4,091			0	84	08/01/2033	1
31402H BG 5	FEDERAL NATIONAL MORTGAGE ASSO 2.601%		06/01/2016.	Paydown		70,487	70,487	69,892	70,487				0		70,487			0	760	12/01/2033	1
31402H WH 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2016.	Paydown		1,649	1,649	1,567	1,583		67		67		1,649			0	28	07/01/2033	1
31402J 3U 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2016.	Paydown		2,468	2,468	2,226	2,275		192		192		2,468			0	54	08/01/2033	1
31402J 6A 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2016.	Paydown		3,479	3,479	3,305	3,338		141		141		3,479			0	55	08/01/2033	1
31402J M4 6	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2016.	Paydown		595	595	565	571		24		24		595			0	11	08/01/2033	1
31402J RE 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2016.	Paydown		2,289	2,289	2,097	2,137		151		151		2,289			0	43	08/01/2033	1
31402L K8 4	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2016.	Paydown		533	533	506	511		21		21		533			0	10	08/01/2033	1
31402M LS 7	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2016.	Paydown		383	383	364	367		15		15		383			0	7	08/01/2033	1
31402Q GD 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2016.	Paydown		691	691	654	677		13		13		691			0	11	09/01/2018	1
31402Q SE 2	FEDERAL NATIONAL MORTGAGE ASSO 2.650%		06/01/2016.	Paydown		9,901	9,901	9,792	9,901				0		9,901			0	98	02/01/2034	1
31402Q TE 1	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		06/01/2016.	Paydown		146,910	146,910	146,198	146,213		697		697		146,910			0	3,637	11/01/2034	1
31402Q YZ 8	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2016.	Paydown		558,281	558,281	547,658	548,613		9,668		9,668		558,281			0	12,255	02/01/2035	1
31402R AQ 2	FEDERAL NATIONAL MORTGAGE ASSO 6.500%		06/01/2016.	Paydown		425,593	425,593	437,031	434,862		(9,269)		(9,269)		425,593			0	11,041	12/01/2032	1
31402R DF 3	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		06/01/2016.	Paydown		38,725	38,725	39,021	38,956		(232)		(232)		38,725			0	963	04/01/2035	1
31402T FJ 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2016.	Paydown		11,828	11,828	11,237	11,352		476		476		11,828			0	217	08/01/2033	1
31402W YJ 1	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2016.	Paydown		766	766	727	735		31		31		766			0	14	09/01/2033	1
31403C WF 4	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2016.	Paydown		11,847	11,847	10,990	11,137		710		710		11,847			0	236	09/01/2035	1
31403D BD 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		06/01/2016.	Paydown		137,368	137,368	142,884	142,513		(5,145)		(5,145)		137,368			0	2,734	03/01/2036	1
31403D QW 2	FEDERAL NATIONAL MORTGAGE ASSO 2.696%		06/01/2016.	Paydown		195,756	195,756	196,520	195,756				0		195,756			0	2,051	04/01/2036	1
31403E TD 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2016.	Paydown		1,385	1,385	1,315	1,329		55		55		1,385			0	22	10/01/2033	1
31403F YH 1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2016.	Paydown		4,589	4,589	4,348	4,489		100		100		4,589			0	73	06/01/2019	1
31403H HT 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2016.	Paydown		91	91	86	87		4		4		91			0	2	10/01/2033	1
31403Q 4D 9	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2016.	Paydown		525	525	498	504		21		21		525			0	10	11/01/2033	1
31404K LW 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		06/01/2016.	Paydown		41,146	41,146	39,533	39,801		1,345		1,345		41,146			0	998	04/01/2034	1
31404M 5L 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2016.	Paydown		6,602	6,602	6,256	6,458		144		144		6,602			0	106	06/01/2019	1
31404P QM 6	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		06/01/2016.	Paydown		13,292	13,292	13,119	13,146		146		146		13,292			0	261	04/01/2034	1
31404S NR 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2016.	Paydown		2,590	2,590	2,454	2,534		56		56		2,590			0	40	05/01/2019	1
31404T RR 6	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2016.	Paydown		1	1	1	1				0		1			0		05/01/2034	1
31404X K7 8	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2016.	Paydown		31,281	31,281	30,235	30,419		861		861		31,281			0	475	11/01/2034	1
31405B GT 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2016.	Paydown		1,030	1,030	976	1,008		23		23		1,030			0	18	06/01/2019	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
31405C UV 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2016.	Paydown		3,301	3,301	3,128	3,229		72		72		3,301			0	57	06/01/2019	1
31405Q UU 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2016.	Paydown		42,505	42,505	40,190	40,581		1,924		1,924		42,505			0	768	12/01/2034	1
31406D GW 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2016.	Paydown		46	46	43	44		2		2		46			0	1	01/01/2035	1
31406J NB 5	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		06/01/2016.	Paydown		170,576	170,576	169,789	169,914		662		662		170,576			0	3,457	03/01/2020	1
31406L 3S 5	FEDERAL NATIONAL MORTGAGE ASSO 2.607%		06/01/2016.	Paydown		122,423	122,423	122,892	122,423				0		122,423			0	1,552	10/01/2036	1
31406M XV 3	FEDERAL NATIONAL MORTGAGE ASSO 2.578%		06/01/2016.	Paydown		5,629	5,629	5,603	5,629				0		5,629			0	44	02/01/2035	1
31406V CU 8	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2016.	Paydown		737	737	693	701		36		36		737			0	14	04/01/2035	1
31406W R3 0	FEDERAL NATIONAL MORTGAGE ASSO 2.946%		06/01/2016.	Paydown		13,582	13,582	13,622	13,582				0		13,582			0	152	03/01/2035	1
31406W R8 9	FEDERAL NATIONAL MORTGAGE ASSO 2.691%		06/01/2016.	Paydown		17,590	17,590	17,726	17,590				0		17,590			0	190	07/01/2035	1
31407N QC 0	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2016.	Paydown		25,021	25,021	23,763	23,978		1,043		1,043		25,021			0	465	08/01/2035	1
31409G N2 8	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		06/01/2016.	Paydown		25,286	25,286	25,330	25,308		(22)		(22)		25,286			0	743	10/01/2036	1
31409J KP 4	FEDERAL NATIONAL MORTGAGE ASSO 2.969%		06/01/2016.	Paydown		22,564	22,564	22,700	22,564				0		22,564			0	235	05/01/2036	1
31409V J6 1	FEDERAL NATIONAL MORTGAGE ASSO 2.520%		06/01/2016.	Paydown		439	439	441	439				0		439			0	5	11/01/2036	1
31409X EC 9	FEDERAL NATIONAL MORTGAGE ASSO 2.761%		06/01/2016.	Paydown		6,560	6,560	6,538	6,560				0		6,560			0	70	03/01/2037	1
3140E0 ZU 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		683,656	683,656	711,429	710,958		(27,303)		(27,303)		683,656			0	10,674	09/01/2045	1
3140E0 ZV 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		205,904	205,904	215,362	215,203		(9,299)		(9,299)		205,904			0	3,353	09/01/2045	1
3140E1 AW 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		1,616,813	1,616,813	1,682,072	1,680,499		(63,686)		(63,686)		1,616,813			0	22,607	09/01/2045	1
3140E2 GV 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		05/10/2016.	Various		56,138,673	104,223,364	55,629,221					0		55,629,221		509,452	509,452	63,692	10/01/2045	1
3140E5 ED 2	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		12,350	12,350	12,919	12,909		(559)		(559)		12,350			0	180	10/01/2045	1
3140E6 KF 8	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		04/11/2016.	Various		93,638,079	180,348,054	94,048,692					0		94,048,692		(410,613)	(410,613)	105,203	09/01/2045	1
3140E8 NJ 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		04/21/2016.	Various		6,359,204	6,069,472	6,381,956			(8,141)		(8,141)		6,373,815		(14,611)	(14,611)	50,134	02/01/2046	1
3140E8 YM 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		255,823	255,823	266,256	266,140		(10,317)		(10,317)		255,823			0	3,264	11/01/2045	1
3140E8 YT 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		258,189	258,189	268,718	268,601		(10,412)		(10,412)		258,189			0	3,759	11/01/2045	1
3140E9 JL 1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		05/10/2016.	Various		49,653,891	92,184,146	49,203,288					0		49,203,288		450,604	450,604	56,335	01/01/2046	1
3140E9 MR 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		04/11/2016.	Various		3,972,970	7,651,988	3,990,392					0		3,990,392		(17,422)	(17,422)	4,464	03/01/2046	1
3140EU 6G 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		04/21/2016.	Various		13,047,098	12,454,525	13,122,983			(10,495)		(10,495)		13,112,487		(65,390)	(65,390)	66,548	01/01/2046	1
3140EU GT 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Various		37,674,522	36,073,261	37,741,649			(57,722)		(57,722)		37,683,927		(9,406)	(9,406)	148,233	02/01/2046	1
3140EW SQ 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		102,503	102,503	107,148			(4,645)		(4,645)		102,503			0	439	03/01/2046	1
31410A UG 9	FEDERAL NATIONAL MORTGAGE ASSO 2.860%		06/01/2016.	Paydown		147,443	147,443	148,065	147,443				0		147,443			0	1,469	05/01/2036	1
31410F RV 9	FEDERAL NATIONAL MORTGAGE ASSO 2.499%		06/01/2016.	Paydown		15,612	15,612	15,651	15,800		(188)		(188)		15,612			0	161	06/01/2034	1
31410F ST 3	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2016.	Paydown		79,944	79,944	79,045	79,080		864		864		79,944			0	1,810	12/01/2036	1
31410F V4 4	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		06/01/2016.	Paydown		1,783	1,783	1,787	1,785		(2)		(2)		1,783			0	45	01/01/2037	1
31410K JY 1	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		06/01/2016.	Paydown		57,259	57,259	57,511	57,484		(225)		(225)		57,259			0	1,354	05/01/2038	1
31410L K3 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2016.	Paydown		182,596	182,596	190,642	190,350		(7,754)		(7,754)		182,596			0	3,110	12/01/2042	1
31411C ZE 4	FEDERAL NATIONAL MORTGAGE ASSO 2.763%		06/01/2016.	Paydown		1,630	1,630	1,640	1,630				0		1,630			0	19	10/01/2036	1
31411D G6 0	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2016.	Paydown		1,788	1,788	1,762	1,766		22		22		1,788			0	49	11/01/2036	1

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1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
31411G 6G 2	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		06/01/2016.	Paydown		564,405	564,405	565,066	564,548		(143)		(143)		564,405			0	14,832	01/01/2037	1
31412B M6 6	FEDERAL NATIONAL MORTGAGE ASSO 2.788%		06/01/2016.	Paydown		25,455	25,455	25,402	25,455				0		25,455			0	274	04/01/2035	1
31416B YG 7	FEDERAL NATIONAL MORTGAGE ASSO 6.000%		06/01/2016.	Paydown		246,218	246,218	255,624	253,859		(7,641)		(7,641)		246,218			0	5,645	01/01/2039	1
31416Q EZ 4	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2016.	Paydown		1,014,958	1,014,958	1,043,900	1,039,945		(24,988)		(24,988)		1,014,958			0	16,591	09/01/2040	1
31416X RN 2	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2016.	Paydown		470,312	470,312	484,421	481,446		(11,134)		(11,134)		470,312			0	8,802	02/01/2031	1
31417A H8 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2016.	Paydown		272,030	272,030	279,128	278,926		(6,897)		(6,897)		272,030			0	4,720	11/01/2041	1
31417D GW 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		2,149,486	2,149,486	2,251,251	2,250,207		(100,720)		(100,720)		2,149,486			0	30,443	10/01/2042	1
31417E HN 4	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2016.	Various		12,894,459	12,596,816	12,644,054	12,642,789		(2,064)		(2,064)		12,640,726		253,733	253,733	152,337	12/01/2042	1
31417F 3E 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2016.	Paydown		289,628	289,628	291,981	291,981		(2,353)		(2,353)		289,628			0	3,754	04/01/2043	1
31417F SA 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2016.	Paydown		1,663,324	1,663,324	1,643,572	1,644,044		19,280		19,280		1,663,324			0	19,379	03/01/2043	1
31417G 3T 1	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		04/08/2016.	Various		(7,595)					(6,897)		(6,897)		(6,896)		(699)	(699)	617,138	07/01/2043	1
31417G F5 0	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2016.	Paydown		468,638	468,638	477,937	477,787		(9,150)		(9,150)		468,638			0	5,717	04/01/2043	1
31417G H3 3	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2016.	Paydown		556,444	556,444	560,183	560,183		(3,739)		(3,739)		556,444			0	7,877	05/01/2043	1
31417G RY 4	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Various		1,667,565	1,667,565	1,742,084	1,742,084		(74,519)		(74,519)		1,667,565			0	24,589	05/01/2043	1
31417G XM 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2016.	Paydown		40,104	40,104	42,911	42,911		(2,807)		(2,807)		40,104			0	686	06/01/2043	1
31417Y UM 7	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2016.	Paydown		736,442	736,442	754,623	750,712		(14,270)		(14,270)		736,442			0	12,240	12/01/2030	1
31417Y VJ 3	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2016.	Paydown		1,290,655	1,290,655	1,298,080	1,295,998		(5,343)		(5,343)		1,290,655			0	21,461	01/01/2031	1
31417Y WV 5	FEDERAL NATIONAL MORTGAGE ASSO 4.500%		06/01/2016.	Paydown		842,856	842,856	868,142	862,803		(19,947)		(19,947)		842,856			0	16,095	02/01/2031	1
31417Y XR 3	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2016.	Paydown		206,124	206,124	208,185	207,184		(1,060)		(1,060)		206,124			0	2,575	03/01/2021	1
31418A JX 7	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		05/01/2016.	Various		46,884,472	44,521,234	46,496,863			(24,087)		(24,087)		46,472,776		411,696	411,696	176,943	09/01/2042	1
31418A KW 7	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/01/2016.	Paydown		36,173	36,173	36,818	36,818		(644)		(644)		36,173			0	448	10/01/2042	1
31418B 6G 6	FEDERAL NATIONAL MORTGAGE ASSO 3.000%		06/09/2016.	Various		106,092,492	206,000,000	105,735,938					0		105,735,938		356,554	356,554	103,000	07/01/2046	1
31418B T5 5	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2016.	Paydown		36,081	36,081	38,568	38,539		(2,457)		(2,457)		36,081			0	616	08/01/2045	1
31418M 3L 4	FEDERAL NATIONAL MORTGAGE ASSO 2.767%		06/01/2016.	Paydown		47,947	47,947	51,214	47,947				0		47,947			0	533	08/01/2033	1
31418M XJ 6	FEDERAL NATIONAL MORTGAGE ASSO 5.500%		06/01/2016.	Paydown		55,585	55,585	58,921	58,384		(2,799)		(2,799)		55,585			0	1,281	09/01/2036	1
31418R QM 6	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		06/01/2016.	Paydown		867,990	867,990	908,135	902,649		(34,659)		(34,659)		867,990			0	18,178	04/01/2040	1
31418S 2E 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2016.	Paydown		839,457	839,457	863,198	859,820		(20,364)		(20,364)		839,457			0	14,903	09/01/2040	1
31418T DY 0	FEDERAL NATIONAL MORTGAGE ASSO 5.000%		06/01/2016.	Paydown		1,392,697	1,392,697	1,434,260	1,427,783		(35,085)		(35,085)		1,392,697			0	28,839	06/01/2040	1
31418W DA 5	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		1,715,628	1,715,628	1,771,386	1,754,070		(38,441)		(38,441)		1,715,628			0	25,219	09/01/2025	1
31418W E7 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		258,682	258,682	267,331	264,621		(5,939)		(5,939)		258,682			0	3,873	09/01/2025	1
31418W QK 9	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		840,321	840,321	868,419	859,553		(19,232)		(19,232)		840,321			0	12,313	08/01/2025	1
31419B 4T 9	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2016.	Paydown		3,219,684	3,219,684	3,311,747	3,299,170		(79,486)		(79,486)		3,219,684			0	57,081	09/01/2040	1
31419B BT 1	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2016.	Paydown		96,557	96,557	100,932	101,555		(4,998)		(4,998)		96,557			0	1,616	02/01/2041	1
31419B CH 6	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		06/01/2016.	Paydown		169,777	169,777	173,384	172,242		(2,465)		(2,465)		169,777			0	2,798	05/01/2025	1
31419C ZW 6	FEDERAL NATIONAL MORTGAGE ASSO 3.500%		06/01/2016.	Paydown		1,475,710	1,475,710	1,509,836	1,509,213		(33,503)		(33,503)		1,475,710			0	23,030	09/01/2040	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31419D MM 0	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	06/01/2016.	Paydown		167,767	167,767	172,780	171,217		(3,450)		(3,450)		167,767			0	2,400	09/01/2025	1
31419G PQ 1	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	06/01/2016.	Paydown		1,657,284	1,657,284	1,709,851	1,693,693		(36,409)		(36,409)		1,657,284			0	24,025	10/01/2025	1
31419G WZ 3	FEDERAL NATIONAL MORTGAGE ASSO 3.500%	.	06/01/2016.	Paydown		3,076,031	3,076,031	3,178,979	3,147,717		(71,687)		(71,687)		3,076,031			0	41,304	09/01/2025	1
45202Q BD 4	ILLINOIS FIN AUTH STUDENT HSG Illinois F	.	05/12/2016.	CITIGROUP GLOBAL MARKETS INC/		2,020,000	2,000,000	1,534,800	1,668,716		9,379		9,379		1,678,095		341,905	341,905	54,444	05/01/2025	2FE
48503T AA 5	KANSAS CITY MO INDL DEV AUTH 5.242% 12	.	06/10/2016.	Redemption 100.0000		212,584	212,584	212,584	212,584				0		212,584			0	4,646	12/10/2032	1
49130T PH 3	KENTUCKY HSG CORP 1.779% 07/01/16	.	05/20/2016.	Call 100.0000		1,780,000	1,780,000	1,780,000	1,780,000				0		1,780,000			0	28,060	07/01/2016	1FE
57583U BW 7	MASSACHUSETTS ST DEV FIN AGY 3.492% 04	.	04/01/2016.	Maturity		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	104,760	04/01/2016	1FE
645913 BD 5	NEW JERSEY ECONOMIC DEV AUTH S 0.000%	.	05/13/2016.	Various		9,720,970	14,000,000	3,294,060	7,786,180		186,218		186,218		7,972,398		1,748,572	1,748,572		02/15/2025	1FE
740816 AB 9	HARVARD UNIVERSITY 6.300% 10/01/37	.	04/01/2016.	Call 100.0000		3,000,000	3,000,000	2,973,930	2,977,199		22,801		22,801		3,000,000			0	94,500	10/01/2037	1FE
784428 AG 9	SLC STUDENT LOAN TRUST SLCLT_0 0.883%	.	06/15/2016.	Paydown		124,935	124,935	105,882	108,620		16,314		16,314		124,935			0	510	12/15/2039	1FE
78442G PD 2	SLM STUDENT LOAN TRUST SLMA_05 0.788%	.	04/25/2016.	Paydown		99,351	99,351	83,548	85,709		13,642		13,642		99,351			0	311	04/25/2040	1FE
78443H AJ 2	SLM STUDENT LOAN TRUST SLMA_06 SLMA 2006	.	04/25/2016.	Paydown		282,910	282,910	242,065	247,167		35,742		35,742		282,910			0	1,000	01/25/2041	1FE
78443V AD 4	SLM STUDENT LOAN TRUST 2007-1 0.698% 0	.	04/25/2016.	Paydown		1,221,713	1,221,713	1,216,893	1,221,320		393		393		1,221,713			0	3,269	01/25/2022	1FE
78443V AJ 1	SLM STUDENT LOAN TRUST 2007-1 SLMA 2007-	.	04/25/2016.	Paydown		273,168	273,168	229,760	235,426		37,742		37,742		273,168			0	952	01/27/2042	1FE
921813 AA 9	VANDERBILT UNIVERSITY 5.250% 04/01/19	.	04/29/2016.	DIRECT		1,334,539	1,200,000	1,338,000			(3,461)		(3,461)		1,334,539			0	4,900	04/01/2019	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						6,444,949,663	7,185,846,728	6,439,496,191	484,456,857	0	(6,973,516)	0	(6,973,516)	0	6,436,866,669	0	8,082,995	8,082,995	22,348,810	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00191X AC 0	APS RESECURITIZATION TRUST APS 1.098%	.	06/01/2016.	Paydown		264,076	264,076	245,261	247,948		16,128		16,128		264,076			0	1,514	06/01/2049	1FM
00192F AA 2	APS RESECURITIZATION TRUST APS 0.587%	.	06/27/2016.	Paydown		503,393	503,393	485,145	485,427		17,966		17,966		503,393			0	1,240	10/29/2046	1FE
00212X BW 0	ASG RESECURITIZATION TRUST ASG 0.729%	.	06/25/2016.	Paydown		143,446	143,446	139,568	139,693		3,752		3,752		143,446			0	442	12/25/2045	1FM
00214M AA 1	ARL FIRST LLC ARLFR_14-1A 2.920% 06/15	.	05/25/2016.	Various		6,294,592	6,547,146	6,544,520	6,545,034		(388)		(388)		6,544,646		(250,054)	(250,054)	87,783	06/15/2044	1FE
002799 AS 3	ABBEY NATIONAL TREASURY SERVIC 1.037%	R	06/01/2016.	Tax Free Exchange		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	12,804	09/29/2017	1FE
004375 AV 3	ACCR_04-1 1.053% 04/25/34	.	06/25/2016.	Paydown		69,701	69,701	64,734	65,835		3,866		3,866		69,701			0	295	04/25/2034	1FM
004375 DD 0	ACCREDITED MORTGAGE LOAN TRUST 0.853%	.	06/27/2016.	Paydown		952,805	952,805	941,789	948,629		4,177		4,177		952,805			0	4,234	07/25/2035	1FM
004421 PR 8	ACE SECURITIES CORP ACE_05-HE4 1.233%	.	06/25/2016.	Paydown		401,084	401,084	399,480	401,084				0		401,084			0	1,985	07/25/2035	1FM
004421 RF 2	ACE SECURITIES CORP. ACE_05-HE 1.193%	.	06/26/2016.	Paydown		342,742	342,742	340,181	342,411		331		331		342,742			0	1,749	08/25/2035	1FM
00485X A* 2	ACOSTA HOLDCO INC 09/26/21	.	04/29/2016.	Redemption 100.0000		355	355	351	351		4		4		355			0	8	09/26/2021	4FE
00507V A* 0	ACTIVISION BLIZZARD INC 10/13/2	.	05/26/2016.	Redemption 100.0000		1,109,192	1,109,192	1,109,684	189,139		(349)		(349)		1,109,192			0	7,284	10/13/2020	2FE
00652M AB 8	ADANI PORTS AND SPECIAL ECONOM 3.500%	F	05/18/2016.	Various		3,777,492	3,782,000	3,763,998	3,765,404		1,304		1,304		3,766,708		10,783	10,783	107,486	07/29/2020	2FE
00912X A* 5	AIR LEASE CORPORATION AIR LEASE CORP 5.0	.	06/06/2016.	Maturity		30,000,000	30,000,000	30,000,000	30,000,000				0		30,000,000			0	750,000	06/06/2016	2
01877K AB 9	ALLIANCE PIPELINE LP US 6.996% 12/31/1	.	06/30/2016.	Redemption 100.0000		66,514	66,514	71,093	67,980		(1,466)		(1,466)		66,514			0	2,327	12/31/2019	2FE
019736 A@ 6	ALLISON TRANSMISSION INC 08/23/	.	06/30/2016.	Various		845	845	843	843		2		2		845			0	19	08/23/2019	3FE
02005A DG 0	ALLY MASTER OWNER TRUST AMOT_1 AMOT 2013	.	04/15/2016.	Paydown		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	14,491	04/15/2018	1FE
02007C AC 6	ALLY AUTO RECEIVABLES TRUST AL 0.942%	.	06/15/2016.	Paydown		264,052	264,052	264,114			(62)		(62)		264,052			0	822	08/15/2018	1FE

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
021345 AA 1	ALTA WIND HOLDINGS LLC 7.000% 06/30/35	.	06/30/2016.	Redemption 100.0000		53,831	53,831	53,831	53,831				0		53,831			0	1,884	06/30/2035	2AM
021468 AD 5	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%	.	06/01/2016.	Paydown		671,266	310,924	207,719	211,089		460,178		460,178		671,266			0	27,789	06/01/2036	1FM
02147P AY 0	CWALT_06-29T1 6.000% 10/01/36	.	06/01/2016.	Paydown		942,050	326,647	273,186	275,107		666,943		666,943		942,050			0	38,558	10/01/2036	1FM
02147X AD 9	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%	.	06/01/2016.	Paydown		1,058,282	477,562	385,455	387,250		671,032		671,032		1,058,282			0	44,473	11/01/2036	1FM
02149H AV 2	COUNTRYWIDE ALTERNATIVE LOAN T 5.750%	.	06/01/2016.	Paydown		468,414	165,640	140,883			327,531		327,531		468,414			0	8,960	03/01/2037	1FM
02149Q AD 2	COUNTRYWIDE ALTERNATIVE LOAN T 0.703%	.	06/25/2016.	Paydown		2,902	2,902	2,296			606		606		2,902			0	9	09/25/2047	1FM
02150E AD 5	COUNTRY WIDE ALTERNATIVE LOAN 6.000% 0	.	06/01/2016.	Paydown		2,589,250	999,966	904,398	910,029		1,679,221		1,679,221		2,589,250			0	111,542	04/01/2037	3FM
02150L AL 1	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%	.	06/01/2016.	Paydown		3,776,386	1,167,105	893,141	898,665		2,877,721		2,877,721		3,776,386			0	170,955	06/01/2037	3FM
02151D AC 8	COUNTRYWIDE ALTERNATIVE LOAN T 0.743%	.	06/27/2016.	Paydown		4,136,140	4,136,140	3,583,966	3,665,190		470,950		470,950		4,136,140			0	14,752	09/25/2047	1FM
02151E AA 0	COUNTRYWIDE ALTERNATIVE LOAN T 6.000%	.	06/01/2016.	Paydown		584,196	224,587	195,616			388,580		388,580		584,196			0	11,064	09/01/2037	2FM
02151E AC 6	COUNTRYWIDE ALTERNATIVE LOAN T 0.953%	.	06/25/2016.	Paydown		2,207,316	848,576	759,202	764,476		1,442,840		1,442,840		2,207,316			0	14,771	09/25/2037	4FM
02151H AF 2	CWALT_07-17CB CWALT 2007-17CB 1A6 0.95	.	06/25/2016.	Paydown		1,509,800	815,844	682,862	687,531		822,269		822,269		1,509,800			0	9,001	08/25/2037	2FM
02154C AA 1	ALTICE FINANCING SA 7.875% 12/15/19	F	05/19/2016.	Call 103.9380		3,897,675	3,750,000	3,856,250	3,795,661		102,014		102,014		3,897,675			0	126,328	12/15/2019	4FE
02155F AA 3	ALTICE US FIN I CORP 5.375% 07/15/23	.	04/20/2016.	BARCLAYS CAPITAL INC		2,665,913	2,633,000	2,633,000	2,633,000				0		2,633,000		32,913	32,913	123,047	07/15/2023	3FE
02377A AA 6	AMERICAN AIRLINES 3.700% 10/01/26	.	04/01/2016.	Redemption 100.0000		296,553	296,553	296,553	296,553				0		296,553			0	5,486	10/01/2026	1FE
02660T FJ 7	AHM_05-2 5.408% 09/01/35	.	06/01/2016.	Paydown		445,286	448,023	346,825	342,793		102,493		102,493		445,286			0	8,172	09/01/2035	1FM
02660T FK 4	AHM_05-2 5.383% 09/01/35	.	06/01/2016.	Paydown		193,765	193,765	169,845	160,860		32,905		32,905		193,765			0	3,534	09/01/2035	1FM
026874 CY 1	AMERICAN INTERNATIONAL GROUP I 4.125%	.	06/01/2016.	CREDIT SUISSE SECURITIES USA L		4,359,360	4,190,000	4,519,108	4,489,487		(14,045)		(14,045)		4,475,442		(116,082)	(116,082)	139,710	02/15/2024	2FE
026874 DA 2	AMERICAN INTERNATIONAL GROUP I 4.500%	.	04/06/2016.	Various									0					0	22,500	07/16/2044	2FE
03063W AE 7	AMERICREDIT AUTOMOBILE RECEIVA 2.640%	.	06/08/2016.	Paydown		1,860,647	1,860,647	1,865,370	1,861,013		(366)		(366)		1,860,647			0	19,526	10/10/2017	1FE
03070Q AN 1	AMERISTAR CASINOS INC 7.500% 04/15/21	.	04/28/2016.	Call 103.7500		2,178,750	2,100,000	2,090,375	2,094,036		84,714		84,714		2,178,750			0	84,438	04/15/2021	3FE
03072S P4 1	AMERIQUEST MORTGAGE SECURITES 0.803% 1	.	06/25/2016.	Paydown		704,888	704,888	688,147	696,835		8,053		8,053		704,888			0	2,312	11/25/2035	1FM
03072S WD 3	QUEST TRUST QUEST_04-X3 2.696% 09/25/3	.	06/25/2016.	Paydown		266,747	266,747	263,246	265,648		1,099		1,099		266,747			0	2,816	09/25/2034	1FM
03072S XD 2	AMSI_04-R12 1.308% 01/25/35	.	06/25/2016.	Paydown		251,472	251,472	225,696	238,503		12,968		12,968		251,472			0	1,378	01/25/2035	1FM
031162 AZ 3	AMGEN INC 5.7% 2/1/2019 5.700% 02/01/1	.	04/21/2016.	HSBC SECURITIES		3,336,000	3,000,000	3,342,300			(8,079)		(8,079)		3,334,221		1,779	1,779	40,375	02/01/2019	2FE
031162 BP 4	AMGEN INC 5.375% 05/15/43	.	06/14/2016.	Taxable Exchange		11,577,000	10,000,000	11,137,416	11,117,346		(9,631)		(9,631)		11,107,715		469,285	469,285	268,750	05/15/2043	2FE
03235# AA 5	AMWINS GROUP INC 02/20/20	.	06/02/2016.	Redemption 100.0000		1,000,000	1,000,000	995,000			5,000		5,000		1,000,000			0	5,250	02/20/2020	4FE
032511 AX 5	ANADARKO PETROLEUM CORPORATION 5.95% 09/	.	05/02/2016.	DIRECT		1,221,301	1,207,000	1,366,107	1,234,312		(12,905)		(12,905)		1,221,407		(106)	(106)	45,284	09/15/2016	3FE
03762D AA 1	APIDOS CDO APID_07-CA APID 2007-CA A1	E	05/14/2016.	Paydown		181,344	181,344	168,877	176,615		4,729		4,729		181,344			0	667	05/14/2020	1FE
03765V AC 4	PROTECTION ONE INC 06/19/21	.	06/23/2016.	Redemption 100.0000		3,815,750	3,815,750	3,820,327	990,217		(4,768)		(4,768)		3,815,750			0	37,400	06/19/2021	3FE
038521 AM 2	ARAMARK SERVICES INC 5.750% 03/15/20	.	06/15/2016.	Call 102.8750		4,784,716	4,651,000	4,651,000	4,651,000		133,716		133,716		4,784,716			0	200,574	03/15/2020	4FE
040104 FW 6	ARSI_04-W3 1.273% 02/25/34	.	06/25/2016.	Paydown		6,478	6,478	6,478	6,478				0		6,478			0	34	02/25/2034	1FM
040104 HD 6	ARGENT SECURITIES INC ARSI_04- 1.493%	.	06/25/2016.	Paydown									0					0		04/25/2034	1FM
04248N AA 1	ARMY HAWAII FAMILY HOUSING TRU 5.524%	.	06/15/2016.	Redemption 100.0000		146,196	146,196	149,884	100,209		(3,667)		(3,667)		146,196			0	4,038	06/15/2050	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
04248P AA 6	ARMY HAWAII FAMILY HSG 5.624% 06/15/50		06/15/2016	Redemption 100.0000		102,124	102,124	103,025	102,358		(234)		(234)		102,124			0	2,872	06/15/2050	1FE
04363U AB 2	ASCIANO FINANCE LTD 4.625% 09/23/20	F	06/02/2016	SEA PORT GROUP LLC		507,500	500,000	481,010	489,200		883		883		490,083		17,417	17,417	16,316	09/23/2020	2FE
04542B DT 6	CREDIT-BASED ASSET SERVICING A 1.488%		06/25/2016	Paydown		33,886	33,886	33,886	33,886				0		33,886			0	210	03/25/2033	1FM
04544Q AC 1	ASSET BACKED SECURITIES CORP H 0.563%		06/26/2016	Paydown		53,766	53,766	39,317	39,501		14,266		14,266		53,766			0	126	11/25/2036	1FM
04544Q AD 9	ASSET BACKED SECURITIES CORP H 0.593%		06/26/2016	Paydown		76,139	76,139	55,677	55,941		20,199		20,199		76,139			0	189	11/25/2036	1FM
04544T AA 9	ASSET BACKED SECURITIES CORP H 0.653%		06/25/2016	Paydown		191,041	191,041	124,535			66,506		66,506		191,041			0	300	05/25/2037	1AM
04560* AG 9	ASSOCIATED ELECTRIC COOPERATIV Associate		06/20/2016	Redemption 100.0000		65,541	65,541	65,541	65,541				0		65,541			0	2,094	03/20/2039	1
04822# AA 2	ATLANTIC AVIATION FBO INC 05/18		06/30/2016	Various		14,851	14,851	14,843	14,841		9		9		14,851			0	252	05/18/2020	3FE
048677 AB 4	ATLANTIC MARINE CORPS COMMUNIT 5.343%		06/01/2016	Redemption 100.0000		64,048	64,048	57,645	58,068		5,979		5,979		64,048			0	1,711	12/01/2050	1FE
048677 AE 8	ATLANTIC MARINE CORPS COMMUNIT 5.595%		06/01/2016	Redemption 100.0000		42,754	42,754	42,754	42,754				0		42,754			0	1,196	12/01/2051	1FE
048677 AG 3	ATLANTIC MARINE CORPS COMMUNIT 6.158%		06/01/2016	Redemption 100.0000		24,722	24,722	24,722	24,722				0		24,722			0	761	12/01/2051	1FE
05178Q AA 5	AURORA MILITARY HOUSING LLC 5.350% 12/		06/15/2016	Redemption 100.0000		85,000	85,000	85,000	85,000				0		85,000			0	2,274	12/15/2025	1FE
05330K AA 3	AUTOPISTAS METROPOLITANAS DE P 6.75% 6/3	R	06/30/2016	Redemption 100.0000		16,660	16,660	16,660	16,660				0		16,660			0	563	06/30/2035	3FE
053332 AR 3	AUTOZONE INC 3.250% 04/15/25		05/17/2016	SUNTRUST ROBINSON HUMPHREY		4,088,920	4,000,000	4,003,472	2,344,025		113		113		4,003,931		84,989	84,989	77,639	04/15/2025	2FE
053633 AB 9	AVERY POINT CLO LTD AVERY 2.034% 01/18	E	04/18/2016	MORGAN STANLEY & CO		1,734,775	1,750,000	1,742,326	1,763,163		2,120		2,120		1,765,283		(30,508)	(30,508)	16,803	01/18/2025	1FE
05367D BR 7	AFG_04-13 1.347% 07/11/26		06/15/2016	Redemption 100.0000		47,920	47,920	47,920	47,920				0		47,920			0	364	07/11/2026	5*
05367D BS 5	AFG_03-13 1.547% 07/11/26		06/15/2016	Redemption 100.0000		8,985	8,985	8,985	8,985				0		8,985			0	69	07/11/2026	5*
05367D BT 3	AFG_03-13 2.447% 07/11/26		06/15/2016	Redemption 100.0000		2,995	2,995	2,995	2,995				0		2,995			0	30	07/11/2026	5*
05367D BX 4	AVIATION FINANCE GROUP LLC 1.196% 06/1		06/15/2016	Redemption 100.0000		26,942	26,942	26,942	26,942				0		26,942			0	257	06/11/2025	5*
05367D BY 2	AFG_03-13 1.547% 06/11/25		06/15/2016	Redemption 100.0000		5,052	5,052	5,052	5,052				0		5,052			0	56	06/11/2025	5*
05367D BZ 9	AFG_03-15 2.647% 06/11/25		06/15/2016	Redemption 100.0000		1,684	1,684	1,684	1,684				0		1,684			0	19	06/11/2025	5*
05368B AA 8	AVIAT_03-I 1.392% 12/15/23		06/15/2016	Paydown		9,055	9,055	9,055	9,055				0		9,055			0	52	12/15/2023	5*
05490M AA 5	BANC OF AMERICA FUNDING CORPOR 0.657%		06/01/2016	Paydown		1,735,537	1,735,537	1,693,776	1,708,631		26,906		26,906		1,735,537			0	4,775	08/01/2036	2AM
05522R CR 7	BANK OF AMERICA CREDIT CARD TR 0.712%		04/12/2016	BANK OF AMERICA N.A.		2,576,710	2,575,000	2,575,604			436		436		2,576,040		670	670	2,962	09/16/2019	1FE
05522R CS 5	BANK OF AMERICA CREDIT CARD TR 0.732%		04/19/2016	BANK OF AMERICA N.A.		5,005,469	5,000,000	5,002,930					0		5,002,930		2,539	2,539	6,618	01/15/2020	1FE
05522R CT 3	BANK OF AMERICA CREDIT CARD TR 0.772%		04/19/2016	DEUTSCHE BANK SECURITIES INC.		1,001,914	1,000,000	1,000,742			87		87		1,000,830		1,085	1,085	808	06/15/2020	1FE
05531U AA 8	BCAP LLC TRUST BCAP_09-RR5 8.500% 11/0		06/01/2016	Paydown		816,523	816,523	863,416			(46,893)		(46,893)		816,523			0	16,308	11/01/2037	1FM
05532E AE 5	BCAP LLC TRUST BCAP_09-RR10 6.500% 07/		06/01/2016	Paydown		376,326	376,326	398,265			(21,939)		(21,939)		376,326			0	3,646	07/01/2037	1FM
05532E AX 3	BCAP LLC TRUST BCAP_09-RR10 6.500% 07/		05/01/2016	Paydown		226,963	226,963	245,208			(18,245)		(18,245)		226,963			0	1,423	07/01/2037	1FM
05532E CB 9	BCAP LLC TRUST BCAP_09-RR10 3.070% 03/		05/01/2016	Paydown		416,896	416,896	419,502			(2,606)		(2,606)		416,896			0	4,611	03/01/2036	1FM
05533F EX 5	BCAP LLC TRUST BCAP_11-RR11 0.953% 11/		06/25/2016	Paydown		159,820	159,820	155,924	157,544		2,276		2,276		159,820			0	693	11/26/2035	1FM
05535D CF 9	BCF_97-R3 5.879% 11/01/28		06/01/2016	Paydown		67,302	67,302	57,980	55,444		15,232	3,374	11,858		67,302			0	1,884	11/01/2028	1FM
055381 A* 8	B/E AEROSPACE INC 11/21/21		05/27/2016	Redemption 100.0000		938,182	938,182	933,491	933,932		4,250		4,250		938,182			0	16,744	11/21/2021	3FE
05540# AA 0	Home Depot Inc 7.530% 11/15/19		06/15/2016	Redemption 100.0000		50,540	50,540	63,431	54,609		(4,069)		(4,069)		50,540			0	1,587	11/15/2019	1

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

1	2	3	4	5	6	7	8	9	10	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)
05542B AV 1	BCAP LLC TRUST BCAP_12-RR12 3.065% 04/	.	06/01/2016.	Paydown		229,248	229,248	230,108			(860)		(860)		229,248			0	572	04/01/2036	1FM
05544J BW 9	BCAP LLC TRUST BCAP_15-RR2 0.643% 05/2	.	06/25/2016.	Paydown		306,643	306,643	300,990	302,865		3,779		3,779		306,643			0	781	05/25/2035	2AM
05545J AN 9	BCAP LLC TRUST BCAP_15-RR3 0.627% 02/2	.	06/27/2016.	Paydown		751,822	751,822	717,990	727,479		24,342		24,342		751,822			0	1,874	02/25/2046	1FE
056162 AE 0	BABSON CLO LTD BABSN_15-IA 3.484% 04/2	R	05/20/2016.	RBC DOMINION SECURITIES INC.		2,292,450	2,325,000	2,325,000	2,325,000				0		2,325,000		(32,550)	(32,550)	47,110	04/20/2027	1FE
05946X M7 5	BANC OF AMERICA FUNDING CORPOR 5.750%	.	06/01/2016.	Paydown		191,665	191,665	184,680	189,332		2,333		2,333		191,665			0	4,604	10/01/2035	3FM
05947U RT 7	BACM_04-2 4.896% 11/01/38	.	06/01/2016.	Paydown		403,952	403,952	412,816	403,952				0		403,952			0	9,475	11/01/2038	1FM
05947U RU 4	BACM_04-2 4.896% 11/01/38	.	06/01/2016.	Paydown		308,538	308,538	203,823	308,538				0		308,538			0	7,553	11/01/2038	1FM
05948K 2J 7	BANK OF AMERICA ALTERNATIVE LO 6.000%	.	06/01/2016.	Paydown		286,211	354,517	297,266	300,407		(14,196)		(14,196)		286,211			0	8,867	02/01/2036	1FM
05949C NQ 5	BOAMS_05-11 BOAMS 2005-11 1A12 5.750%	.	06/01/2016.	Paydown		210,093	224,082	216,283	222,168		(12,075)		(12,075)		210,093			0	5,806	12/01/2035	3FM
059500 AD 0	BANC OF AMERICA COMMERCIAL MOR 5.889%	.	06/01/2016.	Paydown		3,414,220	3,414,220	3,399,950	3,408,675		5,545		5,545		3,414,220			0	84,033	07/01/2044	1FM
05950W AF 5	BANC OF AMERICA COMMERCIAL MOR 5.634%	.	05/01/2016.	Paydown		8,869,629	8,869,629	9,373,167	8,879,402		(9,773)		(9,773)		8,869,629			0	188,352	07/01/2046	1FM
059512 AE 3	BANC OF AMERICA COMMERCIAL MOR BACM 2007	.	06/01/2016.	Paydown		1,171,019	1,171,019	1,310,469	1,200,630		(29,612)		(29,612)		1,171,019			0	27,007	06/01/2049	1FM
059513 AE 1	BANC OF AMERICA COMMERCIAL MOR 5.933%	.	06/01/2016.	Paydown		18,667	18,667	21,303	19,419		(752)		(752)		18,667			0	464	02/01/2051	1FM
059520 AA 4	BANCO DE CHILE 6.250% 06/15/16	F	06/15/2016.	Maturity		10,000,000	10,000,000	9,974,300	9,998,461		1,539		1,539		10,000,000			0	312,500	06/15/2016	1FE
05952C AE 0	BANC OF AMERICA COMMERCIAL MOR 5.492%	.	06/01/2016.	Paydown		21,989	21,989	24,821	22,878		(888)		(888)		21,989			0	503	02/01/2051	1FM
05968K AA 2	BANC OF AMERICA BAFC_14-R2 4.000% 12/0	.	06/01/2016.	Paydown		90,584	90,584	92,750			(2,167)		(2,167)		90,584			0	455	12/06/2049	1FM
05968K AE 4	BANC OF AMERICA BAFC_14-R2 0.663% 05/2	.	06/26/2016.	Paydown		1,642,296	1,642,296	1,522,425	746,386		105,420		105,420		1,642,296			0	3,291	05/26/2037	1FM
05969M AA 7	BANC OF AMERICA FUNDING CORPOR 0.693%	.	06/26/2016.	Paydown		1,037,837	1,037,837	996,323	1,010,068		27,768		27,768		1,037,837			0	2,877	06/25/2036	1AM
05990Q AP 8	BANC OF AMERICA FUNDING CORPOR 0.619%	.	06/04/2016.	Paydown		1,350,286	1,350,286	1,306,402	1,319,083		31,204		31,204		1,350,286			0	3,261	06/29/2037	2AM
05990R AD 3	BANC OF AMERICA FUNDING CORPOR 0.658%	.	06/27/2016.	Paydown		519,867	519,867	463,981	216,155		53,529		53,529		519,867			0	978	02/24/2037	1FM
05990T AF 4	BANC OF AMERICA FUNDING CORPOR 0.713%	.	06/26/2016.	Paydown		1,863,987	1,863,987	1,808,067	1,828,564		35,423		35,423		1,863,987			0	5,290	04/25/2037	1FM
05990T AJ 6	BANC OF AMERICA FUNDING CORPOR 0.618%	.	06/26/2016.	Paydown		1,223,643	1,223,643	1,151,921	1,166,809		56,834		56,834		1,223,643			0	3,087	09/29/2036	1FM
05991B AD 7	BANK OF AMERICA FUNDING CORP 1.340% 06	.	06/01/2016.	Paydown		175,188	175,188	169,056	169,540		5,648		5,648		175,188			0	929	06/02/2046	1FE
06849U AD 7	BARRICK PD AUSTRALIA FINANCE P BARRICK A	F	05/19/2016.	JP MORGAN SECURITIES LTD LDN.		142,922	150,000	151,304	151,201		(9)		(9)		151,192		(8,270)	(8,270)	5,429	10/15/2039	2FE
07012E AG 5	Basketball Prop 6.650% 03/01/25	.	06/01/2016.	Redemption 100.0000		113,553	113,553	111,963	112,883		670		670		113,553			0	3,149	03/01/2025	1FE
07324F AC 4	BAYVIEW FINANCIAL ACQUISITION 6.831% 0	.	06/01/2016.	Paydown		191,021	191,021	154,996	159,076		31,946		31,946		191,021			0	3,274	08/01/2047	1FM
07325H AJ 4	BAYVIEW FINANCIAL ACQUISITION 0.779% 1	.	06/28/2016.	Paydown		185,975	185,975	170,749	174,089		11,886		11,886		185,975			0	634	12/28/2036	1FM
07325N DS 8	BAYVIEW FINANCIAL ACQUISITION 0.749% 0	.	06/28/2016.	Paydown		157,420	157,420	155,452	155,798		1,622		1,622		157,420			0	506	04/28/2036	1FM
07384D AB 8	BELK INC 11/20/22	.	05/02/2016.	Redemption 100.0000		6,234	6,234	5,549	5,551		683		683		6,234			0	116	11/20/2022	4FE
073879 2U 1	BEAR STEARNS ASSET BACKED SECU 0.813%	.	06/25/2016.	Paydown		198,769	198,769	196,409			2,360		2,360		198,769			0	724	09/25/2035	1FM
073879 JA 7	BSABS_04-2 1.953% 08/25/34	.	06/25/2016.	Paydown		175,345	175,345	174,359	174,967		378		378		175,345			0	1,451	08/25/2034	1FM
073879 JM 1	BEAR STEARNS ASSET BACKED SECU 1.203%	.	06/26/2016.	Paydown		2,995,732	2,995,732	2,982,626	2,994,055		1,677		1,677		2,995,732			0	14,691	10/25/2034	1FM
073879 U9 7	BEAR STEARNS ASSET BACKED SECU 0.953%	.	06/25/2016.	Paydown		261,380	261,380	237,735			23,645		23,645		261,380			0	367	09/25/2034	1FM
07387J AE 6	BEAR STEARNS COMMERCIAL MORTGA 5.913%	.	04/01/2016.	Paydown		738,095	738,095	744,352	738,095				0		738,095			0	14,389	09/01/2038	1FM
07387J AG 1	BEAR STEARNS COMMERCIAL MORTGA 5.940%	.	04/01/2016.	Paydown		10,000,000	10,000,000	10,054,143	10,000,000				0		10,000,000			0	196,242	09/01/2038	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
07387M AG 4	BEAR STEARNS COMMERCIAL MORTGA 5.562%		06/01/2016.	Paydown		341,660	341,660	367,178	341,660				0		341,660			0	7,507	03/01/2039	1FM
07387U CX 7	BEAR STEARNS ASSET BACKED SECU 6.000%		06/01/2016.	Paydown		293,563	337,966	298,731			(5,168)		(5,168)		293,563			0	4,138	12/01/2035	2FM
07388F AD 5	BEAR STEARNS ASSET BACKED SEC 0.873%		06/25/2016.	Paydown		87,010	87,010	84,943	84,952		2,058		2,058		87,010			0	316	07/25/2036	1FM
07388J AB 1	BEAR STEARNS ASSET BACKED SECU 0.623%		06/25/2016.	Paydown		146,165	146,165	128,990	129,574		16,591		16,591		146,165			0	368	08/25/2036	1FM
07388Y AE 2	BSCMS-07-PW16 5.910% 06/01/40		06/01/2016.	Paydown		162,931	162,931	163,159	162,931				0		162,931			0	3,606	06/01/2040	1FM
07389U AR 0	BEAR STEARNS ASSET BACKED SECU 0.593%		06/25/2016.	Paydown		11,509	11,509	9,365			2,144		2,144		11,509			0	24	01/25/2037	4AM
07389U AS 8	BEAR STEARNS ASSET BACKED SECU 0.593%		06/25/2016.	Paydown		166,769	166,769	148,633			18,136		18,136		166,769			0	143	01/25/2037	5AM
073914 TS 2	BSMSI_96-6 8.000% 11/01/29		06/01/2016.	Paydown		21,381	21,381	21,347	21,343		38		38		21,381			0	716	11/01/2029	1FM
07401A AA 5	BEAR STEARNS MORTGAGE FUNDING 0.653% 0		06/25/2016.	Paydown		405,165	405,165	304,887			100,278		100,278		405,165			0	299	09/25/2046	1FM
07401D BC 4	BEAR STEARNS COMMERCIAL MORTGA 5.700%		06/01/2016.	Paydown		94,223	94,223	108,268	98,484		(4,261)		(4,261)		94,223			0	2,263	06/01/2050	1FM
07401L AQ 6	BEAR STEARNS MORTGAGE FUNDING 0.673% 0		06/25/2016.	Paydown		432,964	432,964	344,680	290,334		86,133		86,133		432,964			0	1,062	08/25/2036	1FM
07401M AG 6	BEAR STEARNS MORTGAGE FUNDING 0.653% 0		06/25/2016.	Paydown		117,565	160,398	128,776			(11,211)		(11,211)		117,565			0	162	02/25/2037	1FM
075386 AC 6	BEAVER VALLEY II FUNDING CORPO 9.000%		06/01/2016.	Redemption 100.0000		218,000	218,000	249,280	220,367		(2,367)		(2,367)		218,000			0	9,810	06/01/2017	3AM
078167 AZ 6	VERIZON PENNSYLVANIA INC. 8.350% 12/15		04/04/2016.	DIRECT		4,399,145	4,000,000	4,558,840	4,403,086		(3,941)		(3,941)		4,399,145			0	101,128	12/15/2030	1FE
081331 AB 6	BELVOIR LD LLC VA 5.030% 12/15/25		06/15/2016.	Redemption 100.0000		429,792	429,792	425,153	427,769		2,023		2,023		429,792			0	10,809	12/15/2025	1FE
08579J AL 6	BERRY PLASTICS CORP 09/17/22		06/15/2016.	Tax Free Exchange		1,003,689	1,000,000	1,003,750			(61)		(61)		1,003,689			0	2,889	09/17/2022	3FE
08872# AA 2	WALGREEN CO LEASE PASS THROUGH 6.570%		06/15/2016.	Redemption 100.0000		16,794	16,794	18,780	18,505		(1,711)		(1,711)		16,794			0	460	08/15/2032	2
08884# AA 8	WALGREEN CO LEASE PASS THROUGH 5.080%		06/15/2016.	Redemption 100.0000		83,822	83,822	83,822	83,822				0		83,822			0	1,776	10/15/2036	2
08887* AA 9	WALGREEN CO LEASE PASS THROUGH 5.14% 10/		06/15/2016.	Redemption 100.0000		3,155	3,155	3,155	3,155				0		3,155			0	68	10/15/2036	2
09254D AA 3	BLACKROCK SENIOR INCOME SERIES BSIS 2006	E	04/20/2016.	Paydown		95,110	95,110	88,927	91,636		3,473		3,473		95,110			0	343	04/20/2019	1FE
09531@ AA 5	BLUE BUFFALO CO LTD 08/07/19		06/30/2016.	Redemption 100.0000		14,850	14,850	14,626	14,697		153		153		14,850			0	282	08/07/2019	3FE
10138M AG 0	BOTTLING GROUP LLC 5.5% 4/1/2016 5.500		04/01/2016.	Maturity		3,000,000	3,000,000	2,919,510	2,997,391		2,609		2,609		3,000,000			0	82,500	04/01/2016	1FE
10138M AK 1	BOTTLING GROUP LLC 5.125% 01/15/19		04/21/2016.	BARCLAYS CAPITAL INC		4,399,080	4,000,000	4,422,811			(10,249)		(10,249)		4,412,562		(13,482)	(13,482)	57,514	01/15/2019	1FE
10320# AB 4	BOXLEY DEVELOPMENT CO LLC WALG 7.470%		06/15/2016.	Redemption 100.0000		40,380	40,380	46,915	44,443		(4,064)		(4,064)		40,380			0	1,248	06/15/2026	2
1248EP AS 2	CCO HOLDINGS LLC/CCO HOLDINGS CCO HLDGS		05/07/2016.	Call 101.7500		2,572,240	2,528,000	2,509,373	2,519,675		52,565		52,565		2,572,240			0	143,534	01/15/2019	3FE
1248EP AU 7	CCO HOLDINGS LLC/CCO HOLDINGS 6.500% 0		05/25/2016.	Call 103.2500		6,711,250	6,500,000	6,500,000	6,500,000		211,250		211,250		6,711,250			0	240,590	04/30/2021	3FE
1248EP AW 3	CCO HOLDINGS LLC/CCO HOLDINGS 7.375% 0		05/07/2016.	Call 103.6880		1,036,880	1,000,000	1,000,000	1,000,000		36,880		36,880		1,036,880			0	31,958	06/01/2020	3FE
125431 AE 6	COUNTRYWIDE HOME LOANS 2.980% 06/01/36		06/01/2016.	Paydown		1,173,562	321,563	348,370	350,411		823,152		823,152		1,173,562			0	23,157	06/01/2036	4FM
12543D AL 4	CHS/COMMUNITY HEALTH SYSTEMS I 8.000%		05/04/2016.	Various		1,075,324	1,091,000	1,118,275	1,101,359		(1,656)		(1,656)		1,099,703		(24,379)	(24,379)	38,915	11/15/2019	4FE
12543X AG 1	CITIUS FUNDING LTD CTIUS_06-1A 6.000%		06/01/2016.	Paydown		1,540,589	677,781	582,946	574,745		965,845		965,845		1,540,589			0	63,950	01/01/2037	1FM
12544T AL 8	COUNTRYWIDE HOME LOANS CWHL_07 5.500%		06/01/2016.	Paydown		160,060	112,062	106,530	104,869		55,191		55,191		160,060			0	5,067	06/01/2037	2FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12544V BE 8	COUNTRYWIDE HOME LOAN CWHL_07- 5.500%	.	06/01/2016.	Paydown		354,282	182,505	165,941	164,125		190,157		190,157		354,282			0	12,514	05/01/2037	1FM
12548C AA 5	CIFC FUNDING 2014-II LTD CIFC_ 2.141%	R	04/18/2016.	DEUTSCHE BANK SECURITIES INC.		3,982,520	4,000,000	3,982,500	4,025,656		6,806		6,806		4,032,462		(49,942)	(49,942)	32,364	05/24/2026	1FE
125634 AN 5	CLI FUNDING LLC CLIF_14-1A 3.290% 06/1	.	06/03/2016.	Various		3,904,941	4,086,239	4,084,554	4,084,946		88		88		4,085,034		(180,093)	(180,093)	63,199	06/18/2029	1FE
12566W AA 8	CITIMORTGAGE ALTERNATIVE LOAN 6.000% 0	.	06/01/2016.	Paydown		508,591	630,239	556,628	566,442		(57,851)		(57,851)		508,591			0	15,116	05/01/2037	3FM
125925 DH 7	CMC SECURITIES CORPORATION IV 7.250% 1	.	06/01/2016.	Paydown		10,322	10,322	10,471	10,322				0		10,322			0	312	10/01/2027	1FM
125925 DJ 3	CMC2_97-3 7.250% 10/01/27	.	06/01/2016.	Paydown		4,807	4,807	4,795	4,807				0		4,807			0	145	10/01/2027	2FM
125925 EN 3	CMC SECURITIES CORPORATION IV 7.250% 1	.	06/01/2016.	Paydown		2,091	2,091	2,091	2,091				0		2,091			0	67	11/01/2027	1FM
12593D BA 6	CREDIT SUISSE MORTGAGE CAPITAL 0.609%	.	06/29/2016.	Paydown		885,373	885,373	814,820			70,553		70,553		885,373			0	1,074	01/27/2037	1FM
12632N AA 8	COMM MORTGAGE TRUST COMM_14-KY 1.347%	.	06/13/2016.	Paydown		6,545,000	6,545,000	6,520,456	6,540,645		4,355		4,355		6,545,000			0	43,618	06/11/2027	1FM
12632N AD 2	COMM MORTGAGE TRUST COMM_14-KY 1.747%	.	06/11/2016.	Paydown		15,000,000	15,000,000	14,996,563	15,007,705		(7,705)		(7,705)		15,000,000			0	130,464	06/11/2027	1FM
126378 AB 4	CSMC_07-1 0.533% 02/25/37	.	06/26/2016.	Paydown		102,835	102,835	47,192	45,938		56,897		56,897		102,835			0	151	02/25/2037	1FM
126378 AG 3	CSMC_07-1 5.989% 02/01/37	.	06/01/2016.	Paydown		100,604	100,604	56,281	35,351		45,245		45,245		100,604			0	1,351	02/01/2037	1FM
12637H AP 3	CREDIT SUISSE MORTGAGE CAPITAL 6.500%	.	06/01/2016.	Paydown		28,355	324,491	172,625	171,433		(143,079)		(143,079)		28,355			0	8,442	05/01/2036	1FM
12638P BE 8	CREDIT SUISSE MORTGAGE TRUST C 6.000%	.	06/01/2016.	Paydown		219,030	258,618	218,771	214,232		4,798		4,798		219,030			0	6,223	04/01/2037	2FM
12643N NM 5	CREDIT SUISSE MORTGAGE TRUST C 4.000%	.	05/25/2016.	Paydown		71,035	71,035	72,100			(1,066)		(1,066)		71,035			0	241	02/01/2047	2FE
12648# AA 7	WALGREEN CO LEASE PASS THROUGH 6.530%	.	06/15/2016.	Redemption 100.0000		34,756	34,756	34,756	34,756				0		34,756			0	946	12/15/2033	2
12648E AA 0	CSMC_14-2R 4.500% 11/01/35	.	06/01/2016.	Paydown		2,233,597	2,233,597	2,295,021	2,279,836		(46,239)		(46,239)		2,233,597			0	44,099	11/01/2035	1FM
12648E BA 9	CSMC_14-2R 2.875% 02/01/37	.	06/01/2016.	Paydown		278,145	278,145	272,582	273,054		5,091		5,091		278,145			0	3,279	02/01/2037	1FM
12648E BE 1	CSMC_14-2R 2.875% 02/01/37	.	04/01/2016.	Paydown			7,572	3,236	3,435		(3,435)		(3,435)					0	73	02/01/2037	1FM
12648E BJ 0	CSMC_14-2R 3.750% 06/01/36	.	06/01/2016.	Paydown		166,040	166,040	163,550	163,648		2,392		2,392		166,040			0	2,743	06/01/2036	1FM
12648E HY 1	CSMC_14-2R 0.699% 02/26/46	.	06/26/2016.	Paydown		174,208	174,208	162,014	165,505		8,703		8,703		174,208			0	663	02/26/2046	1FM
12648G BN 6	CREDIT SUISSE MORTGAGE TRUST C 0.584%	.	06/27/2016.	Paydown		799,224	799,224	734,752	750,065		49,160		49,160		799,224			0	1,901	03/27/2037	1FM
12648J GE 5	CREDIT SUISSE CAPITAL CSMC_14- 2.750%	.	06/01/2016.	Paydown		260,907	260,907	250,169			10,738		10,738		260,907			0	905	07/01/2036	1FM
12648M CJ 1	CREDIT SUISSE CAPITAL CSMC_14- 0.553%	.	06/25/2016.	Paydown		1,548,902	1,548,902	1,497,707	706,019		40,498		40,498		1,548,902			0	2,855	10/25/2034	1FM
12648M CU 6	CREDIT SUISSE CAPITAL CSMC_14- 0.733%	.	06/25/2016.	Paydown		646,939	646,939	615,785	320,295		26,027		26,027		646,939			0	1,488	08/25/2035	1FM
12648V AJ 3	CREDIT SUISSE MORTGAGE TRUST C 3.402%	.	06/01/2016.	Paydown		540,873	540,873	534,369	333,364		5,851		5,851		540,873			0	6,422	02/01/2036	1FM
12648W AA 0	CREDIT SUISSE CAPITAL CSMC_14- 3.000%	.	06/01/2016.	Paydown		444,175	444,175	401,978	402,701		41,474		41,474		444,175			0	5,336	10/06/2036	3FM
12648W AE 2	CREDIT SUISSE CAPITAL CSMC_14- 3.000%	.	04/01/2016.	Paydown			(12,681)	(4,638)	(4,535)		4,535		4,535					0	95	10/06/2036	1FM
12648W DS 8	CREDIT SUISSE CAPITAL CSMC_14- 0.553%	.	06/27/2016.	Paydown		1,166,871	1,166,871	1,120,726	737,357		34,226		34,226		1,166,871			0	2,257	10/27/2034	1FM
12650B AA 1	CREDIT SUISSE MORTGAGE TRUST C 0.324%	.	06/26/2016.	Paydown		1,144,493	1,144,493	1,105,866	1,114,977		29,516		29,516		1,144,493			0	2,700	11/25/2036	1FE
12650E AJ 6	CREDIT SUISSE MORTGAGE TRUST C 0.380%	.	06/01/2016.	Paydown		1,053,490	1,053,490	955,556	637,014		90,025		90,025		1,053,490			0	2,647	06/03/2045	1FE
12650E AY 3	CREDIT SUISSE MORTGAGE TRUST C 0.361%	.	06/25/2016.	Paydown		631,302	631,302	598,553	602,536		28,766		28,766		631,302			0	1,682	11/27/2036	1AM

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12650V BJ 7	CREDIT SUISSE MORTGAGE TRUST C 1.048%	.	06/01/2016.	Paydown		815,346	815,346	789,867	(171,251)		30,286		30,286		815,346			0	4,751	10/01/2046	1FE
12657@ AA 7	CALITTUM HTCE I CV 4.130% 04/01/27	F	04/01/2016.	Redemption 100.0000		70,145	70,145	70,145	70,145				0		70,145			0	1,449	04/01/2027	2
126650 AW 0	CVS PASSTHROUGH TRUST 5.298% 01/11/27	.	06/10/2016.	Redemption 100.0000		168,142	168,142	169,230	168,789		(646)		(646)		168,142			0	3,714	01/10/2027	3AM
126650 BP 4	CVS PASSTHROUGH TRUST 6.036% 12/10/28	.	06/10/2016.	Redemption 100.0000		87,077	87,077	87,077	87,077				0		87,077			0	2,192	12/10/2028	2FE
126650 BV 1	CVS PASSTHROUGH TRUST CVS PASS-THROUGH T	.	06/10/2016.	Redemption 100.0000		45,873	45,873	45,873	45,873				0		45,873			0	1,104	01/10/2033	2FE
126650 CP 3	CVS HEALTH CORP 4.750% 12/01/22	.	06/09/2016.	Tax Free Exchange		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	47,500	12/01/2022	2FE
126650 CU 2	CVS HEALTH CORP 2.875% 06/01/26	.	06/29/2016.	MORGAN STANLEY & CO.		3,694,608	3,600,000	3,569,004			286		286		3,569,290		125,318	125,318	11,500	06/01/2026	2FE
12666# AA 4	CVS HEALTH CORP 7.350% 01/15/23	.	06/15/2016.	Redemption 100.0000		272,245	272,245	283,183	277,102		(4,857)		(4,857)		272,245			0	8,538	01/15/2023	2
126670 DA 3	COUNTRYWIDE ASSET-BACKED CERTI 0.923%	.	06/25/2016.	Paydown		2,429,639	2,429,639	2,417,490	2,420,595		9,044		9,044		2,429,639			0	10,950	02/25/2036	1FM
126671 PV 2	COUNTRYWIDE ASSET-BACKED CERTI 6.460%	.	06/01/2016.	Paydown		66,108	66,108	69,454	65,963		144		144		66,108			0	1,710	05/01/2032	1FM
126671 RX 6	COUNTRYWIDE ASSET-BACKED CERTI 4.800%	.	06/01/2016.	Paydown		2,046	2,046	2,093	2,046				0		2,046			0	78	05/01/2032	1FM
126671 Z2 5	CWL_04-1 1.203% 03/25/34	.	06/25/2016.	Paydown		2,057,186	2,057,186	2,063,213	2,057,186				0		2,057,186			0	9,808	03/25/2034	1FM
126673 7C 0	COUNTRYWIDE ASSET BACKED CERTI 1.353%	.	06/25/2016.	Paydown		3,934,428	3,934,428	3,924,592	3,934,211		217		217		3,934,428			0	26,532	08/25/2035	1FM
126673 D2 5	COUNTRYWIDE ASSET-BACKED CERT 5.595% 0	.	06/01/2016.	Paydown		629,564	629,564	629,547	628,880		684		684		629,564			0	15,946	08/01/2035	1FM
126673 J2 9	ENCORE CREDIT RECEIVABLES TRUS 1.143%	.	06/25/2016.	Paydown		593,529	593,529	583,827	587,211		6,318		6,318		593,529			0	2,714	11/25/2035	1FM
126673 SN 3	COUNTRYWIDE ASSET-BACKED CERTI 5.103%	.	06/01/2016.	Paydown		1,291,909	1,291,909	1,289,558	372,191		2,675		2,675		1,291,909			0	18,616	05/01/2035	1FM
126673 TV 4	COUNTRYWIDE ASSET-BACKED CERTI 5.227%	.	06/01/2016.	Paydown		976,478	976,478	976,469	975,398		1,080		1,080		976,478			0	23,266	05/01/2035	1FM
12667G 4W 0	COUNTRYWIDE ALTERNATIVE LOAN T 1.133%	.	06/25/2016.	Paydown		711,565	385,974	293,793			417,772		417,772		711,565			0	2,353	10/25/2035	1FM
12667G QK 2	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%	.	06/01/2016.	Paydown		1,885,982	1,885,982	1,664,019	1,651,860		234,122		234,122		1,885,982			0	46,157	07/01/2035	1FM
12667G U2 7	COUNTRYWIDE ALTERNATIVE LOAN T 0.853%	.	06/25/2016.	Paydown		373,578	373,578	373,578	373,578				0		373,578			0	1,504	07/25/2035	1FM
12667G XN 8	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%	.	06/01/2016.	Paydown		486,676	473,769	431,841	431,332		55,344		55,344		486,676			0	12,992	08/01/2035	1FM
12667N AA 6	COUNTRYWIDE ASSET-BACKED CERTI 0.593%	.	06/25/2016.	Paydown		2,699,731	2,699,731	2,470,254	2,478,046		221,685		221,685		2,699,731			0	7,473	11/25/2036	1FM
12668A L3 7	CREDIT SUISSE MORTGAGE TRUST C 6.000%	.	06/01/2016.	Paydown		1,887,053	422,613	395,046	402,269		1,484,784		1,484,784		1,887,053			0	90,694	01/01/2036	3FM
12668A UU 7	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%	.	06/01/2016.	Paydown		418,020	192,302	142,855	142,888		275,132		275,132		418,020			0	16,624	12/01/2035	1FM
12668B EJ 8	COUNTRYWIDE ALTERNATIVE LOAN T 5.500%	.	06/01/2016.	Paydown		775,639	440,451	402,000	403,334		372,305		372,305		775,639			0	27,414	02/01/2036	1FM
12668B FG 3	CWALT_05-86CB 5.500% 02/01/36	.	06/01/2016.	Paydown		164,276	88,913	79,982	80,300		83,977		83,977		164,276			0	6,058	02/01/2036	1FM
126694 3B 2	CWHL_06-8 CWHL 2006-8 1A1 6.000% 05/01	.	06/01/2016.	Paydown		890,736	514,344	513,329	497,161		393,575		393,575		890,736			0	33,365	05/01/2036	2FM
126694 AM 0	Carrefour S.A. 0.803% 08/25/35	R	06/25/2016.	Paydown		295,143	296,845	227,997	217,518		77,625		77,625		295,143			0	997	08/25/2035	1FM
126694 D2 1	COUNTRYWIDE HOME LOANS CWHL_0 2.670%	.	06/01/2016.	Paydown		2,221,392	963,972	929,559	980,896		1,240,496		1,240,496		2,221,392			0	39,486	04/01/2036	4FM
126694 FQ 6	COUNTRYWIDE HOME LOANS CWHL_05 5.750%	.	06/01/2016.	Paydown		360,711	200,661	191,153	201,181		159,531		159,531		360,711			0	13,121	10/01/2035	2FM
126694 M6 2	COUNTRYWIDE HOME LOANS CWHL_06 0.653%	.	06/27/2016.	Paydown		564,390	564,390	472,433	477,946		86,444		86,444		564,390			0	1,419	04/25/2046	1FM
126694 M9 6	COUNTRYWIDE HOME LOANS CWHL_06 0.653%	.	06/25/2016.	Paydown		24,495	24,495	18,861			5,634		5,634		24,495			0	59	04/25/2046	1FM
126694 TU 2	COUNTRYWIDE HOME LOANS CWHL_05 5.500%	.	06/01/2016.	Paydown		367,899	367,899	366,965	366,960		938		938		367,899			0	9,038	01/01/2036	3FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
126694 WE 4	COUNTRYWIDE HOME LOANS CWHL_06 2.720%	.	06/01/2016.	Paydown		2,029,714	681,841	592,136			1,437,578		1,437,578		2,029,714			0	17,348	03/01/2036	1FM
12672# AA 6	CVS PASSTHROUGH TRUST 4.704% 09/10/34	.	06/10/2016.	Redemption 100.0000		139,589	139,589	139,536	54,285		53		53		139,589			0	1,624	09/10/2034	2
12674@ AA 6	CVS PASSTHROUGH TRUST 4.016% 08/10/35	.	06/10/2016.	Redemption 100.0000		97,748	97,748	97,748	97,748				0		97,748			0	1,636	08/10/2035	2
13057Q AF 4	CALIFORNIA RESOURCES CORP 6.000% 11/15	.	04/08/2016.	GOLDMAN SACHS & COMPANY		98,900	460,000	115,000	425,253		711	310,964	(310,253)		115,000		(16,100)	(16,100)	11,347	11/15/2024	5FE
13057V AB 2	CALIFORNIA REPUBLIC AUTO RECEI 1.600%	.	06/15/2016.	Paydown		631,507	631,507	631,450	631,450		57		57		631,507			0	4,996	09/17/2018	1FE
13134M BE 2	CALPINE CORP 05/22/22	.	06/30/2016.	Various		987,575	997,500	992,513	992,670		271		271		992,941		(5,366)	(5,366)	8,869	05/22/2022	3FE
13134M BG 7	CALPINE CORP 01/15/23	.	06/30/2016.	Redemption 100.0000		56,000	56,000	55,515	48,016		484		484		56,000			0	771	01/15/2023	3FE
134011 AA 3	CAMP PENDLETON & QUANTICO HOUS 5.937%	.	04/01/2016.	Redemption 100.0000		50,000	50,000	41,205	42,267		7,733		7,733		50,000			0	1,484	10/01/2043	1
134011 AC 9	CAMP PENDLETON & QUANTICO HOUS 5.937%	.	04/01/2016.	Redemption 100.0000		15,000	15,000	16,151	15,916		(916)		(916)		15,000			0	445	10/01/2043	1FE
134011 AG 0	CAMP PENDLETON & QUANTICO HOUS 5.354%	.	04/01/2016.	Redemption 100.0000		125,000	125,000	124,700	124,747		253		253		125,000			0	3,346	10/01/2048	1FE
134011 AJ 4	CAMP PENDLETON & QUANTICO HOUS Camp Pend	.	04/01/2016.	Redemption 100.0000		190,000	190,000	190,000	190,000				0		190,000			0	5,293	10/01/2050	1FE
14041N DT 5	CAPITAL ONE MULTI-ASSET EXECUT 0.482%	.	04/19/2016.	BANK OF AMERICA N.A.		997,500	1,000,000	996,055			212		212		996,266		1,234	1,234	502	07/15/2020	1FE
14181@ AA 8	CARIB HOLDINGS LLC 8.150% 11/21/23	R	05/21/2016.	Redemption 100.0000		26,031	26,031	26,031	26,031				0		26,031			0	1,061	11/21/2023	2
143127 AJ 7	CARMAX AUTO OWNER TRUST CARMX_ 0.722%	.	06/15/2016.	Paydown		902,022	902,022	901,775			247		247		902,022			0	1,083	06/15/2018	1FE
144141 CZ 9	DUKE ENERGY PROGRESS INC 5.300% 01/15/	.	04/22/2016.	JP MORGAN SECURITIES LTD LDN.		16,490,400	15,000,000	16,561,550			(39,242)		(39,242)		16,522,308		(31,908)	(31,908)	225,250	01/15/2019	1FE
144531 DM 9	CARRINGTON MORTGAGE LOAN TRUST 0.873%	.	06/25/2016.	Paydown		774,992	774,992	763,489	770,448		4,545		4,545		774,992			0	2,637	10/25/2035	1FM
15004# AA 8	CED CALIFORNIA HOLDINGS 2 LLC 3.940% 1	.	06/30/2016.	Redemption 100.0000		58,101	58,101	56,508			1,593		1,593		58,101			0	1,145	12/31/2036	2
15132E EY 0	CENDANT MORTGAGE CORPORATION C CDMC 2003	.	06/01/2016.	Paydown		207,755	207,755	192,336	205,886		1,869		1,869		207,755			0	4,957	10/01/2033	1FM
15134D AA 6	CENT CDO XI LTD CEN11_06-11A CEN11 2006-	F	04/25/2016.	Paydown		8,655,204	8,655,204	8,189,986	8,531,893		123,310		123,310		8,655,204			0	31,910	04/25/2019	1FE
15135D AJ 6	CENT CDO LTD CECDO_07-14A CECDO 2007-14A	E	04/15/2016.	Paydown		7,565	7,565	6,979	7,402		163		163		7,565			0	27	04/15/2021	1FE
152314 FM 7	CXHE_02-C 4.980% 06/01/31	.	06/01/2016.	Paydown		7,968	7,968	7,999	7,945		23		23		7,968			0	164	06/01/2031	1FM
15722# AA 9	CGA LEASE BACKED PASS THROUGH 4.468% 0	.	06/10/2016.	Redemption 100.0000		1,490	1,490	1,490	1,490				0		1,490			0	28	01/10/2041	1
15722* AA 3	CGA LEASE BACKED PASS THROUGH 4.835% 0	.	06/10/2016.	Redemption 100.0000		19,235	19,235	19,235	19,235				0		19,235			0	388	01/10/2041	1
161546 FV 3	CHASE FUNDING MORTGAGE LOAN AS 5.394%	.	05/01/2016.	Paydown		193,135	193,135	188,071	191,991		1,144		1,144		193,135			0	4,014	05/01/2033	1FM
161546 GC 4	CHASE FUNDING MORTGAGE LOAN AS 1.353%	.	04/25/2016.	Paydown		12,346	12,346	9,707	10,270		2,076		2,076		12,346			0	54	03/25/2033	1FM
161546 JP 2	CFAB_04-2 1.278% 02/25/35	.	06/25/2016.	Paydown		57,138	57,138	52,347	52,560		4,578		4,578		57,138			0	269	02/25/2035	3FM
161571 FT 6	CHASE ISSUANCE TRUST 0.702% 12/16/19	.	04/19/2016.	BANK OF AMERICA N.A.		3,001,875	3,000,000	2,999,531			428		428		2,999,960		1,915	1,915	2,203	12/16/2019	1FE
161571 GL 2	CHASE ISSUANCE TRUST CHAIT_14- 0.642%	.	05/15/2016.	Paydown		2,000,000	2,000,000	2,000,156			(156)		(156)		2,000,000			0	4,273	05/15/2018	1FE
161629 AA 8	CHASE MORTGAGE FINANCE CORPORA 6.000%	.	06/01/2016.	Paydown		477,829	517,014	425,080	412,541		65,288		65,288		477,829			0	13,175	06/01/2037	1FM
161631 AX 4	CHASE MORTGAGE FINANCE CORPORA 6.000%	.	06/01/2016.	Paydown		128,777	128,777	107,521	99,371		29,406		29,406		128,777			0	3,225	07/01/2037	1FM

SCHEDULE D - PART 4

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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)
16165V AF 5	CHASEFLEX TRUST CFLX_07-1 0.803% 02/25	.	06/25/2016.	Paydown		315,673	316,504	205,823	205,979		109,695		109,695		315,673			0	1,123	02/25/2037	1FM
162765 AC 5	CHEC LOAN TRUST CHEC_04-1 1.453% 07/25	.	06/25/2016.	Paydown		32,213	32,213	30,884			1,329		1,329		32,213			0	43	07/25/2034	1AM
163851 A* 9	CHEMOURS COMPANY LLC 05/07/22	.	04/18/2016.	Various		1,905,600	1,985,000	1,975,075	1,975,241		412		412		1,975,653		(70,053)	(70,053)	18,816	05/07/2022	3FE
165167 CQ 8	CHESAPEAKE ENERGY CORPORATION 8.000% 1.	.	04/12/2016.	Various		1,151,913	2,054,000	985,920	987,567		(1,647)		(1,647)		985,920		165,993	165,993	50,817	12/15/2022	5FE
16678R CT 2	Chevy Chase Fund 0.603% 01/25/36	.	06/25/2016.	Paydown		331,236	331,236	299,733	304,211		27,025		27,025		331,236			0	1,003	01/25/2036	1FM
16678R CU 9	CHEVY CHASE MORTGAGE FUNDING C 0.653%	.	06/25/2016.	Paydown		21,031	21,031	18,534	21,031				0		21,031			0	77	01/25/2036	1FM
171779 A* 2	CIENA CORP 07/08/19	.	04/29/2016.	Redemption 100.0000		703	703	700	700		3		3		703			0	9	07/08/2019	3FE
17178F AA 4	CIELO SA GTD-by-Cielo SA 3.750% 11/16/	R	05/03/2016.	Various		1,385,415	1,530,000	1,424,813	1,434,660		4,082		4,082		1,438,741		(53,326)	(53,326)	27,094	11/16/2022	3FE
172967 DM 0	CITIGROUP INC CITIGROUP INC .607% 06/09/	.	06/09/2016.	Maturity		5,000,000	5,000,000	4,857,300	4,991,963		8,037		8,037		5,000,000			0	21,019	06/09/2016	2FE
172973 3M 9	CMSI_05-7 5.500% 10/01/35	.	06/01/2016.	Paydown		208,794	208,794	192,156	204,603		4,191		4,191		208,794			0	4,873	10/01/2035	1FM
172987 BA 6	CITIGROUP MORTGAGE LOAN TRUST 4.805% 1	.	06/01/2016.	Paydown		35,868	27,405	25,166	25,429		10,439		10,439		35,868			0	802	11/01/2036	1FM
17305E FP 5	CITIBANK CREDIT CARD ISSUANCE 0.646% 0	.	05/09/2016.	Paydown		50,355,000	50,355,000	50,355,000					0		50,355,000			0	105,293	05/09/2018	1FE
17305E FT 7	CITIBANK CREDIT CARD ISSUANCE 0.652% 0	.	04/12/2016.	BANK OF AMERICA N.A.		3,736,167	3,735,000	3,734,416			557		557		3,734,973		1,194	1,194	3,347	08/24/2018	1FE
173067 EH 8	CAPCO AMERICA SECURITIZATION C 4.839%	.	06/01/2016.	Paydown		1,245,681	1,245,681	1,251,901	1,245,681				0		1,245,681			0	20,609	10/01/2041	1FM
17307G LP 1	CREDIT-BASED ASSET SERVICING A 1.458%	.	06/25/2016.	Paydown		241,555	241,555	223,740	227,657		13,898		13,898		241,555			0	1,501	10/25/2034	1FM
17308F AA 7	CITIMORTGAGE ALTERNATIVE LOAN 0.853% 0	.	06/25/2016.	Paydown		602,736	602,736	602,830	602,736				0		602,736			0	2,154	07/25/2035	3FM
17309D AD 5	CITIGROUP COMMERCIAL MORTGAGE 6.033% 0	.	04/01/2016.	Paydown		1,186,166	1,186,166	1,214,436	1,186,034		132		132		1,186,166			0	23,984	03/01/2049	1FM
17309D AF 0	CITIGROUP COMMERCIAL MORTGAGE 5.973% 0	.	04/04/2016.	Paydown		21,455,000	21,455,000	21,457,495			(2,495)		(2,495)		21,455,000			0	112,030	03/01/2049	1FM
17310F AC 9	CITICORP MORTGAGE SECURITIES I 6.000%	.	06/01/2016.	Paydown		352,300	356,826	357,161	356,826		(4,526)		(4,526)		352,300			0	8,660	10/01/2036	3FM
17310M AE 0	CITIGROUP COMMERCIAL MORTGAGE 5.431% 1	.	06/01/2016.	Paydown		1,241,601	1,241,601	1,406,695	1,260,427		(18,826)		(18,826)		1,241,601			0	29,261	10/01/2049	1FM
17311F AF 1	CITIGROUP MORTGAGE LOAN TRUST 6.185% 0	.	06/01/2016.	Paydown		266,286	266,286	185,235	182,040		84,247		84,247		266,286			0	4,309	01/01/2037	1FM
17311L AB 7	CITIGROUP MORTGAGE LOAN TRUST 3.003% 0	.	06/01/2016.	Paydown		14,566	14,505	13,018	13,073		1,494		1,494		14,566			0	181	04/01/2037	1FM
17311Y AA 1	CREDIT BASED ASSET SERVICING A 3.959%	.	06/01/2016.	Paydown		246,949	246,949	148,479	90,666		102,766		102,766		246,949			0	2,036	03/01/2037	1FM
17313B AA 9	CITIGROUP MORTGAGE LOAN TRUST 0.628% 0	.	06/25/2016.	Paydown		1,600,015	1,600,015	1,415,844	453,229		182,303		182,303		1,600,015			0	2,258	05/25/2037	1FM
17313J AB 0	CITIGROUP MORTGAGE LOAN TRUST 1.453% 0	.	06/25/2016.	Paydown		462,647	462,647	419,274	429,960		32,687		32,687		462,647			0	2,682	07/25/2037	1FM
17313J AD 6	CITIGROUP MORTGAGE LOAN TRUST 1.503% 0	.	06/25/2016.	Paydown		411,412	411,412	353,683	366,954		44,458		44,458		411,412			0	2,469	07/25/2037	1FM
17313K AJ 0	CITIGROUP COMMERCIAL MORTGAGE 6.349% 1	.	05/03/2016.	CITIGROUP GLOBAL MARKETS INC/		13,148,720	12,643,000	14,505,867	13,393,992		(148,724)		(148,724)		13,245,267		(96,547)	(96,547)	338,917	12/01/2049	1FM
17315G AN 8	CMLTI_09-5 0.803% 07/25/36	.	06/25/2016.	Paydown		2,369,147	2,369,147	2,314,361	2,326,719		42,429		42,429		2,369,147			0	8,664	07/25/2036	1FM
17315N AD 5	CITIMORTGAGE ALTERNATIVE LOAN 6.100% 0	.	06/01/2016.	Paydown		650,571	650,571	696,418			(45,847)		(45,847)		650,571			0	8,859	04/01/2037	1FM
17323H AC 0	CITIGROUP MORTGAGE LOAN TRUST 0.578% 0	.	06/26/2016.	Paydown		1,766,068	1,766,068	1,743,109	1,753,224		12,844		12,844		1,766,068			0	4,305	08/25/2036	2AM
17323L AA 5	CITIGROUP MORTGAGE LOAN TRUST 0.723% 0	.	06/25/2016.	Paydown		850,275	850,275	817,327	814,122		36,153		36,153		850,275			0	3,266	03/25/2036	1AM

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17323N AN 3	CITIGROUP MORTGAGE LOAN TRUST 0.757% 0	.	06/25/2016.	Paydown		490,074	490,074	476,903	481,704		8,370		8,370		490,074			0	1,510	07/25/2037	1FE
17324L AC 0	GHELMA AG MEIRINGEN 0.334% 09/25/36	R	06/25/2016.	Paydown		512,855	512,855	498,751	498,810		14,045		14,045		512,855			0	1,015	09/25/2036	1FE
18883# AA 8	TCW 02/06/20	.	06/30/2016.	Redemption 100.0000		7,352	7,352	7,332	4,964		25		25		7,352			0	96	02/06/2020	3FE
18972A AA 1	CLYDESDALE CLO LTD CLYDS_06-1A 0.876%	E	05/15/2016.	Paydown		845,741	845,741	752,709	798,428		47,312		47,312		845,741			0	3,158	12/19/2018	1FE
18974B AH 2	CITIMORTGAGE ALTERNATIVE LOAN 6.000% 1	.	06/01/2016.	Paydown		296,194	316,479	270,089			26,105		26,105		296,194			0	2,936	10/01/2036	1FM
192714 AA 1	COLBUN SA COLBUN SA 6% 1/21/2020 6.000	F	05/03/2016.	Various		13,049,750	11,800,000	12,587,000	8,228,415		(25,175)		(25,175)		12,364,240		685,510	685,510	436,917	01/21/2020	2FE
19390N AE 7	COLLATERALIZED MORTGAGE OBLIGA 1.407%	.	06/01/2016.	Paydown		3,377	3,377	3,420	3,377				0		3,377			0	17	07/01/2018	1
19390Q AF 7	COLLATERALIZED MORTGAGE OBLIGA 9.500%	.	06/01/2016.	Paydown		2,008	2,008	2,088	2,017		(10)		(10)		2,008			0	78	09/01/2018	1
20030N AG 6	COMCAST CORPORATION 4.950% 06/15/16	.	06/15/2016.	Maturity		10,000,000	10,000,000	8,816,300	9,928,032		71,968		71,968		10,000,000			0	247,500	06/15/2016	1FE
20030N BN 0	COMCAST CORPORATION 3.375% 08/15/25	.	04/22/2016.	MORGAN STANLEY & CO		15,973,200	15,000,000	15,932,283			(6,420)		(6,420)		15,925,864		47,336	47,336	101,250	08/15/2025	1FE
20047E AE 2	COMMERCIAL MORTGAGE PASS-THROU COMM 2006	.	06/01/2016.	Paydown		200,415	200,415	206,290	201,000		(585)		(585)		200,415			0	3,949	12/01/2046	1FM
20047Q AE 5	COMMERCIAL MORTGAGE PASS-THROU 5.954%	.	04/01/2016.	Paydown		770,880	770,880	807,828	770,880				0		770,880			0	15,155	06/01/2046	1FM
20173Q AE 1	GREENWICH CAPITAL COMMERCIAL F 5.444%	.	06/01/2016.	Paydown		40,331	40,331	40,813	40,335		(4)		(4)		40,331			0	1,051	03/01/2039	1FM
20337C AB 1	COMMSCOPE INC 05/21/22	.	06/30/2016.	Redemption 100.0000		7,513	7,513	7,539	5,019		(27)		(27)		7,513			0	75	05/21/2022	3FE
20451N AE 1	COMPASS MINERALS INTERNATIONAL 4.875%	.	05/31/2016.	ROBERT W. BAIRD & CO		3,795,000	4,000,000	3,900,000	3,907,616		3,460		3,460		3,911,076		(116,076)	(116,076)	167,510	07/15/2024	3FE
20902@ AD 7	CONSOLIDATED COMMUNICATIONS IN	.	06/30/2016.	Redemption 100.0000		2,551	2,551	2,532			19		19		2,551			0	30	12/23/2020	3FE
210797 AK 2	UNITED AIRLINES INC210795 09/15	.	06/30/2016.	Redemption 100.0000		981	981	971	971		10		10		981			0	20	09/15/2021	3FE
21864* AA 9	CORDOVA FUNDING CORP 8.640% 12/15/19	.	06/15/2016.	Redemption 100.0000		363,669	363,669	361,864	363,063		606		606		363,669			0	15,711	12/15/2019	3
21864* AB 7	CORDOVA FUNDING CORP 8.790% 12/15/19	.	06/15/2016.	Redemption 100.0000		121,758	121,758	121,758	121,758				0		121,758			0	5,351	12/15/2019	3
21864* AC 5	CORDOVA FUNDING CORP 9.070% 12/15/19	.	06/15/2016.	Redemption 100.0000		113,944	113,944	116,056	114,600		(655)		(655)		113,944			0	5,167	12/15/2019	3
21864* AD 3	CORDOVA FUNDING CORP 8.820% 12/15/19	.	06/15/2016.	Redemption 100.0000		226,025	226,025	229,190	227,019		(994)		(994)		226,025			0	9,968	12/15/2019	3
22112E AA 6	COSAN LUXEMBOURG SA COSAN LUXEMBOURG SA	F	06/21/2016.	DIRECT		991,559	1,000,000	988,390	991,071		488		488		991,559			0	38,472	03/14/2023	3FE
22357@ AA 9	COX COMMUNICATIONS INC 5.409% 01/01/40	.	06/01/2016.	Redemption 100.0000		52,201	52,201	52,201	52,201				0		52,201			0	1,177	01/01/2040	2
223611 A@ 3	COWBOYS STADIUM LP 3.461% 03/31/34	.	04/01/2016.	Redemption 100.0000		15	15	15	15				0		15			0		03/31/2034	2FE
224044 BY 2	COX COMMUNICATIONS INC 4.7% 12/15/2042	.	06/16/2016.	Various		2,895,763	3,320,000	3,319,369	3,319,483		4		4		3,319,487		(423,724)	(423,724)	71,918	12/15/2042	2FE
22541N AG 4	HOME EQUITY ASSET TRUST HEAT_0 1.773%	.	06/25/2016.	Paydown		328,274	328,274	303,653	309,880		18,393		18,393		328,274			0	2,071	11/25/2032	1FM
225433 AQ 4	CREDIT SUISSE GROUP FUNDING GU 4.550%	R	04/15/2016.	CREDIT SUISSE SECURITIES USA L		5,010,046	4,960,000	4,958,810			1		1		4,958,810		51,236	51,236	1,254	04/17/2026	1FM
225434 CJ 6	CREDIT SUISSE USA INC 5.850% 08/16/16	.	06/07/2016.	CREDIT SUISSE SECURITIES USA L		3,028,440	3,000,000	3,428,250	3,064,600		(45,531)		(45,531)		3,019,070		9,370	9,370	143,325	08/16/2016	1FE
22545L AD 1	CREDIT SUISSE MORTGAGE CAPITAL CSMC 2006	.	06/01/2016.	Paydown		6,392,268	6,392,268	6,910,261	6,441,382		(49,114)		(49,114)		6,392,268			0	150,831	12/01/2039	1FM
225470 T7 8	TBW MORTGAGE BACKED PASS THROU 6.000%	.	06/01/2016.	Paydown		437,954	637,014	534,562	294,189		(86,165)		(86,165)		437,954			0	11,064	04/01/2036	1FM
233046 AD 3	DB MASTER FINANCE LLC DNKN_15- 3.980%	.	05/20/2016.	Paydown		60,000	60,000	60,000	60,000				0		60,000			0	1,194	02/20/2045	2AM
23321M AJ 4	DLJ ACCEPTANCE TRUST DLJ_89-1 10.150% 0	.	06/01/2016.	Paydown		6,923	6,923	7,308	6,948		(25)		(25)		6,923			0	285	07/02/2019	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
23321M AL 9	DLJ ACCEPTANCE TRUST DLJ_89-1 11.000% 0	.	06/01/2016.	Paydown		835	835	864	837		(2)		(2)		835			0	37	07/02/2019	1
23332U DB 7	DSLA MORTGAGE LOAN TRUST DSLA_ 0.688%	.	06/19/2016.	Paydown		625,914	625,914	485,083	488,796		137,118		137,118		625,914			0	1,793	03/19/2045	1FM
23332U EL 4	DSLA MORTGAGE LOAN TRUST DSLA_ 0.708%	.	06/19/2016.	Paydown		520,005	520,005	398,454	401,566		118,439		118,439		520,005			0	1,400	08/19/2045	1FM
23334B AA 2	DTE ENERGY CENTER LLC 7.458% 04/30/24	.	04/30/2016.	Redemption 100.0000		423,750	423,750	450,311	439,088		(15,338)		(15,338)		423,750			0	15,802	04/30/2024	3FE
235825 AB 2	DANA HOLDING CORP 6.750% 02/15/21	.	06/23/2016.	Call 103.3750		1,757,375	1,700,000	1,725,625	1,711,755		45,620		45,620		1,757,375			0	98,175	02/15/2021	3FE
235825 AC 0	DANA HOLDING CORP 5.375% 09/15/21	.	05/24/2016.	BANK OF AMERICA N.A.		5,118,750	5,000,000	5,000,000	5,000,000				0		5,000,000		118,750	118,750	188,125	09/15/2021	3FE
23918K D@ 4	DAVITA HEALTHCARE PARTNERS INC.	.	06/30/2016.	Redemption 100.0000		12,500	12,500	12,438	12,446		54		54		12,500			0	221	06/19/2021	3FE
24022* AB 0	DCC FUEL IV LLC DCC FUEL IV LLC CSNB 1.8	.	05/01/2016.	Redemption 100.0000		125,739	125,739	125,739	125,739				0		125,739			0	1,303	05/01/2016	2
24617# AA 9	DELAWARE NORTH COMPANIES BOSTO 3.820%	.	05/14/2016.	Redemption 100.0000		92,570	92,570	92,570	92,570				0		92,570			0	1,768	11/14/2034	2FE
24702K AD 8	DELL EQUIPMENT FINANCE DEFT_14 1.360%	.	06/22/2016.	Paydown		196,524	196,524	196,504	196,518		6		6		196,524			0	1,336	06/22/2020	1FE
247361 *A 8	DELTA AIR LINES 10/18/18	.	06/30/2016.	Redemption 100.0000		25,393	25,393	25,386	12,483		25		25		25,393			0	199	10/18/2018	2FE
247916 AC 3	DENBURY RES INC. DENBURY RESOURCES INC 6.	.	05/18/2016.	ISSUING COMPANY		615,150	900,000	876,500	884,813		823		823		885,636		(270,486)	(270,486)	43,509	08/15/2021	5FE
251510 DF 7	DEUTSCHE ALT-A SECURITIES INC 0.953% 0	.	06/25/2016.	Paydown		169,141	169,141	169,220	169,141				0		169,141			0	653	02/25/2035	1FM
25151X AA 9	DEUTSCHE ALT-A SECURITIES INC 0.643% 0	.	06/25/2016.	Paydown		304,197	304,197	245,111			59,086		59,086		304,197			0	345	08/25/2047	1FM
25151X AB 7	DEUTSCHE ALT-A SECURITIES INC 0.583% 0	.	06/25/2016.	Paydown		651,757	651,757	525,532			126,225		126,225		651,757			0	668	08/25/2047	1FM
25157T AA 2	DEUTSCHE MORTGAGE SECURITIES I 4.244%	.	06/01/2016.	Paydown		2,030,525	2,030,525	2,030,525					0		2,030,525			0	81,200	06/01/2037	1FM
25240* AA 5	DH CANAL LLC WALGREEN 5.350% 08/15/30	.	06/15/2016.	Redemption 100.0000		32,544	32,544	31,545	31,865		679		679		32,544			0	726	08/15/2030	2
25468P CK 0	WALT DISNEY COMPANY THE 5.500% 03/15/1	.	04/22/2016.	BARCLAYS CAPITAL INC.		3,357,120	3,000,000	3,101,160	3,038,574		(3,581)		(3,581)		3,034,993		322,127	322,127	101,750	03/15/2019	1FE
25470D AD 1	DISCOVERY COMMUNICATIONS LLC 6.350% 06	.	04/27/2016.	Various		360,052	350,000	349,909	349,914		1		1		349,915		10,137	10,137	9,322	06/01/2040	2FE
25470X AQ 8	DISH DBS CORP 5.125% 05/01/20	.	06/30/2016.	Various		510,000	500,000	490,625	493,802		660		660		494,461		15,539	15,539	17,439	05/01/2020	3FE
255030 AA 6	DIVCORE CLO LTD DIVCR_13-1A 2.292% 11/	.	06/15/2016.	Paydown		3,931,579	3,931,579	3,931,579	3,931,579				0		3,931,579			0	30,954	11/15/2032	1FE
25755T AC 4	DOMINOS PIZZA MASTER ISSUER LL 5.216%	.	04/25/2016.	Paydown		46,358	46,358	46,358	46,358				0		46,358			0	1,209	01/25/2042	2AM
25755T AD 2	DOMINOS PIZZA MASTER ISSUER LL 3.484%	.	04/25/2016.	Paydown		62,500	62,500	62,500	62,500				0		62,500			0	1,113	10/25/2045	2AM
25755T AE 0	DOMINOS PIZZA MASTER ISSUER LL 4.474%	.	04/25/2016.	Paydown		62,500	62,500	62,500	62,500				0		62,500			0	1,429	10/25/2045	2AM
260543 CJ 0	DOW CHEMICAL COMPANY THE 3.500% 10/01/	.	06/29/2016.	SOCIETE GENERALE		5,317,150	5,000,000	4,936,500	4,943,511		2,815		2,815		4,946,326		370,824	370,824	133,194	10/01/2024	2FE
26249W AB 1	DRYDEN LEVERAGED LOAN CDO DRYD 0.871%	E	04/12/2016.	Paydown		310,522	310,522	287,621	303,407		7,114		7,114		310,522			0	1,116	04/12/2020	1FE
268668 AY 6	EMC_02-A-A2 1.953% 05/25/39	.	06/25/2016.	Paydown		6,257	6,257	6,257	6,257				0		6,257			0	49	05/25/2039	1FM
26876H AA 6	ENA SUR TRUST 5.750% 05/25/25	F	05/25/2016.	Redemption 100.0000		55,566	55,566	55,566	55,566				0		55,566			0	1,598	05/25/2025	2AM
277432 AM 2	EASTMAN CHEMICAL COMPANY 2.400% 06/01/	.	06/27/2016.	Call 101.4330		760,748	750,000	747,480	749,253		11,494		11,494		760,748			0	10,300	06/01/2017	2FE
286181 AA 0	ELEMENT FINANCIAL CORP 5.125% 06/30/19	C	06/14/2016.	OAKTREE CAPITAL		115,592	104,248	112,594	111,404		(1,998)		(1,998)	1,093	118,253	7,754	(2,661)	5,093	2,478	06/30/2019	2
286181 AA 0	ELEMENT FINANCIAL CORP 5.125% 06/30/19	C	06/14/2016.	OAKTREE CAPITAL									0		(7,754)			0		06/30/2019	2
28618X AA 0	Element Rail Leasing 2.707% 02/19/45	.	05/19/2016.	Various		11,554,709	11,888,926	11,888,926	11,888,926				0		11,888,926		(334,218)	(334,218)	127,473	02/19/2045	1FE
29252B AA 7	ENBRIDGE PIPELINES SOUTHERN LI 3.980%	I	06/30/2016.	Redemption 100.0000		40,800	40,800	40,800	40,800				0		40,800			0	812	06/30/2040	1
29272E AC 3	ENERGY SERVICES HOLDINGS 08/22/	.	04/15/2016.	Redemption 100.0000		1,417,500	1,417,500	1,403,325	1,405,193		12,307		12,307		1,417,500			0	35,269	08/22/2020	4FE

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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)
29273A AA 4	ENERGIZER SPINCO INC 5.500% 06/15/25	.	06/08/2016.	BANK OF AMERICA N.A.		3,990,000	4,000,000	4,000,000	4,000,000				0		4,000,000		(10,000)	(10,000)	108,778	06/15/2025	3FE
29364N AL 2	ENTERGY MISSISSIPPI INC 6.250% 04/01/3	.	06/13/2016.	Call 102.4000		7,168,000	7,000,000	6,964,650	6,971,369		196,631		196,631		7,168,000			0	306,250	04/01/2034	1FE
29446B AN 6	EQUINIX INC 01/08/23	O	06/30/2016.	Redemption 100.0000		2,339	2,339	2,442			(3)		(3)		2,339	(99)		(99)	36	01/08/2023	3FE
29446B AN 6	EQUINIX INC 01/08/23	O	06/30/2016.	Redemption 100.0000									0		99			0		01/08/2023	3FE
29669# AA 5	ESSENTIAL POWER LLC 08/08/19	.	06/30/2016.	Redemption 100.0000		12,343	12,343	12,158	12,230		113		113		12,343			0	296	08/08/2019	4FE
30049X AA 5	EVOLUTION ESCROW ISSUER LLC 7.500% 03/	.	04/28/2016.	Various		1,664,625	2,000,000	2,000,000	2,000,000				0		2,000,000		(335,375)	(335,375)	94,313	03/15/2022	5FE
30239X AB 3	FBG FIN LTD 7.875% 06/01/16	F	06/01/2016.	Maturity		5,000,000	5,000,000	4,979,650	4,999,182		818		818		5,000,000			0	196,875	06/01/2016	1FE
30246Q AG 8	FBR SECURITIZATION TRUST FBRSI 1.173%	.	06/25/2016.	Paydown		624,764	624,764	619,492	624,300		464		464		624,764			0	3,023	09/25/2035	1FM
316773 CT 5	Fifth Third Bancorp 2.875% 07/27/20	.	04/27/2016.	JEFFERIES & COMPANY INC.		10,156,800	10,000,000	9,987,100	9,988,137		817		817		9,988,954		167,846	167,846	219,618	07/27/2020	2FE
31846L BW 5	FAMLT_98-2F 7.020% 09/01/29	.	06/01/2016.	Paydown		2,479	2,479	2,416	2,477		2		2		2,479			0	70	09/01/2029	1FM
32027N VV 0	FFML_05-F9 0.813% 10/25/35	.	06/25/2016.	Paydown		352,094	352,094	358,796	365,048		(12,954)		(12,954)		352,094			0	1,266	10/25/2035	1FM
32051G C9 4	FHASI_05-7 5.500% 12/01/35	.	06/01/2016.	Paydown		230,479	230,479	210,600	220,723		9,756		9,756		230,479			0	5,713	12/01/2035	3FM
32051G F3 4	FHAMS_05-FA10 5.500% 01/01/36	.	06/01/2016.	Paydown		479,945	608,762	541,874	535,742		(55,798)		(55,798)		479,945			0	14,087	01/01/2036	3FM
32051G TD 7	FIRST HORIZON ALTERNATIVE MORT 5.500%	.	06/01/2016.	Paydown		67,617	79,473	78,334	71,418		(3,801)		(3,801)		67,617			0	1,961	09/01/2035	2FM
32051G YH 2	FIRST HORIZON ALTERNATIVE MORT 5.500%	.	06/01/2016.	Paydown		214,269	240,807	196,289	195,149		19,121		19,121		214,269			0	5,100	11/01/2035	1FM
32052F AR 7	FIRST HORIZON ALTERNATIVE MORT 6.000%	.	06/01/2016.	Paydown		248,640	330,573	227,719	223,960		24,680		24,680		248,640			0	8,247	11/01/2036	1FM
32052U AQ 6	FIRST HORIZON MORTGAGE PASS-TH 6.000%	.	06/01/2016.	Paydown		28,879	28,902	29,083	25,128		3,752		3,752		28,879			0	589	02/01/2037	2FM
32056Q AB 4	FIRST HORIZON MORTGAGE PASS-TH 6.250%	.	06/01/2016.	Paydown		261,713	259,293	188,024			73,689		73,689		261,713			0	2,467	02/01/2038	1FM
32113J AA 3	FIRST NLC TRUST FNLC_05-1 0.913% 05/25	.	06/25/2016.	Paydown		374,331	374,331	294,660	301,135		73,196		73,196		374,331			0	1,420	05/25/2035	1FM
33632* UQ 8	CVS HEALTH CORP 7.280% 01/10/24	.	06/13/2016.	Redemption 100.0000		256,883	256,883	278,076	267,246		(10,363)		(10,363)		256,883			0	8,985	01/10/2024	2
33882U AB 3	FLATIRON CLO LTD FLAT_14-1A 2.533% 07/	R	04/18/2016.	GOLDMAN SACHS & COMPANY		1,844,829	1,890,000	1,865,288	1,884,282		4,669		4,669		1,888,952		(44,123)	(44,123)	23,003	07/17/2026	1FE
341099 CK 3	DUKE ENERGY FLORIDA LLC 5.650% 06/15/1	.	04/22/2016.	BANK OF AMERICA N.A.		7,618,030	7,000,000	7,637,399			(20,246)		(20,246)		7,617,153		877	877	145,017	06/15/2018	1FE
34529U AE 4	FORD CREDIT AUTO OWNER TRUST F 1.880%	.	05/15/2016.	Paydown		1,827,255	1,827,255	1,826,841	1,827,223		32		32		1,827,255			0	13,434	08/15/2017	1FE
34529U AF 1	FORD CREDIT AUTO OWNER TRUST F 2.400%	.	05/15/2016.	Paydown		6,000,000	6,000,000	5,999,768	5,999,976		24		24		6,000,000			0	60,000	11/15/2017	1FE
345397 WB 5	FORD MOTOR CREDIT COMPANY LLC 4.207% 0	.	04/15/2016.	Maturity		25,000,000	25,000,000	25,970,000	25,076,006		(76,006)		(76,006)		25,000,000			0	525,875	04/15/2016	2FE
347075 AC 7	FORT CARSON FAMILY HSG L L C C 7.650%	.	06/28/2016.	Redemption 100.0000		815,000	815,000	994,726	871,143		(56,143)		(56,143)		815,000			0	24,469	11/15/2021	1FE
347454 AA 8	FORT HOOD FAMILY HOUSING TRUST 5.633%	.	06/15/2016.	Redemption 100.0000		55,000	55,000	55,000	55,000				0		55,000			0	1,267	10/15/2036	1FE
347454 AB 6	FORT HOOD FAMILY HOUSING TRUST 5.795%	.	06/15/2016.	Redemption 100.0000		135,000	135,000	132,260	132,899		2,101		2,101		135,000			0	3,115	10/15/2036	1FE
35671D J# 3	FREEPORT-MCMORAN COPPER & GOLD	.	06/29/2016.	Various		1,721,561	1,874,061	1,710,427	1,505,019		42,393	175,432	(133,039)		1,734,820		(13,259)	(13,259)	13,484	05/31/2018	3FE
35906A AU 2	FRONTIER COMMUNICATIONS CORP 10.500% 09	.	06/03/2016.	Tax Free Exchange		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	49,583	09/15/2022	3FE
35906A AX 6	FRONTIER COMMUNICATIONS CORP 11.000% 09	.	06/03/2016.	Tax Free Exchange		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	103,889	09/15/2025	3FE
35952S AA 0	FTG FRASER TRANSPORTATION GROU 3.577%	C	06/30/2016.	Redemption 100.0000		492,980	492,980	491,328	459,035				0	32,293	492,980	1,652		1,652	7,730	12/30/2033	1FE
35952S AA 0	FTG FRASER TRANSPORTATION GROU 3.577%	C	06/30/2016.	Redemption 100.0000									0		(1,652)			0		12/30/2033	1FE

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										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
361448 AK 9	GATX CORPORATION 3.5% 7/15/2016 3.500%		04/15/2016.	Call 100.7230		3,026,726	3,005,000	3,002,356	3,004,715		22,011		22,011		3,026,726			0	78,881	07/15/2016	2FE
36155J AD 7	GCI INC 02/02/22		06/30/2016.	Redemption 100.0000		5,000	5,000	4,953	4,955		45		45		5,000			0	101	02/02/2022	3FE
36159R AE 3	GEO GROUP INC/THE 6.625% 02/15/21		05/20/2016.	Call 103.3125		1,859,625	1,800,000	1,805,125	1,802,379		57,246		57,246		1,859,625			0	91,094	02/15/2021	4FE
36185P AB 1	GMAC COMMERCIAL MORTGAGE ASSET 6.319%		06/13/2016.	Various		85,893	85,893	85,814	85,818		75		75		85,893			0	2,263	08/10/2048	2AM
36186Y AF 2	GMAC COMMERCIAL MORTGAGE ASSET 6.107%		06/10/2016.	Various		8,943	8,943	8,890	8,892		51		51		8,943			0	228	08/10/2052	2
36191V AF 1	GS MEZZANINE PARTNERS V 08/14/1		04/11/2016.	Redemption 100.0000		285,000	285,000	285,000	285,000				0		285,000			0	2,336	08/14/2017	1
362256 AC 3	GSAA HOME EQUITY TRUST GSAA_06 0.693%		06/25/2016.	Paydown		668,241	668,241	387,099	388,364		279,877		279,877		668,241			0	1,980	10/25/2036	1FM
36228F 6P 6	GSAMP_04-AR1 1.428% 06/25/34		06/25/2016.	Paydown		225,294	225,294	202,764	211,302		13,991		13,991		225,294			0	1,363	06/25/2034	1FM
36228F AA 4	GSMPS MORTGAGE LOAN TRUST 8.000% 09/01		06/01/2016.	Paydown		1,319	1,319	1,382	1,350		(30)		(30)		1,319			0	35	09/01/2027	2FM
3622EQ AE 5	GSAA HOME EQUITY TRUST GSAA_07 0.683%		06/26/2016.	Paydown		355,703	355,703	211,335	213,222		142,481		142,481		355,703			0	989	02/25/2037	1FM
3622MP BE 7	GSR MORTGAGE LOAN TRUST GSR_07 6.000%		06/01/2016.	Paydown		445,039	445,039	439,930	432,980		12,059		12,059		445,039			0	10,905	01/01/2037	3FM
362334 BQ 6	GSAA HOME EQUITY TRUST GSAA_06 0.533%		06/25/2016.	Paydown		167,579	167,579	91,360	15,719		76,098		76,098		167,579			0	177	03/25/2036	1FM
362334 ME 1	GSAA HOME EQUITY TRUST GSAA_06 4.888%		06/01/2016.	Paydown		144,975	144,975	86,260	79,722		65,254		65,254		144,975			0	1,806	03/01/2036	1FM
362341 DP 1	GSR_05-6F 5.250% 07/01/35		06/01/2016.	Paydown		835,059	835,059	771,027	801,475		33,584		33,584		835,059			0	18,493	07/01/2035	1FM
362341 VS 5	GSR MORTGAGE LOAN TRUST GSR_05 5.500%		06/01/2016.	Paydown		76,388	76,367	75,704	76,053		335		335		76,388			0	1,850	11/01/2035	3FM
362381 AC 9	GSAA HOME EQUITY TRUST GSAA_06 0.703%		06/25/2016.	Paydown		492,447	492,447	311,373	317,424		175,023		175,023		492,447			0	1,436	08/25/2036	1FM
36242D 3W 1	GSAA HOME EQUITY TRUST GSAA_05 0.823%		06/25/2016.	Paydown		1,459,785	1,459,785	1,410,517	1,430,243		29,542		29,542		1,459,785			0	4,630	06/25/2035	1FM
36242D NU 3	GSAMP TRUST GSAMP_04-OPT 1.323% 11/25/		06/25/2016.	Paydown		321,047	321,047	321,047	321,047				0		321,047			0	1,788	11/25/2034	1FM
36242D VA 8	GSR MORTGAGE LOAN TRUST GSR_05 5.500%		06/01/2016.	Paydown		89,882	89,882	90,233	89,882				0		89,882			0	2,089	02/01/2035	1FM
36244S AC 2	GSAA HOME EQUITY TRUST GSAA_06 6.040%		06/01/2016.	Paydown		227,759	227,759	139,830	91,983		89,722		89,722		227,759			0	2,873	07/01/2036	1FM
36248T AA 0	GS MORTGAGE SECURITIES CORPORA 0.599%		06/25/2016.	Paydown		1,209,429	1,209,429	1,150,469	1,168,532		40,896		40,896		1,209,429			0	2,921	04/25/2037	1FE
36248T AJ 1	GS MORTGAGE SECURITIES CORPORA 0.659%		04/26/2016.	Various							(271)		(271)		(271)		271	271	10,811	02/25/2036	2AM
36248V AA 5	GSMSC 2015-6R A 0.583% 02/26/37		06/28/2016.	Paydown		2,581,766	2,581,766	2,433,315	2,384,042		197,724		197,724		2,581,766			0	7,601	02/26/2037	1FE
36249X AD 4	GS MORTGAGE SECURITIES CORP GS 0.633%		06/25/2016.	Paydown		253,378	253,378	245,143	248,385		4,993		4,993		253,378			0	655	09/25/2036	1FM
36250T AA 5	GS MORTGAGE SECURITIES CORPORA 0.623%		06/25/2016.	Paydown		320,263	320,263	292,240	301,351		18,912		18,912		320,263			0	798	04/26/2037	1FM
36250T AF 4	GS MORTGAGE SECURITIES CORPORA 0.609%		06/25/2016.	Paydown		5,413,764	5,413,764	5,385,849	5,388,984		24,780		24,780		5,413,764			0	15,786	08/25/2033	1FM
36251E AA 7	GSMSC RESECURITIZATION TRUST G 0.653%		04/26/2016.	Various		4					76		76		76		(72)	(72)	7,952	02/26/2036	2AM
36251Q AA 0	GS MORTGAGE SECURITIES CORPORA 3.500%		06/01/2016.	Paydown		1,209,429	1,209,429	1,171,634			37,795		37,795		1,209,429			0	1,241	04/26/2037	1FE
36266W AD 4	GSR MORTGAGE LOAN TRUST GSR_06 0.803%		06/25/2016.	Paydown		470,331	588,071	336,024	336,024		134,307		134,307		470,331			0	1,969	01/25/2037	1FM
36298G AA 7	GSPA MONETIZATION TRUST GS 6.422% 10/0		06/09/2016.	Redemption 100.0000		268,737	268,737	276,240	273,470		(4,733)		(4,733)		268,737			0	7,196	10/09/2029	3AM
36298Y AA 8	GSAA HOME EQUITY TRUST GSAA_06 0.503%		06/25/2016.	Paydown		218,738	218,738	114,719	114,502		104,237		104,237		218,738			0	447	09/25/2036	1FM
36828Q KW 5	GE CAPITAL COMMERCIAL MORTGAGE 4.869%		06/01/2016.	Paydown		403,336	403,336	405,348	403,336				0		403,336			0	6,823	06/01/2048	1FM
37045V AD 2	GENERAL MOTORS CO 3.500% 10/02/18		04/26/2016.	SUNTRUST ROBINSON HUMPHREY		7,195,440	7,000,000	7,245,000	7,187,192		(21,444)		(21,444)		7,165,748		29,692	29,692	140,875	10/02/2018	2FE
374593 A* 2	Giants Stadium 7.100% 04/01/40		04/01/2016.	Redemption 100.0000		160,708	160,708	160,708	160,708				0		160,708			0	5,705	04/01/2040	2AM
38012M AA 5	GMAC COMMERCIAL MORTGAGE ASSET 5.456%		06/10/2016.	Various		13,568	13,568	13,622	13,619		(50)		(50)		13,568			0	309	03/10/2051	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
38012N AA 3	GMAC COMMERCIAL MORTGAGE ASSET 5.644%	.	06/10/2016.	Various		21,145	21,145	20,729	20,754		391		391		21,145			0	398	04/10/2051	2
38013G AH 2	GM FINANCIAL AUTOMOBILE LEASIN 0.868%	.	06/20/2016.	Paydown		1,036,636	1,036,636	1,035,965			672		672		1,036,636			0	2,174	04/20/2018	1FE
382550 BD 2	GOODYEAR TIRE & RUBBER CO 6.500% 03/01	.	06/13/2016.	Call 104.8750		5,243,750	5,000,000	5,000,000	5,000,000		243,750		243,750		5,243,750			0	254,583	03/01/2021	3FE
39278* AA 1	GREEN COUNTRY ENERGY LLC 7.210% 02/10/	.	05/10/2016.	Redemption 100.0000		391,458	391,458	388,763	390,218		1,240		1,240		391,458			0	14,112	02/10/2024	2AM
395386 AP 0	GPMH_99-3 7.270% 06/01/29	.	06/01/2016.	Paydown		323,519	323,519	337,622	327,641		(4,122)		(4,122)		323,519			0	9,844	06/01/2029	6AM
39538V AA 8	GREENPOINT MORTGAGE LOAN TRUST 1.028%	.	06/25/2016.	Paydown		275,015	275,015	236,658			38,357		38,357		275,015			0	523	10/25/2034	1FM
39538W HA 9	GREENPOINT MORTGAGE PASS-THROU 0.663%	.	06/25/2016.	Paydown		817,197	1,054,759	813,483	705,788	107,759	3,650		111,409		817,197			0	2,746	04/25/2036	1FM
39539F AK 0	REENPOINT MORTGAGE PASS-THROUG 0.633%	.	06/25/2016.	Paydown		493,217	493,217	397,039			96,177		96,177		493,217			0	368	09/25/2046	4AM
39539M AA 7	GREENPOINT MORTGAGE FUNDING TR 0.673%	.	06/25/2016.	Paydown		766,055	766,055	645,289	659,302		106,753		106,753		766,055			0	2,059	06/25/2037	1FM
40066N AA 4	GUANAY FINANCE LIMITED 6.000% 12/15/20	F	06/15/2016.	Redemption 100.0000		108,069	108,069	110,339	109,709		(1,639)		(1,639)		108,069			0	3,242	12/15/2020	4AM
402740 AC 8	GULFSTREAM NATURAL GAS SYSTEM GULFSTREAM	.	06/01/2016.	Maturity		8,000,000	8,000,000	8,421,300	8,030,308		(30,308)		(30,308)		8,000,000			0	278,000	06/01/2016	2FE
40428H PK 2	HSBC BANK USA INC Float 9/24/2018 1.52	.	06/28/2016.	DEUTSCHE BANK SECURITIES INC.		9,978,400	10,000,000	10,000,000	10,000,000				0		10,000,000		(21,600)	(21,600)	78,771	09/24/2018	1FE
40431M AJ 5	HOUSEHOLD HOME EQUITY LOAN TRU 0.748%	.	06/20/2016.	Paydown		322,419	322,419	318,389	320,817		1,602		1,602		322,419			0	976	07/20/2036	1FM
40449@ BE 2	HABITAT FOR HUMANITY INTL 5.000% 07/10	.	04/10/2016.	Redemption 100.0000		11,380	11,380	11,380	11,380				0		11,380			0	285	07/10/2016	5*
40449@ BF 9	HABITAT FOR HUMANITY INTL 5.000% 01/10	.	04/10/2016.	Redemption 100.0000		6,224	6,224	6,224	6,224				0		6,224			0	156	01/10/2017	5*
40449@ BK 8	HABITAT FOR HUMANITY INTL 5.000% 07/10	.	04/10/2016.	Redemption 100.0000		74,429	74,429	74,429	74,429				0		74,429			0	1,861	07/10/2021	5*
40449@ BP 7	HABITAT FOR HUMANITY INTL 3.500% 01/10	.	04/10/2016.	Redemption 100.0000		48,543	48,543	48,543	48,543				0		48,543			0	444	01/10/2021	5*
40449@ BQ 5	HABITAT FOR HUMANITY INTL 4.250% 07/10	.	04/10/2016.	Redemption 100.0000		32,251	32,251	32,251	32,251				0		32,251			0	685	07/10/2024	5*
404497 A* 0	HABITAT FOR HUMANITY INTL 5.000% 01/10	.	04/10/2016.	Redemption 100.0000		2,580	2,580	2,580	2,580				0		2,580			0	65	01/10/2022	5Z
406373 AB 6	HSI ASSET LOAN OBLIGATION HALO 6.000%	.	06/01/2016.	Paydown		1,075,698	1,075,698	1,027,136	1,047,755		27,943		27,943		1,075,698			0	27,226	08/01/2036	1FM
409322 AA 2	HAMPTON ROADS PPV LLC 5.575% 12/15/22	.	06/15/2016.	Redemption 100.0000		540,000	540,000	540,000	540,000				0		540,000			0	15,053	12/15/2022	3AM
410345 AG 7	HANESBRANDS INC HANESBRANDS INC 6.375% 1	.	06/02/2016.	Call 103.1880		3,921,144	3,800,000	3,725,500	3,756,627		164,517		164,517		3,921,144			0	112,377	12/15/2020	3FE
410867 AD 7	HANOVER INSURANCE GROUP INC 6.375% 06/	.	05/21/2016.	DIRECT		3,486,280	3,500,000	3,476,585	3,485,400		874		874		3,486,274		6	6	96,688	06/15/2021	2FE
41161M AC 4	HARBORVIEW MORTGAGE LOAN TRUST 0.628%	.	06/19/2016.	Paydown		1,276,515	1,276,515	772,291	777,555		498,960		498,960		1,276,515			0	3,703	07/19/2046	1FM
41161P LC 5	HARBORVIEW MORTGAGE LOAN TRUST 0.768%	.	06/19/2016.	Paydown		1,317,782	1,656,408	1,150,863	425,343		164,609		164,609		1,317,782			0	4,736	03/19/2035	1FM
41161P MF 7	HARBORVIEW MORTGAGE LOAN TRUST 0.708%	.	06/20/2016.	Paydown		723,766	795,817	515,671	361,274		204,936		204,936		723,766			0	1,870	06/19/2035	1FM
41161P MG 5	HARBORVIEW MORTGAGE LOAN TRUST 0.688%	.	06/20/2016.	Paydown		1,161,892	1,161,892	991,418	542,918		160,444		160,444		1,161,892			0	2,421	06/19/2035	1FM
41162D AF 6	HARBORVIEW MORTGAGE LOAN TRUST 0.638%	.	06/19/2016.	Paydown		21,106	21,106	17,122			3,984		3,984		21,106			0	20	01/19/2038	1FM
41164Y AB 7	HARBORVIEW MORTGAGE LOAN TRUST 0.668%	.	06/19/2016.	Paydown		451,995	451,995	393,691	401,585		50,410		50,410		451,995			0	1,251	07/19/2047	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
42210F AF 1	HEADWATERS INC 03/11/22	.	06/30/2016.	Redemption 100.0000		3,141	3,141	3,145			(4)		(4)		3,141			0	44	03/11/2022	3FE
42217K AN 6	WELLTOWER INC 6.200% 06/01/16	.	06/01/2016.	Maturity		2,490,000	2,490,000	2,493,187	2,490,181		(181)		(181)		2,490,000			0	77,190	06/01/2016	2FE
423120 AA 2	HELENA FED OFFICE COMPLEX CORP 7.000%	.	06/15/2016.	Redemption 100.0000		236,517	236,517	238,269	237,278		(761)		(761)		236,517			0	(3)	06/15/2022	1
428040 L# 4	HERTZ GLOBAL 03/11/18	.	06/30/2016.	Redemption 100.0000		16,931,250	16,931,250	16,846,594	16,841,723		89,527		89,527		16,931,250			0	320,988	03/11/2018	3FE
43457# AA 2	WALGREEN CO LEASE PASS THROUGH 5.400%	.	06/15/2016.	Redemption 100.0000		8,746	8,746	8,956	8,922		(176)		(176)		8,746			0	197	03/15/2030	2
437084 PQ 3	HOME EQUITY ASSET TRUST HEAT_0 0.833%	.	06/25/2016.	Paydown		340,495	340,495	337,568	340,224		271		271		340,495			0	1,156	01/25/2036	1FM
437084 SV 9	HEAT_06-2 0.763% 05/25/36	.	06/25/2016.	Paydown		464,080	464,080	387,507	423,375		40,704		40,704		464,080			0	2,173	05/25/2036	1FM
43710L AC 8	HOME EQUITY ASSET TRUST HEAT_0 0.563%	.	06/26/2016.	Paydown		281,642	281,642	267,208	270,592		11,050		11,050		281,642			0	692	05/25/2037	1FM
437609 BK 5	HSMS_98-2 6.750% 06/01/28	.	06/01/2016.	Paydown		1,244	1,244	1,227	1,244				0		1,244			0	35	06/01/2028	1FM
438516 AC 0	HONEYWELL INTERNATIONAL INC 9.500% 06/	.	06/01/2016.	Maturity		1,900,000	1,900,000	2,542,466	1,927,982		(27,982)		(27,982)		1,900,000			0	90,250	06/01/2016	1FE
44043V AD 0	HORIZON PHARMA INC 04/29/21	.	06/30/2016.	Redemption 100.0000		3,500	3,500	3,493	3,493		7		7		3,500			0	80	04/29/2021	3FE
44106M AV 4	HOSPITALITY PPTYS TRST 5.250% 02/15/26	.	04/26/2016.	WELLS FARGO & CO		978,932	970,000	946,866			405		405		947,270		31,662	31,662	11,980	02/15/2026	2FE
44416* AB 2	HUDSON TRANSMISSION PARTNERS L HUDSON TR	.	05/31/2016.	Redemption 100.0000		31,429	31,429	31,429	31,429				0		31,429			0	695	05/31/2033	2FE
44701P AY 0	HUNTSMAN INTERNATIONAL LLC 03/2	.	06/30/2016.	Redemption 100.0000		2,500	2,500	2,488			13		13		2,500			0	14	03/24/2023	3FE
44701Q BB 7	HUNTSMAN INTERNATIONAL LLC 5.125% 11/1	.	04/12/2016.	Tax Free Exchange		3,954,690	4,000,000	3,947,500	3,953,092		1,598		1,598		3,954,690			0		11/15/2022	4FE
448579 AC 6	HYATT HOTELS CORP 3.875% 8/15/2016 3.8	.	04/11/2016.	DIRECT		999,495	1,000,000	993,290	999,095		400		400		999,495			0	25,403	08/15/2016	2FE
44919* AC 2	I-595 EXPRESS LLC 3.310% 12/31/31	.	06/30/2016.	Redemption 100.0000		274,875	274,875	274,875	274,875				0		274,875			0	4,549	12/31/2031	1FE
449670 EP 9	IMCH_98-3 7.220% 08/01/29	.	06/01/2016.	Paydown		12,270	12,270	12,857	12,226		44		44		12,270			0	307	08/01/2029	1FM
44969C AT 7	IMS HEALTH INCORPORATED 03/17/2	.	06/30/2016.	Redemption 100.0000		3,856	3,856	3,792	1,306		63		63		3,856			0	45	03/17/2021	3FE
45255R AX 5	IMPAC SECURED ASSETS CORP IMSA 0.653%	.	06/25/2016.	Paydown		529,988	674,740	474,193	528,644		1,344		1,344		529,988			0	1,829	11/25/2036	1FM
45326T AA 6	INCITEC PIVOT FINANCE LLC INCITEC PIVOT	.	04/28/2016.	BARCLAYS BANK PLC - LNBR		2,944,645	2,720,000	2,701,858	2,711,536		647		647		2,712,184		232,461	232,461	64,827	12/10/2019	2FE
45660L 3X 5	RESIDENTIAL ASSET SECURITIZATI 6.000%	.	06/01/2016.	Paydown		342,058	359,805	266,862	261,569		80,489		80,489		342,058			0	9,545	02/01/2036	1FM
45660L D9 7	RESIDENTIAL ASSET SECURITIZATI 5.500%	.	06/01/2016.	Paydown		347,425	400,845	293,872	291,011		56,414		56,414		347,425			0	9,012	10/01/2035	1FM
45660L XP 9	RESIDENTIAL ASSET SECURITIZATI 5.500%	.	06/01/2016.	Paydown		236,357	246,000	203,171	203,171		33,186		33,186		236,357			0	5,853	09/01/2035	4FM
45661@ AE 3	INEOS US FINANCE LLC 05/04/18	.	06/30/2016.	Redemption 100.0000		45,578	45,578	45,504	27,621		74		74		45,578			0	628	05/04/2018	3FE
45670L AA 5	IMSC_07-HOA1 0.633% 07/25/47	.	06/25/2016.	Paydown		98,872	98,872	74,202	76,538		22,334		22,334		98,872			0	256	07/25/2047	1FM
459745 GJ 8	INTERNATIONAL LEASE FINANCE CO 5.750%	.	05/15/2016.	Maturity		7,600,000	7,600,000	7,563,500	7,596,716		3,284		3,284		7,600,000			0	218,500	05/15/2016	3FE
46186G AE 3	INWOOD PARK CDO LTD INWD_06-1A INWD 2006	E	04/20/2016.	Paydown		837,541	837,541	801,945	815,766		21,774		21,774		837,541			0	3,021	01/20/2021	1FE
463556 AD 2	IROQUOIS GAS TRANSMISSION SYST 6.100%	.	04/30/2016.	Redemption 100.0000		32,353	32,353	32,957	32,837		(484)		(484)		32,353			0	987	10/31/2027	2FE
46361* AJ 5	IRVINE CO Irvine Company (The) 5.520% 04	.	04/01/2016.	Maturity		14,000,000	14,000,000	14,000,000	14,000,000				0		14,000,000			0	386,400	04/01/2016	1FE
46556L AK 0	ITAU UNIBANCO HOLDING SA 2.850% 05/26/	R	04/29/2016.	J.P. MORGAN SEC INC		2,708,750	2,750,000	2,749,203	2,749,356		88		88		2,749,445		(40,695)	(40,695)	34,255	05/26/2018	3FE
46602U AB 4	IXIS REAL ESTATE CAPITAL TRUST 0.553%	.	06/25/2016.	Paydown		23,035	23,035	9,605	9,290		13,746		13,746		23,035			0	52	01/25/2037	1FM
46611D AA 3	JBS INVESTMENTS GMBH 7.750% 10/28/20	F	06/10/2016.	BARCLAYS BANK PLC		5,611,375	5,300,000	5,138,665			9,225		9,225		5,147,890		463,485	463,485	259,001	10/28/2020	3FE
466247 VH 3	JP MORGAN MORTGAGE TRUST JPMMT 6.000%	.	06/01/2016.	Paydown		256,896	256,896	236,362	232,985		23,911		23,911		256,896			0	5,916	09/01/2035	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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)
46625M KN 8	JP MORGAN CHASE COMMERCIAL MOR 6.450%...	.	06/01/2016.	Paydown		695,555	695,555	698,680	695,555				0		695,555			0	18,719	05/01/2034....	1FM
46625M UB 3	JP MORGAN CHASE COMMERCIAL MOR 5.288%...	.	06/01/2016.	Paydown		229,892	229,892	231,040	229,523		369		369		229,892			0	5,129	01/01/2037....	1FM
46626A AA 2	JP MORGAN H&Q 7.100% 09/15/17	.	06/15/2016.	Redemption 100.0000		1,297,136	1,297,136	1,284,827	1,295,317		1,819		1,819		1,297,136			0	38,404	09/15/2017....	1
46628F AF 8	JP MORGAN CHASE COMMERCIAL MOR 5.981%...	.	05/01/2016.	Paydown		5,174,038	5,174,038	5,709,987	5,190,458		(16,420)		(16,420)		5,174,038			0	112,113	04/01/2045....	1FM
46628Y AX 8	JPMMT_06-S2 6.500% 07/01/36	.	06/01/2016.	Paydown		413,370	546,739	452,573	443,585		(30,215)		(30,215)		413,370			0	14,158	07/01/2036....	1FM
46629B AC 3	JP MORGAN MORTGAGE ACQUISITION 5.777%....	.	06/01/2016.	Paydown		184,152	184,152	126,104	64,404		57,919		57,919		184,152			0	1,355	08/01/2036....	1FM
46629H AA 4	JP MORGAN MORTGAGE ACQUISITION 0.583%....	.	06/25/2016.	Paydown		410,528	410,528	399,495			11,033		11,033		410,528			0	605	07/25/2036....	1FM
46629Q AC 0	JP MORGAN MORTGAGE ACQUISITION 5.048%....	.	06/01/2016.	Paydown		34,005	34,005	26,949	26,804		7,201		7,201		34,005			0	610	01/01/2025....	1FM
46629S AE 2	JP MORGANMORTGAGE TRUST JPMMT_ 6.000%..	.	06/01/2016.	Paydown		380,977	427,648	319,691	309,148		71,829		71,829		380,977			0	10,139	01/01/2037....	1FM
46629Y AC 3	JP MORGAN CHASE COMMERCIAL MOR 5.440%...	.	06/01/2016.	Paydown		885,473	885,473	995,652	906,927		(21,455)		(21,455)		885,473			0	24,018	06/01/2047....	1FM
46630M AF 9	JP MORGAN MORTGAGE ACQUISITION 4.905%....	.	06/01/2016.	Paydown		208,044	208,044	142,563	23,363		65,639		65,639		208,044			0	1,920	01/01/2037....	1FM
46630W AJ 9	JP MORGAN MORTGAGE TRUST JPMMT 6.000%...	.	06/01/2016.	Paydown		177,291	205,805	165,218	160,814		16,477		16,477		177,291			0	5,355	06/01/2037....	1FM
46641T AA 2	JP MORGAN REREMIC JPMRR_14-1 4.750% 03.....	.	06/01/2016.	Paydown		552,230	552,230	567,540			(15,310)		(15,310)		552,230			0	3,799	03/01/2036....	1FM
46641T AF 1	JP MORGAN REREMIC JPMRR_14-1 4.750% 03.....	.	06/01/2016.	Paydown		470,373	470,373	486,248	484,940		(14,567)		(14,567)		470,373			0	8,825	03/01/2036....	1FM
46641T AR 5	JP MORGAN REREMIC JPMRR_14-1 3.000% 04.....	.	06/01/2016.	Paydown		495,166	495,166	479,074	480,847		14,319		14,319		495,166			0	6,099	04/01/2035....	1FM
46641T BG 8	JP MORGAN REREMIC JPMRR_14-1 3.000% 06.....	.	06/01/2016.	Paydown		846,275	846,275	831,370			14,904		14,904		846,275			0	4,577	06/01/2035....	1FM
46641T BM 5	JP MORGAN REREMIC JPMRR_14-1 3.500% 08.....	.	06/01/2016.	Paydown		192,837	192,837	193,801	193,738		(900)		(900)		192,837			0	3,086	08/01/2036....	1FM
46642V AJ 7	JP MORGAN REREMIC JPMRR_14-5 3.000% 09.....	.	06/01/2016.	Paydown		525,159	525,159	501,527	502,377		22,782		22,782		525,159			0	5,967	09/01/2036....	1FM
46642V AN 8	JP MORGAN REMERIC JPMRR_14-5 1.003% 01.....	.	06/26/2016.	Paydown		1,295,272	1,295,272	1,266,938	1,294,041		1,231		1,231		1,295,272			0	6,002	01/26/2036....	1FM
46644B AD 2	JPMORGAN REREMIC JPMRR_15-1 0.703% 07/.....	.	06/25/2016.	Paydown		660,165	660,165	659,340	660,165				0		660,165			0	5,497	07/25/2036....	2AM
46644B AM 2	JPMORGAN REREMIC JPMRR_15-1 0.603% 07/.....	.	06/25/2016.	Paydown		339,534	339,534	332,107	336,544		2,990		2,990		339,534			0	1,718	07/25/2036....	1FE
471109 AB 4	JARDEN CORP JARDEN CORP 7.5% 05/01/2017......	.	04/15/2016.	Call 100.0000		1,000,000	1,000,000	987,500	997,188		2,812		2,812		1,000,000			0	34,167	05/01/2017....	4FE
471109 AE 8	JARDEN CORP JARDEN CORP 6.125% 11/15/202.....	.	04/15/2016.	Call 103.0630		1,649,008	1,600,000	1,554,500	1,568,735		80,273		80,273		1,649,008			0	40,833	11/15/2022....	3FE
478160 AU 8	JOHNSON&JOHNSON 5.15% 7/15/2018 5.150%......	.	04/21/2016.	MORGAN STANLEY & CO		3,275,070	3,000,000	3,281,100			(8,354)		(8,354)		3,272,746		2,324	2,324	43,346	07/15/2018....	1FE
48121@ AA 9	JRD HOLDINGS LLC 4.040% 04/30/22	.	04/30/2016.	Redemption 100.0000		928,571	928,571	948,899			(20,328)		(20,328)		928,571			0	18,757	04/30/2022....	2FE
48238T B* 9	KAR AUCTION SERVICES INC 03/11/	.	06/30/2016.	Redemption 100.0000		75,285	75,285	75,197	75,219		66		66		75,285			0	1,078	03/11/2021....	3FE
48239@ AB 6	WALGREEN CO LEASE PASS THROUGH 5.910%...	.	06/15/2016.	Redemption 100.0000		13,325	13,325	14,160	14,039		(713)		(713)		13,325			0	328	10/15/2031....	2
48274@ AA 4	KWIK TRIP INC 3.900% 02/24/35	.	05/24/2016.	Redemption 100.0000		43,196	43,196	43,196	43,196				0		43,196			0	842	02/24/2035....	2
485170 AJ 3	KANSAS CITY SOUTHERN 4.300% 05/15/43	.	04/01/2016.	CANTOR FITZGERALD & CO		2,390,785	2,575,000	2,227,333	2,227,688		1,481		1,481		2,229,169		161,616	161,616	35,986	05/15/2043....	2FE
48562R AH 2	KAR AUCTION SERVICES INC 03/04/	.	06/30/2016.	Redemption 100.0000		2,500	2,500	2,475			25		25		2,500			0	7	03/04/2023....	3FE
48667Q AF 2	KAZMUNAYGAS NATIONAL CO JSC 6.375% 04/......	R	05/17/2016.	CITIGROUP GLOBAL MARKETS INC/		849,600	800,000	823,600			(1,313)		(1,313)		822,287		27,313	27,313	31,308	04/09/2021....	2FE
487836 BB 3	KELLOGG COMPANY 4.450% 05/30/16	.	05/30/2016.	Maturity		2,000,000	2,000,000	1,994,720	1,999,627		373		373		2,000,000			0	44,500	05/30/2016....	2FE
49461B C@ 1	KINETIC CONCEPTS INC 05/04/18	.	06/16/2016.	Various		19,562,023	19,724,147	19,369,411	17,520,357		36,666		36,666		19,562,023			0	380,957	05/04/2018....	3FE
495724 A@ 5	KINGFISHER PLC 6.300% 05/24/16	F	05/24/2016.	Maturity		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	315,000	05/24/2016....	2
49917# AB 1	KNOLLWOOD COTTAGE HILL DEVELOP 7.470%....	.	06/15/2016.	Redemption 100.0000		41,409	41,409	48,081	45,545		(4,136)		(4,136)		41,409			0	1,286	06/15/2026....	2

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
50076Q AZ 9	KRAFT FOODS GROUP INC KRAFT FOODS GROUP.	.	05/17/2016.	CITIGROUP GLOBAL MARKETS INC/		2,526,960	2,400,000	2,543,471			(2,267)		(2,267)		2,541,204		(14,244)	(14,244)	38,267	06/06/2022	2FE
501044 DC 2	KROGER CO THE 3.500% 02/01/26	.	05/09/2016.	DEUTSCHE BANK SECURITIES INC.		1,319,338	1,250,000	1,247,038			85		85		1,247,122		72,215	72,215	14,219	02/01/2026	2FE
50152# AC 1	KT REAL ESTATE HOLDINGS LLC 3.580% 05/	.	05/24/2016.	Redemption 100.0000		111,400	111,400	111,400	111,400				0		111,400			0	1,994	05/24/2035	2
501773 CZ 6	LB COMMERCIAL CONDUIT MORTGAGE 6.410%	.	06/01/2016.	Paydown		175,550	175,550	120,307	173,150		2,400		2,400		175,550			0	4,694	06/01/2031	1FM
50179A AE 7	LB-UBS COMMERCIAL MORTGAGE TRU LBUBS 200	.	06/11/2016.	Paydown		51,240	51,240	57,497	52,489		(1,249)		(1,249)		51,240			0	1,302	02/11/2040	1FM
50219J AA 8	LSTAR Securities Inv Trust 2.470% 10/0	.	06/01/2016.	Paydown		512,925	512,925	504,492	506,951		5,973		5,973		512,925			0	5,284	10/01/2020	1Z
50219P AA 4	LSTAR SECURITIES INVESTMENT TR 2.423%	.	06/01/2016.	Paydown		1,793,821	1,793,821	1,749,058			44,763		44,763		1,793,821			0	9,077	01/01/2021	1Z
50820T AE 9	LAKE COUNTRY MORTGAGE LOAN TRU 1.103%	.	06/25/2016.	Paydown		1,874,502	1,874,502	1,838,766	1,869,149		5,353		5,353		1,874,502			0	8,481	07/25/2034	1FM
51783# AE 2	LAS VEGAS SANDS 12/16/20	.	06/27/2016.	Redemption 100.0000		12,500	12,500	12,548	12,535		(35)		(35)		12,500			0	202	12/16/2020	3FE
52108H YK 4	LBUBS_04-C1 4.568% 01/11/31	.	06/11/2016.	Paydown		31,141	31,141	31,173			(32)		(32)		31,141			0	237	01/11/2031	1FM
521615 AA 2	LEA POWER PARTNERS LLC Lea Power Partner	.	06/15/2016.	Redemption 100.0000		67,910	67,910	67,910	67,910				0		67,910			0	2,239	06/15/2033	3FE
52467@ AU 9	TRINITY NEPONSET LLC 6.380% 03/01/29	.	06/01/2016.	Redemption 100.0000		35,049	35,049	35,325	35,231		(183)		(183)		35,049			0	932	03/01/2029	3
525170 BD 7	LEHMAN MANUFACTURED HOUSING AS 6.545%	.	06/15/2016.	Paydown		98,604	99,651	100,785	96,344	3,890	(1,631)		2,259		98,604			0	2,707	07/15/2028	6FE
525170 BE 5	LEHMAN MANUFACTURED HOUSING AS 7.033%	.	06/15/2016.	Paydown			6,259	6,071	4,109	1,909	(6,017)		(4,108)					0	189	07/15/2028	6FE
52518R CC 8	LSSC_05-1 0.789% 09/26/45	.	06/26/2016.	Paydown		146,548	146,548	132,859			13,688		13,688		146,548			0	200	09/26/2045	1FM
525221 HD 2	LEHMAN XS TRUST LXS_06-2N 1.447% 02/01	.	06/01/2016.	Paydown		398,298	(3,226,155)	(2,361,142)	(2,381,619)		2,779,917		2,779,917		398,298			0	23,066	02/01/2036	1FM
525226 AN 6	LEHMAN XS TRUST LXS_06-12N 0.628% 08/2	.	06/25/2016.	Paydown		783,692	786,539	621,273	424,630		157,830		157,830		783,692			0	1,674	08/25/2046	1FM
525227 AE 4	LEHMAN XS TRUST LXS_06-GP2 0.663% 06/2	.	06/26/2016.	Paydown		540,668	515,721	401,940	406,890		133,778		133,778		540,668			0	1,571	06/25/2046	1FM
52522D AQ 4	LEHMAN XS TRUST 0.653% 11/25/46	.	06/25/2016.	Paydown		1,073,013	1,208,883	962,573	968,216		104,797		104,797		1,073,013			0	3,020	11/25/2046	1FM
52523K BH 6	LEHMAN XS TRUST LXS_06-17 0.623% 08/25	.	06/27/2016.	Paydown		362,635	468,621	345,056	175,835		11,628		11,628		362,635			0	811	08/25/2046	1FM
52523L AD 4	LEHMAN XS TRUST LXS_06-13 0.643% 09/25	.	06/25/2016.	Paydown		706,844	765,918	560,217	575,960		130,884		130,884		706,844			0	1,971	09/25/2036	1FM
525248 AE 0	LXS_07-5H 4.904% 05/01/37	.	06/01/2016.	Paydown		278,585	493,548	286,339	296,290		(17,705)		(17,705)		278,585			0	10,789	05/01/2037	1FM
52524G AA 0	LEHMAN XS TRUST LXS_07-7N 0.673% 06/25	.	06/25/2016.	Paydown		548,572	548,572	411,429	422,501		126,071		126,071		548,572			0	1,431	06/25/2047	1FM
52524V AQ 2	LEHMAN XS TRUST LXS_07-15N 1.349% 08/2	.	06/25/2016.	Paydown		1,639,172	2,967,990	2,030,271	1,755,160		(394,335)		(394,335)		1,639,172			0	15,670	08/26/2047	1FM
52525B AD 4	LEHMAN XS TRUST LXS_07-16N 1.303% 09/2	.	06/25/2016.	Paydown		1,236,759	1,236,759	1,069,797	1,091,917		144,842		144,842		1,236,759			0	6,667	09/25/2047	1FM
53117C AL 6	LIBERTY PPTY LP 6.625% 10/01/17	.	04/22/2016.	WELLS FARGO & CO.		5,016,921	4,700,000	4,848,626	1,684,276		(6,982)		(6,982)		4,884,264		132,657	132,657	78,801	10/01/2017	2FE
54226G AB 5	LONE STAR FUNDS 08/05/17	.	05/03/2016.	Redemption 100.0000		1,714,973	1,714,973	1,714,973	1,353,352				0		1,714,973			0	2,616	08/05/2017	1Z
54251P AA 5	LONG BEACH MORTGAGE LOAN TRUST 0.593%	.	06/25/2016.	Paydown		1,459,685	1,459,685	1,098,231	475,457		345,437		345,437		1,459,685			0	2,181	06/25/2036	1FM
543190 AA 0	LTRAN_15-1A 2.980% 01/15/45	.	05/16/2016.	Various		4,247,215	4,398,151	4,397,879	4,397,907		21		21		4,397,927		(150,711)	(150,711)	55,932	01/15/2045	1FE
54750@ AC 1	LOW INCOME INVESTMENT FUND 0.000% 06/0	.	06/03/2016.	Maturity		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0		06/03/2016	5Z
54911B AA 8	LSTAR SECURITIES INVESTMENT TR 2.470%	.	06/01/2016.	Paydown		6,354,714	6,354,714	6,244,696	6,255,435		99,279		99,279		6,354,714			0	52,978	11/02/2020	1FE
552081 AG 6	LYONDELLBASELL INDUSTRIES NV 5.000% 04	R	04/06/2016.	BARCLAYS CAPITAL INC.		1,607,880	1,500,000	1,673,125	1,592,527		(8,056)		(8,056)		1,584,470		23,410	23,410	36,667	04/15/2019	2FE
55274Q AN 5	MASTR ASSET SECURITIZATION TRU 6.000%	.	06/01/2016.	Paydown		59,985	64,325	59,465			520		520		59,985			0	813	06/01/2036	3FM

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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)
55296@ AB 1	MGE POWER ELM ROAD LLC 4.740% 02/25/41		06/25/2016	Redemption 100.0000		208,555	208,555	229,636			(21,081)		(21,081)		208,555			0	1,646	02/25/2041	1
55314N AD 6	MKS INSTRUMENTS INC. 04/19/23		06/09/2016	Tax Free Exchange		3,477,381	3,500,000	3,477,500			(119)		(119)		3,477,381			0	14,976	04/19/2023	3Z
564759 K# 4	MANUFACTURERS AND TRADERS TRUS 7.150%		06/15/2016	Redemption 100.0000		427,339	427,339	468,318	441,275		(13,935)		(13,935)		427,339			0	12,741	01/15/2020	2
57643L CJ 3	MAST_04-OPT1 2.103% 02/25/34		06/25/2016	Paydown		21,141	21,141	16,882	17,566		3,575		3,575		21,141			0	181	02/25/2034	1FM
57643L EW 2	MAST_04-OPT2 1.353% 09/25/34		06/25/2016	Paydown		102,423	102,423	102,423	102,423				0		102,423			0	611	09/25/2034	1FM
57643L EZ 5	MAST_04-OPT2 1.953% 09/25/34		05/25/2016	Paydown		8,325	8,325	4,632	4,442		3,882		3,882		8,325			0	61	09/25/2034	1FM
57643L LA 2	MASTR ASSET BACKED SECURITIES 5.183% 1		06/01/2016	Paydown		843,120	843,120	911,760	880,748		(37,628)		(37,628)		843,120			0	16,846	11/01/2035	1FM
58772P AC 2	MERCEDES-BENZ AUTO RECEIVABLES 0.712%		06/15/2016	Paydown		4,016,671	4,016,671	4,017,447			(775)		(775)		4,016,671			0	9,336	06/15/2018	1FE
589497 AA 4	MEREY SWEENY L P 8.850% 12/18/19		06/18/2016	Redemption 100.0000		1,389,920	1,389,920	1,463,281	1,428,609		(38,690)		(38,690)		1,389,920			0	61,505	12/18/2019	1FE
59073@ AA 4	MESQUITE POWER LLC 4.640% 12/31/39		06/30/2016	Redemption 100.0000		27,025	27,025	27,025	27,025				0		27,025			0	627	12/31/2039	2FE
592838 AA 4	MEXICO GENERADORA DE ENERGIA S 5.5% 12/6	R	06/06/2016	Redemption 100.0000		202,320	202,320	202,151	202,159		161		161		202,320			0	5,564	12/06/2032	2FE
59318* AA 1	MGM RESORTS INTERNATIONAL 12/20		04/25/2016	Redemption 100.0000		2,455,584	2,455,584	2,449,445	2,450,710		4,873		4,873		2,455,584			0	27,694	12/20/2019	3FE
60040# AA 0	MILLENNIUM PIPELINE CO LLC 5.330% 06/3		06/30/2016	Redemption 100.0000		112,617	112,617	112,617	112,617				0		112,617			0	3,001	06/30/2027	2FE
60467M AB 7	MIRANT MID ATLANTIC PASS THROU 9.125%		06/30/2016	Various		7,737,767	8,102,374	8,173,745	8,163,332		(25,811)		(25,811)		8,137,521		(399,754)	(399,754)	367,617	06/30/2017	4FE
60688B AD 0	MERRILL LYNCH COUNTRYWIDE COMM 6.071%		06/01/2016	Paydown		171,422	171,422	180,780	179,653		(8,231)		(8,231)		171,422			0	4,587	08/01/2049	1FM
61744C RD 0	MORGAN STANLEY ABS CAPITAL I M 1.398%		06/25/2016	Paydown		196,078	196,078	195,036	195,154		924		924		196,078			0	970	04/25/2035	1FM
61748J AA 5	MORGAN STANLEY MORTGAGE LOAN T 0.623%		06/25/2016	Paydown		247,102	247,102	122,851	121,827		125,275		125,275		247,102			0	644	08/25/2036	1FM
61749W AT 4	MORGAN STANLEY MORTGAGE LOAN T 6.000%		06/01/2016	Paydown		293,340	434,361	434,157	437,277		(143,937)		(143,937)		293,340			0	10,677	08/01/2036	4FM
61750C AF 4	MORGAN STANLEY CAPITAL I MSC_0 MSC 2006-		05/01/2016	Paydown		433,225	433,225	471,674	433,606		(381)		(381)		433,225			0	9,863	07/01/2044	1FM
61754J AF 5	MORGAN STANLEY CAPITAL I MSC_0 MSC 2007-		06/01/2016	Paydown		75,538	75,538	87,644	78,460		(2,923)		(2,923)		75,538			0	2,119	06/01/2042	1FM
61756U AE 1	MORGAN STANELY CAPITAL I MSC_0 5.809%		06/01/2016	Paydown		431,691	431,691	496,811	450,989		(19,298)		(19,298)		431,691			0	12,086	12/01/2049	1FM
61762Q AA 0	MORGAN STANLEY REREMIC TRUST M 1.914%		06/26/2016	Paydown		66,375	66,375	50,675	51,091		15,284		15,284		66,375			0	547	10/26/2034	1FM
61763W AA 6	MORGAN STANLEY REREMIC TRUST M 0.623%		06/25/2016	Paydown		6,436,351	6,436,351	6,275,442	6,345,603		90,748		90,748		6,436,351			0	19,200	11/25/2033	1FM
61764Q AG 5	MORGAN STANLEY REREMIC TRUST M 0.699%		06/25/2016	Paydown		529,398	529,398	505,741	512,301		17,097		17,097		529,398			0	1,581	11/25/2046	1AM
61765N AA 4	MSRR 201-R5 1A 0.670% 10/26/46		06/01/2016	Paydown		1,656,803	1,656,803	1,570,112	852,784		79,272		79,272		1,656,803			0	3,296	10/26/2046	1FE
61911M AC 5	BAYVIEW OPPORTUNITY MASTER FUN 3.000%		06/28/2016	Paydown		2,387,128	2,387,128	2,364,524	1,802,635		21,813		21,813		2,387,128			0	25,501	09/28/2030	1FM
62431R AA 7	MOUNTAIN VIEW FUNDING CLO MVEW MVEW 2007	F	04/16/2016	Paydown		77,293	77,293	69,950	76,312		980		980		77,293			0	270	04/16/2021	1FE
62906@ AA 1	NEF AFFORDABLE HOUSING INVESTM 6.000%		04/29/2016	Redemption 100.0000		450,000	450,000	450,000	450,000				0		450,000			0		10/29/2021	1
62906@ AB 9	NEF AFFORDABLE HOUSING INVESTM 6.500%		04/29/2016	Redemption 100.0000		843,000	843,000	902,602	318,000		(59,602)		(59,602)		843,000			0		10/29/2021	1
62906@ AC 7	NEF AFFORDABLE HOUSING INVESTM 7.125%		04/29/2016	Redemption 100.0000		1,365,000	1,365,000	1,435,076	828,750		(70,076)		(70,076)		1,365,000			0		10/29/2021	1
62907# AA 8	NEF AFFORDABLE HOUSING INVESTM 6.000%		04/29/2016	Redemption 100.0000		200,000	200,000	200,000	200,000				0		200,000			0		04/30/2021	1
62907# AC 4	NEF AFFORDABLE HOUSING INVESTM 6.375%		04/29/2016	Redemption 100.0000		480,000	480,000	480,000	480,000				0		480,000			0		04/30/2021	1
62907# AD 2	NEF AFFORDABLE HOUSING INVESTM 8.000%		04/29/2016	Redemption 100.0000		861,250	861,250	941,470	325,000		(80,220)		(80,220)		861,250			0		10/29/2021	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
62927# AD 8	NFL VENTURES LP 2.830% 03/31/24	.	04/15/2016.	Redemption 100.0000		329,118	329,118	329,118	329,118				0		329,118			0	4,657	03/31/2024	1FE
62927# AE 6	NFL VENTURES LP 3.400% 04/15/30	.	04/15/2016.	Redemption 100.0000		57,790	57,790	57,790	57,790				0		57,790			0	982	04/15/2030	1FE
629377 BU 5	NRG ENERGY INC 6.625% 03/15/23	.	06/02/2016.	Various		311,263	321,000	316,988	317,739		125		125		317,864		(6,602)	(6,602)	13,791	03/15/2023	4FE
62940Q AA 3	NSG HOLDINGS 7.750% 12/15/25	.	06/15/2016.	Redemption 100.0000		27,208	27,208	24,487	25,383		1,825		1,825		27,208			0	1,054	12/15/2025	2AM
63108@ AA 5	NASCAR HOLDINGS INC 4.730% 04/30/20	.	04/30/2016.	Redemption 100.0000		3,142,857	3,142,857	3,142,857	3,142,857				0		3,142,857			0	74,329	04/30/2020	2
634990 AH 8	NEF AFFORDABLE HOUSING INVESTM 8.000%	.	04/29/2016.	Redemption 100.0000		315,000	315,000	315,000	315,000				0		315,000			0		10/31/2019	1
63615# AE 1	NFL PROPERTIES LLC 2.329% 03/31/24	.	04/15/2016.	Redemption 100.0000		153,846	153,846	153,846	153,846				0		153,846			0	1,529	03/31/2024	1FE
63860# AA 1	POTOMAC ELECTRIC POWER COMPANY 8.880%	.	06/21/2016.	Redemption 100.0000		1,166,194	1,166,194	1,234,987	1,184,152		(17,958)		(17,958)		1,166,194			0	51,779	12/21/2019	2
63861H AL 2	NSMLT_13-A 5.592% 12/01/52	.	06/01/2016.	Paydown		315,596	315,596	337,088	336,879		(21,284)		(21,284)		315,596			0	7,363	12/01/2052	1FM
63946B AC 4	NBCUNIVERSAL MEDIA LLC 2.875% 04/01/16	.	04/01/2016.	Maturity		4,000,000	4,000,000	3,997,800	3,999,893		107		107		4,000,000			0	57,500	04/01/2016	1FE
64010* AA 2	NEF AFFORDABLE HOUSING INVESTM 6.250%	.	04/30/2016.	Redemption 100.0000		1,740,000	1,740,000	1,740,000	1,740,000				0		1,740,000			0	54,979	10/30/2021	1
643528 AC 6	NEW CENTURY ALTERNATIVE MORTGA 6.173%	.	06/01/2016.	Paydown		210,150	210,150	147,105	141,594		68,556		68,556		210,150			0	3,078	07/01/2036	1FM
64352V ES 6	NEW CENTURY HOME EQUITY LOAN T 1.428%	.	06/25/2016.	Paydown		171,067	171,067	159,691			11,376		11,376		171,067			0	397	10/25/2033	1FM
64352V NJ 6	NEW CENTURY HOME EQUITY LOAN T 0.853%	.	06/25/2016.	Paydown		96,872	96,872	86,795	44,923		7,104		7,104		96,872			0	312	10/25/2035	1FM
65537K AB 6	NOMURA HOME EQUITY LOAN INC NH 0.613%	.	06/25/2016.	Paydown		185,067	184,904	129,722			55,346		55,346		185,067			0	257	02/25/2037	1FM
65540U BJ 1	NOMURA RESECURITIZATION TRUST 0.663% 0	.	06/25/2016.	Paydown		1,977,338	1,977,338	1,938,409	1,954,272		23,066		23,066		1,977,338			0	6,094	08/25/2047	1FE
65540X AY 3	NOMURA RESECURITIZATION TRUST 0.593% 0	.	06/25/2016.	Paydown		138,240	138,240	129,168			9,072		9,072		138,240			0	175	07/26/2037	1AM
65540Y AA 3	NOMURA RESECURITIZATION TRUST 0.599% 0	.	05/19/2016.	Various		11,209,471	11,234,045	10,974,258	10,988,991		25,038		25,038		11,014,029		195,441	195,441	25,296	09/26/2035	1FE
667294 BE 1	NORTHWEST AIRLINES PASS THROUG 7.027%	.	05/01/2016.	Redemption 100.0000		164,988	164,988	164,988	164,987		1		1		164,988			0	5,797	11/01/2019	1FE
667748 AM 9	NORTHWEST PIPELINE LLC 7.000% 06/15/16	.	06/15/2016.	Maturity		2,500,000	2,500,000	2,492,100	2,499,508		492		492		2,500,000			0	87,500	06/15/2016	2FE
667869 AA 9	NORTHWEST CONNECT GROUP 5.950% 04/30/4	C	04/30/2016.	Redemption 100.0000		97,102	97,102	115,162	88,321		(990)		(990)	26,597	97,102	(16,826)		(16,826)	2,889	04/30/2041	3AM
667869 AA 9	NORTHWEST CONNECT GROUP 5.950% 04/30/4	C	04/30/2016.	Redemption 100.0000									0		16,826			0		04/30/2041	3AM
66987X GG 4	NFHE_05-1 1.218% 06/25/35	.	06/25/2016.	Paydown		758,110	758,110	754,320	758,030		81		81		758,110			0	3,847	06/25/2035	1FM
66987X GW 9	NOVASTAR NHEL_05-3 0.823% 01/25/36	.	06/25/2016.	Paydown		149,046	149,046	146,275	146,671		2,375		2,375		149,046			0	526	01/25/2036	1FM
66988V AA 6	NOVASTAR HOME EQUITY LOAN NHEL 0.593%	.	06/25/2016.	Paydown		969,092	969,092	740,654	604,130		226,524		226,524		969,092			0	2,011	06/25/2036	1FM
67001B AQ 6	NOVELIS INC/GA 05/18/22	I	06/30/2016.	Redemption 100.0000		12,500	12,500	12,438	12,440		60		60		12,500			0	253	05/18/2022	3FE
67019@ AC 0	NSG HOLDINGS 12/11/19	.	06/15/2016.	Redemption 100.0000		248,324	248,324	244,794	108,177		3,109		3,109		248,324			0	4,196	12/11/2019	3FE
67073V AB 8	NYLIM_06-1A NYLIM 2006-1A A2A 0.852% 0	F	05/08/2016.	Paydown		687,949	687,949	639,793	672,407		15,542		15,542		687,949			0	2,442	08/08/2020	1FE
674599 BX 2	OCCIDENTAL PETROLEUM CORPORATI 4.125%	.	06/01/2016.	Maturity		15,000,000	15,000,000	14,893,800	14,992,825		7,175		7,175		15,000,000			0	309,375	06/01/2016	1FE
67572W AE 6	OCTAGON INVESTMENT PARTNERS X OCT10 2006	F	04/18/2016.	Paydown		569,646	569,646	569,646	569,646				0		569,646			0	2,453	10/18/2020	1FE
677071 AF 9	OHANA MILITARY CMNTYS LLC HAWA 5.675%	.	04/01/2016.	Redemption 100.0000		212,831	212,831	212,831	212,831				0		212,831			0	6,039	10/01/2026	1FE
677071 AM 4	OHANA MILITARY CMNTYS LLC HAWA 5.462%	.	04/01/2016.	Redemption 100.0000		214,707	214,707	214,707	214,706				0		214,707			0	5,864	10/01/2026	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
679580 C@ 7	OLD DOMINION FREIGHT LINE INC 5.850% 0	.	04/25/2016.	Redemption 100.0000		285,714	285,714	285,714	285,714				0		285,714			0	8,357	04/25/2016	2
68210* AC 7	OMEGA LEASING US LLC Rolls Royce (Omega	.	06/24/2016.	Redemption 100.0000		11,121,332	11,121,332	11,121,332	11,121,332				0		11,121,332			0	461,915	07/12/2016	1
68389F FT 6	OPTION ONE MORTGAGE LOAN TRUST 1.233%	.	06/25/2016.	Paydown		56,325	56,325	56,325	56,325				0		56,325			0	271	11/25/2034	1FM
68389X AC 9	ORACLE CORPORATION 5.75% 4/15/2018 5.7	.	04/21/2016.	SUSQUEHANNA FINANCIAL GROUP LL		14,618,158	13,413,000	14,668,595			(41,976)		(41,976)		14,626,619		(8,460)	(8,460)	409,190	04/15/2018	1FE
684181 AA 8	Orange Cogen Co 8.175% 03/15/22	.	06/15/2016.	Redemption 100.0000		175,000	175,000	178,495	176,143		(1,143)		(1,143)		175,000			0	7,153	03/15/2022	2FE
685049 AA 6	ORANGE LAKE TIMESHARE TRUST ON 3.450%	.	06/10/2016.	Paydown		58,455	58,455	58,451	58,456		(1)		(1)		58,455			0	832	03/10/2027	1FE
687847 AB 9	OSCAR US FUNDING TRUST OSCAR_1 1.000%	.	06/15/2016.	Paydown		585,090	585,090	585,056	585,056		34		34		585,090			0	2,428	08/15/2017	1FE
68784L AB 8	OSCAR US FUNDING TRUST OSCAR_1 1.300%	E	06/15/2016.	Paydown		2,048,070	2,048,070	2,047,961	2,047,961		109		109		2,048,070			0	11,083	08/15/2018	1FE
693475 AL 9	PNC FINANCIAL SERVICES GROUP I PNC FINAN	.	04/27/2016.	BANK OF AMERICA N.A.		6,683,689	6,629,000	6,675,678					0		6,675,678		8,012	8,012	74,626	11/09/2022	1FE
69352J AH 0	TALEN ENERGY SUPPLY LLC 6.200% 05/15/1	.	05/15/2016.	Maturity		1,500,000	1,500,000	1,497,915	1,499,898		102		102		1,500,000			0	46,500	05/15/2016	4FE
69353R ES 3	PNC BANK NATIONAL ASSOCIATION 2.600% 0	.	04/27/2016.	BANK OF AMERICA N.A.		4,496,360	4,400,000	4,396,920	4,397,179		196		196		4,397,375		98,985	98,985	89,296	07/21/2020	1FE
69353X AA 3	PINNACLE ENTERTAINMENT INC 6.375% 08/0	.	04/28/2016.	DIRECT		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	47,281	08/01/2021	3FE
693627 AZ 4	DUKE ENERGY INDIANA INC 6.050% 06/15/1	.	06/15/2016.	Maturity		6,000,000	6,000,000	6,002,900	6,000,208		(208)		(208)		6,000,000			0	181,500	06/15/2016	1FE
69362B AW 2	PSEG POWER LLC 5.125% 04/15/20	.	04/27/2016.	Various		10,031,647	9,292,000	10,101,383			(16,108)		(16,108)		10,085,275		(53,628)	(53,628)	260,595	04/15/2020	2FE
69370T AA 1	PELABUHAN INDONESIA III PERSER 4.875%	F	05/20/2016.	HSBC SECURITIES		312,375	300,000	298,242	298,418		58		58		298,476		13,899	13,899	9,506	10/01/2024	2FE
69573X AN 9	PAINE WEBBER CMO TRUST PWT_O 9.500% 04	.	06/01/2016.	Paydown		5,235	5,235	5,438	5,261		(27)		(27)		5,235			0	207	04/01/2019	1
70144# AA 4	PARKLAWN NORTH LOT LLC 4.458% 04/15/29	.	06/15/2016.	Redemption 100.0000		287,237	287,237	287,237	287,237				0		287,237			0	5,338	04/15/2029	1
70215E AL 7	PARTY CITY HOLDINGS INC 08/06/2	.	06/30/2016.	Various		1,547	1,547	1,547	1,547				0		1,547			0	71	08/06/2022	4FE
706448 BE 6	PEMEX FIN LTD. 10.610% 08/15/17	F	05/15/2016.	Redemption 100.0000		453,125	453,125	503,535	488,155		(35,030)		(35,030)		453,125			0	24,038	08/15/2017	1FE
70714* AA 8	PENINSULA GAMING LLC 11/20/17	.	06/17/2016.	Redemption 100.0000		166,667	166,667	165,000	147,445		19,222		19,222		166,667			0	2,808	11/20/2017	4FE
70757R AB 4	PENN PRODUCTS TERMINALS LLC 03/	.	06/30/2016.	Redemption 100.0000		78,750	78,750	78,356	78,376		374		374		78,750			0	1,485	03/19/2022	3FE
71647N AP 4	PETROBRAS GLOBAL FINANCE BV 8.375% 05/	F	05/18/2016.	BANK OF AMERICA N.A.		991,500	1,000,000	990,020					0		990,020		1,480	1,480		05/23/2021	4FE
71672V AB 5	PETROLOGISTICS LP / PETROLOGIS 6.250%	.	04/01/2016.	Call 103.1250		2,062,500	2,000,000	2,006,250	2,003,326		59,174		59,174		2,062,500			0	62,500	04/01/2020	1FE
71839# AA 2	PHILLIES FUNDING LP 6.210% 07/10/30	.	04/10/2016.	Redemption 100.0000		40,427	40,427	40,427	40,427				0		40,427			0	1,255	07/10/2030	2AM
72347N AP 5	PINNACLE FOODS FINANCE LLC 01/1	.	06/30/2016.	Redemption 100.0000		10,000	10,000	9,963			38		38		10,000			0	166	01/13/2023	3FE
72908L AB 1	PLENARY PROPERTIES NDC GP 5.188% 02/07	C	06/07/2016.	Redemption 100.0000		121,351	121,351	133,074	104,989		10,532		10,532	30,041	121,351	(24,211)		(24,211)	2,531	02/07/2040	1AM
72908L AB 1	PLENARY PROPERTIES NDC GP 5.188% 02/07	C	06/07/2016.	Redemption 100.0000									0		24,211			0		02/07/2040	1AM
73316P EM 8	POPULAR ABS MORTGAGE PASS-THRO 1.113%	.	06/25/2016.	Paydown		280,198	280,198	266,538	273,386		6,812		6,812		280,198			0	1,209	08/25/2035	1FM
73640Q AB 1	PORTFOLIO RECOVERY ASSOC INC. 3.000% 0	.	05/10/2016.	OAKTREE CAPITAL		7,638	10,000	8,085			29		29		8,114		(477)	(477)	85	08/01/2020	3
74022D AJ 9	PRECISION DRILLING CORPORATION 5.250%	A	06/21/2016.	Various		1,381,526	1,667,000	1,680,466	1,679,341		(799)		(799)		1,678,541		(297,015)	(297,015)	53,240	11/15/2024	4FE
74043A AN 1	PREFTS_23 1.383% 12/22/36	E	06/22/2016.	Various		7,273	1,002,135	95,205	95,205		(87,932)		(87,932)		7,273			0	6,639	12/22/2036	1AM
74254P AF 9	PRIN LIFE FDG TR 1.980% 04/01/16	.	04/01/2016.	Maturity		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	74,173	04/01/2016	1FE
74731@ AV 1	QUAD/GRAPHICS INC 6.910% 04/24/18	.	04/24/2016.	Redemption 100.0000		500,000	500,000	477,980	496,564		3,436		3,436		500,000			0	17,275	04/24/2018	3
74731@ BV 0	QUAD/GRAPHICS INC 7.600% 04/10/18	.	04/10/2016.	Redemption 100.0000		350,000	350,000	356,387	350,814		(814)		(814)		350,000			0	13,300	04/10/2018	3
74731@ BW 8	QUAD/GRAPHICS INC 7.810% 04/10/21	.	04/10/2016.	Redemption 100.0000		1,000,000	1,000,000	958,987	989,188		10,812		10,812		1,000,000			0	39,050	04/10/2021	3

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
74876W AP 0	QUINTILES TRANSNATIONAL CORP. 0	.	06/30/2016.	Redemption 100.0000		7,500	7,500	7,481	7,481		19		19		7,500			0	123	04/29/2022	3FE
74909H AC 3	QUORUM HEALTH CORP 04/12/22	.	06/30/2016.	Redemption 100.0000		15,000	15,000	14,866			134		134		15,000			0	144	04/12/2022	4FE
74913G AW 5	US West Communications 8.375% 05/01/16	.	05/01/2016.	Maturity		10,000,000	10,000,000	10,825,000	10,053,197		(53,197)		(53,197)		10,000,000			0	418,750	05/01/2016	3FE
74919R AA 3	RAAC SERIES RAAC_06-RP3 0.723% 05/25/3	.	06/25/2016.	Paydown		235,983	235,983	211,058	217,136		18,847		18,847		235,983			0	708	05/25/2036	1FM
74922A AA 5	RESIDENTIAL ACCREDIT LOANS INC 0.643%	.	06/25/2016.	Paydown		367,152	367,152	302,441	304,306		62,846		62,846		367,152			0	979	07/25/2037	1FM
74922R AC 4	RESIDENTIAL ACCREDIT LOANS RAL 6.250%	.	06/01/2016.	Paydown		461,496	668,648	486,256	474,277		(12,781)		(12,781)		461,496			0	17,842	12/01/2036	1FM
74922R AH 3	RESIDENTIAL ACCREDIT LOANS RAL 0.903%	.	06/25/2016.	Paydown		173,611	281,169	152,213	158,684		14,927		14,927		173,611			0	1,058	12/25/2036	1FM
74923T AA 3	WELLS FARGO COMMERCIAL MORTGAG 0.613%	.	06/25/2016.	Paydown		2,215	2,215	1,746			469		469		2,215			0	6	03/25/2047	1FM
74935* AA 3	RC LONESTAR INC 6.150% 04/01/16	.	04/01/2016.	Redemption 100.0000		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	184,500	04/01/2016	3
74958D AH 1	RESIDENTIAL FUNDING MORTGAGE S 5.500%	.	06/01/2016.	Paydown		2,410	2,410	2,407	2,406		4		4		2,410			0	60	10/01/2021	2FM
74958E AC 0	RESIDENTIAL ASSET SECURITIES C RFMSI 200	.	06/01/2016.	Paydown		89,205	89,205	89,399	89,375		(170)		(170)		89,205			0	2,106	12/01/2036	3FM
74966U AJ 9	RPI FINANCE TRUST 11/09/18	.	06/30/2016.	Redemption 100.0000		2,564	2,564	2,566			(2)		(2)		2,564			0	2	11/09/2018	2FE
751150 AA 1	RESIDENTIAL ACCREDIT LOANS INC 1.210%	.	06/01/2016.	Paydown		204,686	276,678	196,787	197,700		6,987		6,987		204,686			0	1,263	09/01/2046	1FM
751150 AD 5	RESIDENTIAL ACCREDIT LOANS INC 1.305%	.	06/01/2016.	Paydown		673,522	772,033	538,153	84,740		134,591		134,591		673,522			0	1,929	09/01/2046	1FM
75115H AB 2	RESIDENTIAL ACCREDIT LOANS INC 0.653%	.	06/25/2016.	Paydown		419,563	456,478	336,082	339,701		79,862		79,862		419,563			0	1,264	12/26/2036	1FM
75406W AC 5	RASC_06-KS6 0.603% 08/25/36	.	06/25/2016.	Paydown		255,433	255,433	231,787	239,441		15,992		15,992		255,433			0	598	08/25/2036	1FM
756577 AD 4	RED HAT INC. 0.250% 10/01/19	.	06/27/2016.	OAKTREE CAPITAL		42,928	35,000	42,980			(358)		(358)		42,622		305	305	16	10/01/2019	2FE
75737# AE 8	REDFIRE INC. 7.500% 06/17/16	.	06/17/2016.	Maturity		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	187,500	06/17/2016	2
75935@ AJ 9	DISCOUNT TIRE CO 7.780% 04/20/19	.	04/20/2016.	Redemption 100.0000		4,285,714	4,285,714	4,446,556	2,142,857		(160,842)		(160,842)		4,285,714			0	166,714	04/20/2019	2
760985 2Y 6	RESIDENTIAL ASSET MORTGAGE PRO 5.072%	.	06/01/2016.	Paydown		27,843	27,843	27,843	27,843				0		27,843			0	570	04/01/2034	1FM
760985 Q4 6	RESIDENTIAL ASSET MORTGAGE PRO 4.590%	.	06/01/2016.	Paydown		17,227	17,227	17,220	17,227				0		17,227			0	318	02/01/2034	1FM
76110H 2Z 1	RESIDENTIAL ACCREDIT LOANS IN 5.700% 0	.	06/01/2016.	Paydown		52,177	52,177	53,333	53,320		(1,144)		(1,144)		52,177			0	1,267	04/01/2035	4FM
76110V EU 8	RFMSI_00-HI4 8.480% 09/01/30	.	06/01/2016.	Paydown		4,661	4,661	4,987	4,632		29		29		4,661			0	173	09/01/2030	1FM
76110W F8 4	RESIDENTIAL ASSET SECURITIES C 1.476%	.	06/25/2016.	Paydown		1,286,902	1,286,902	1,287,907	1,289,407		(2,505)		(2,505)		1,286,902			0	7,494	11/25/2034	1FM
76110W LL 8	RESIDENTIAL ASSET SECURITIES C 7.514%	.	06/01/2016.	Paydown		55,209	55,209	50,785	51,141		4,069		4,069		55,209			0	1,802	06/01/2031	1FM
76110W QA 7	RASC_02-KS8 6.190% 12/01/32	.	06/01/2016.	Paydown		20,031	22,638	20,408	21,599		(1,568)		(1,568)		20,031			0	571	12/01/2032	1FM
76110W VV 5	RESIDENTIAL ASSET SECURITIES C 1.338%	.	06/25/2016.	Paydown		35,533	35,533	35,394	35,669		(136)		(136)		35,533			0	197	01/25/2034	2FM
76110W WG 7	RESIDENTIAL ASSET SECURITIES C 4.300%	.	06/01/2016.	Paydown		31,639	31,639	31,633	31,633		6		6		31,639			0	583	03/01/2034	1FM
76110W YM 2	RESIDENTIAL ASSET SECURITIES C 1.233%	.	06/25/2016.	Paydown		105,812	105,812	86,910	87,969		17,844		17,844		105,812			0	535	06/25/2034	1FM
76110W ZX 7	RASC_04-KS6 1.278% 07/25/34	.	06/25/2016.	Paydown		126,329	126,329	109,431	111,103		15,225		15,225		126,329			0	693	07/25/2034	1FM
76112B AM 2	RESIDENTIAL ASSET MORTGAGE PRO 1.353%	.	06/25/2016.	Paydown		241,300	241,300	241,300	241,300				0		241,300			0	1,443	08/25/2034	1FM
76114G AA 5	RESIDENTIAL ASSET SECURITIZATI 6.500%	.	06/01/2016.	Paydown		380,699	428,098	347,969	339,564		41,135		41,135		380,699			0	12,288	02/01/2037	1FM
76116R AA 9	RESMAE MORTGAGE LOAN TRUST 0.653% 02/2	.	06/25/2016.	Paydown		485,975	485,975	244,577	238,068		247,907		247,907		485,975			0	1,728	02/25/2036	1FM
76117Y AA 3	RESIMAC MBS TRUST RESI_14-1A 1.356% 12	F	06/12/2016.	Paydown		679,601	679,601	679,601	679,601				0		679,601			0	4,379	12/12/2045	1FE
761713 BB 1	REYNOLDS AMERICAN INC 5.850% 08/15/45	.	06/29/2016.	CITIGROUP GLOBAL MARKETS INC/		546,168	425,000	482,422			(359)		(359)		482,062		64,105	64,105	22,100	08/15/2045	2FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
76242# AA 2	RYMAN HOSPITALITY PROPERTIES 01	.	06/30/2016.	Redemption 100.0000		625	625	625	624		1		1		625			0	11	01/22/2021	3FE
76720A AJ 5	RIO TINTO FINANCE USA PLC 1.496% 06/17	F	06/17/2016.	Maturity		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	36,198	06/17/2016	2FE
77313# AA 4	ROCKET SOFTWARE INC 02/08/18	.	06/30/2016.	Redemption 100.0000		9,968	9,968	9,918	9,945		23		23		9,968			0	290	02/08/2018	4FE
780153 AR 3	Royal Caribbean Cruises Ltd 7.250% 06/	R	06/15/2016.	Maturity		2,000,000	2,000,000	1,993,800	1,999,612		388		388		2,000,000			0	72,500	06/15/2016	3FE
78108A AE 4	UNITED RENTALS NORTH AMERICA I 8.250%	.	05/31/2016.	Call 104.1250		430,036	413,000	413,000	413,000		17,036		17,036		430,036			0	28,299	02/01/2021	4FE
78404E AC 1	SBP DPR FINANCE CO 3.403% 03/15/17	F	06/10/2016.	Redemption 100.0000		473,684	473,684	475,987	474,468		(784)		(784)		473,684			0	3,906	03/10/2017	1FE
78514R AD 7	CARRINGTON MORTGAGE LOAN TRUST 0.933%	.	06/25/2016.	Paydown		682,658	682,658	663,112	420,828		13,724		13,724		682,658			0	1,946	09/25/2035	1FM
785592 AE 6	SABINE PASS LIQUEFACTION LLC 5.625% 02	.	06/08/2016.	JP MORGAN SECURITIES LTD LDN.		979,200	960,000	956,400	957,159		195		195		957,354		21,846	21,846	46,800	02/01/2021	3FE
78709W AE 9	SCIENCE APPLICATIONS INTERNATI	.	03/29/2016.	Redemption 100.0000		6,140	6,140	6,125	6,124		16		16		6,140			0	6	04/21/2022	3FE
80283X AF 4	SANTANDER DRIVE TRUST SDART_14 2.130%	.	06/09/2016.	SOCIETE GENERALE		6,536,055	6,500,000	6,498,747	6,499,349		190		190		6,499,539		36,515	36,515	68,840	08/17/2020	1FE
80284B AC 8	SANTANDER DRIVE AUTO RECEIVABL 0.892%	.	06/15/2016.	Paydown		1,298,372	1,298,372	1,297,966			406		406		1,298,372			0	2,777	09/17/2018	1FE
80284E AA 6	SANTANDER DRIVE AUTO RECEIVABL 1.890%	.	06/16/2016.	Paydown		3,955,672	3,955,672	3,955,558	3,955,558		114		114		3,955,672			0	29,628	03/17/2020	2AM
80284G AA 1	SANTANDER DRIVE AUTO RECEIVABL 1.900%	.	06/16/2016.	Paydown		3,006,210	3,006,210	3,006,131	3,006,131		79		79		3,006,210			0	23,443	06/16/2020	2AM
80284J AA 5	SANTANDER DRIVE AUTO RECEIVABL 1.970%	.	06/16/2016.	Paydown		1,106,012	1,106,012	1,105,976	1,105,976		35		35		1,106,012			0	8,972	03/16/2021	2AM
805564 EL 1	SAST_99-3 9.450% 12/01/32	.	05/01/2016.	Paydown		83,492	83,492	83,290	83,492				0		83,492			0	2,166	12/01/2032	1FM
805564 JM 4	SAST_01-2 6.812% 06/01/16	.	05/01/2016.	Paydown		263	263	284	262		1		1		263			0	7	06/01/2016	1FM
80557B AJ 3	SAXON ASSET SECURITIES TRUST 2 SAST 2007	.	06/27/2016.	Paydown			51,871	2,032	1,102		(1,102)		(1,102)					0	315	09/25/2047	4FM
80875A AK 7	Scintfic Gms Int 10/01/21	.	06/30/2016.	Redemption 100.0000		2,532	2,532	2,505			27		27		2,532			0		10/01/2021	3FE
81375W AB 2	SABR_04-O1 1.218% 02/25/34	.	06/25/2016.	Paydown		41,728	41,728	36,025	42,097		(369)		(369)		41,728			0	219	02/25/2034	1FM
81375W JQ 0	SECURITIZED ASSET BACKED RECEI 0.673%	.	06/25/2016.	Paydown		709,200	709,200	699,448	706,091		3,109		3,109		709,200			0	2,311	11/25/2035	1FM
81675K AD 1	SEMINOLE TRIBE OF FLORIDA 04/20	.	06/30/2016.	Redemption 100.0000		98,540	98,540	98,603	56,396		(76)		(76)		98,540			0	912	04/20/2020	3FE
816851 AN 9	SEMPRA ENERGY 6.500% 06/01/16	.	06/01/2016.	Maturity		4,000,000	4,000,000	4,405,360	4,028,964		(28,964)		(28,964)		4,000,000			0	130,000	06/01/2016	2FE
81725T D@ 6	SENSIENT TECHNOLOGIES CORPORAT 4.910%	.	05/03/2016.	Redemption 100.0000		1,600,000	1,600,000	1,613,747	800,000		(13,747)		(13,747)		1,600,000			0	39,280	05/03/2017	2
81810# AA 4	SEVENTY SEVEN ENERGY INCF52418	.	06/30/2016.	Redemption 100.0000		2,060	2,060	2,070	2,068		(8)		(8)		2,060			0	40	06/25/2021	6FE
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 3.750%	.	06/01/2016.	Paydown		322,736	322,736	337,537			(14,801)		(14,801)		322,736			0	1,640	07/01/2043	1FM
82651X AA 5	SIERRA RECEIVABLES FUNDING COM 3.370%	.	06/20/2016.	Paydown		78,169	78,169	78,154	78,174		(4)		(4)		78,169			0	1,093	07/20/2028	1FE
82652J AA 5	SIERRA RECEIVABLES FUNDING COM 2.580%	.	06/20/2016.	Paydown		322,906	322,906	319,147	319,187		3,719		3,719		322,906			0	3,410	09/20/2032	1FE
82652X AA 4	SIERRA RECEIVABLES FUNDING COM 3.080%	.	06/20/2016.	Paydown		1,378,399	1,378,399	1,378,149			250		250		1,378,399			0	6,934	03/21/2033	1FE
82835A AC 0	SILVERADO CLO LTD SLVR_06-2A 0.861% 10	E	04/16/2016.	Paydown		375,915	375,915	347,721	368,827		7,088		7,088		375,915			0	1,337	10/16/2020	1FE
82926# AF 2	SINCLAIR TELEVISION GROUP INC 0	.	06/30/2016.	Redemption 100.0000		2,500	2,500	2,497	2,497		3		3		2,500			0	44	07/31/2021	3FE
83105R AB 6	SLATER MILL LOAN FUND SMLF_12- SMLF 2012	E	05/17/2016.	Paydown		66,087	66,087	65,795	66,596		(509)		(509)		66,087			0	648	08/17/2022	1FE
83363R AA 5	SOC CONC AUT CENT SOC CONC AUTO CENTRAL.	F	06/15/2016.	Redemption 100.0000		293,200	293,200	284,404	287,280		5,921		5,921		293,200			0	9,123	12/15/2026	2FE
83416W AB 9	SOLAR STAR FUNDING LLC 3.950% 06/30/35	.	06/30/2016.	Redemption 100.0000		48,000	48,000	48,000	48,000				0		48,000			0	948	06/30/2035	2AM

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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)
83547U AH 2	SONNEBORN LLC 12/10/20	.	06/30/2016.	Redemption 100.0000		376	376	376	376				0		376			0	5	12/10/2020	4FE
83548* AB 1	SONNEBORN LLC 12/10/20	.	06/30/2016.	Redemption 100.0000		2,130	2,130	2,130	2,130				0		2,130			0	51	12/10/2020	4FE
84130D AD 0	SOUTHCROSS ENERGY PARTNERS LP 0	.	04/13/2016.	UBS LTD LONDON		125,588	985,000	147,750	980,382		225	832,857	(832,632)		147,750		(22,163)	(22,163)		07/16/2021	5FE
84603* AA 3	SOUTHWIRE CO 02/11/21	.	04/04/2016.	Redemption 100.0000		102,825	102,825	103,003	103,057		(232)		(232)		102,825			0	1,069	02/11/2021	3FE
84762N BB 6	SPECTRUM BRANDS INC 06/09/22	.	06/30/2016.	Redemption 100.0000		487,078	487,078	485,817	485,693		1,385		1,385		487,078			0	9,803	06/09/2022	3FE
84762N BD 2	SPECTRUM BRANDS INC 06/16/22	O	06/30/2016.	Redemption 100.0000		1,340,554	1,340,554	1,355,956	437,971		7,992		7,992	14,978	1,340,554	(23,360)		(23,360)	15,118	06/16/2022	3FE
84762N BD 2	SPECTRUM BRANDS INC 06/16/22	O	06/30/2016.	Redemption 100.0000									0		23,360			0		06/16/2022	3FE
848609 AA 1	SPIRITS OF ST.LOUIS BASKETBALL 5.300%	.	06/30/2016.	Redemption 100.0000		62,323	62,323	62,323	62,323				0		62,323			0	1,652	09/30/2021	2FE
850228 AC 1	SPRINGCASTLE FUNDING ASSET-BAC 2.700%	.	06/25/2016.	Paydown		694,308	694,308	694,263	694,263		46		46		694,308			0	7,737	05/25/2023	1FE
85234# AD 7	STADIUM FUNDING TRUST 06/19/18	.	06/30/2016.	Redemption 100.0000		60,749	60,749	60,749	60,759		(10)		(10)		60,749			0	748	06/19/2018	2FE
85431T AA 4	STANFIELD DAYTONA CLO LTD STAN STAND 200	F	04/27/2016.	Paydown		961,954	961,954	918,666	945,479		16,475		16,475		961,954			0	3,527	04/27/2021	1FE
86213B AA 5	STR_14-1A 4.210% 04/20/44	.	06/20/2016.	Paydown		4,375	4,375	4,375	4,375				0		4,375			0	77	04/20/2044	1FE
86213B AB 3	STR_14-1A 5.000% 04/20/44	.	06/20/2016.	Paydown		4,375	4,375	4,373	4,373		2		2		4,375			0	91	04/20/2044	1FE
86359D FM 4	SASC_05-10 5.750% 06/01/35	.	06/01/2016.	Paydown		881,941	881,941	770,596	779,705		102,236		102,236		881,941			0	21,404	06/01/2035	1FM
86359D NN 3	SASC_05-15 5.750% 08/01/35	.	06/01/2016.	Paydown		254,937	255,052	252,631	253,530		1,406		1,406		254,937			0	5,498	08/01/2035	3FM
86359D QP 5	SASC_05-16 5.500% 09/01/35	.	06/01/2016.	Paydown		232,254	232,254	229,196	230,452		1,802		1,802		232,254			0	5,650	09/01/2035	2FM
86359D UT 2	LEHMAN XS TRUST LXS_05-5N 0.813% 11/25	.	06/25/2016.	Paydown		1,157,011	1,157,011	886,228	816,993		265,221		265,221		1,157,011			0	3,484	11/25/2035	1FM
86359L QM 4	STRUCTURED ASSET MORTGAGE INVE 2.605%	.	06/01/2016.	Paydown		79,603	127,986	105,689	106,237		(26,634)		(26,634)		79,603			0	1,413	03/01/2046	1FM
86361H AA 2	STRUCTURED ASSET MORTGAGE INVE 0.663%	.	06/25/2016.	Paydown		410,442	410,442	317,783			92,659		92,659		410,442			0	462	08/25/2036	1FM
86361W AA 9	STRUCTURED ASSET MORTGAGE INVE 0.653%	.	06/25/2016.	Paydown		26,690	26,690	20,851			5,838		5,838		26,690			0	30	10/25/2036	1FM
86362P AD 7	STRUCTURED ASSET SECURITIES CO 0.583%	.	06/25/2016.	Paydown		97,021	97,021	84,963	70,991		11,282		11,282		97,021			0	254	02/25/2037	1FM
86362X AP 3	STRUCTURED ASSET MORTGAGE INVE 0.633%	.	06/26/2016.	Paydown		885,555	885,555	727,155	573,837		145,999		145,999		885,555			0	2,161	01/25/2037	1FM
86363D AA 9	STRUCTURED ASSET MORTGAGE INVE 0.603%	.	06/25/2016.	Paydown		54,006	54,006	42,665	43,168		10,838		10,838		54,006			0	131	02/25/2037	1FM
86363N AY 5	STRUCTURED ASSET MORTGAGE INVE 0.643%	.	06/25/2016.	Paydown		125,956	125,956	101,182			24,774		24,774		125,956			0	90	09/25/2047	1FM
872227 AC 7	TBW MORTGAGE BACKED PASS THROU 0.633%	.	06/25/2016.	Paydown		163,903	163,903	88,412	86,811		77,092		77,092		163,903			0	298	07/25/2037	1FM
87222E AH 1	TBW MORTGAGE BACKED PASS THROU 5.800%	.	06/01/2016.	Paydown		174,921	174,921	103,791	98,101		76,820		76,820		174,921			0	1,889	03/01/2037	1FM
87277# AA 7	TPC UNIVERSITY LC FBI MANASSAS 5.860%	.	06/05/2016.	Redemption 100.0000		169,919	169,919	169,919	169,919				0		169,919			0	4,152	12/01/2022	1
87277* AA 1	TM1505 LLC TM 1505 5.350% 04/05/23	I	06/05/2016.	Redemption 100.0000		356,964	356,964	358,100	358,100		(1,137)		(1,137)		356,964			0	7,962	04/05/2023	1
87305Q CA 7	TTX COMPANY 6.050% 06/15/16	.	06/15/2016.	Maturity		10,000,000	10,000,000	9,980,300	9,998,815		1,185		1,185		10,000,000			0	302,500	06/15/2016	1
87612B AR 3	TARGA RESOURCES PARTNERS LP 4.125% 11/	.	06/02/2016.	Various		1,220,313	1,250,000	1,250,000	1,250,000				0		1,250,000		(29,688)	(29,688)	28,932	11/15/2019	3FE
87612E AR 7	TARGET CORPORATION 6.500% 10/15/37	.	04/11/2016.	DIRECT		8,888,666	9,000,000	8,873,850	8,888,026		640		640		8,888,666			0	286,000	10/15/2037	1FE
87612E AS 5	TARGET CORPORATION 6% 1/15/2018 6.000%	.	04/21/2016.	JP MORGAN SECURITIES LTD LDN.		11,925,430	11,000,000	11,962,027			(36,658)		(36,658)		11,925,369		61	61	185,167	01/15/2018	1FE
87612E AU 0	TARGET CORPORATION 7.000% 01/15/38	.	05/02/2016.	DIRECT		10,599,362	10,000,000	10,678,640	10,603,667		(4,269)		(4,269)		10,599,397		(35)	(35)	558,056	01/15/2038	1FE
878048 AE 7	TBW_06-2 6.000% 07/01/36	.	06/01/2016.	Paydown		25,143	24,479	17,759	3,737		7,445		7,445		25,143			0	323	07/01/2036	2FM
87804A AB 8	TBW MORTGAGE BACKED PASS THROU 6.500%	.	06/01/2016.	Paydown		211,669	255,676	153,570	152,873		58,796		58,796		211,669			0	7,381	07/01/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig-nation or Market Indicator (a)
878091 BD 8	TEACHERS INSURANCE AND ANNUITY	.	06/30/2016.	Various		278,176	270,000	278,176	278,176				0		278,176			0		07/01/2016	1
87951* AA 4	TELESAT CANADA 03/28/19	I	06/29/2016.	Redemption 100.0000		31,250	31,250	31,172	31,203		47		47		31,250			0	827	03/28/2019	3FE
88031N AA 5	TENASKA ALABAMA Tenaska Alabama Partners	.	06/30/2016.	Redemption 100.0000		289,892	289,892	295,867	292,274		(2,382)		(2,382)		289,892			0	10,147	06/30/2021	3FE
881561 UJ 1	TERWIN MORTGAGE TRUST TMT_05- 1.223%	.	06/25/2016.	Paydown		733,154	733,154	671,034	718,668		14,486		14,486		733,154			0	3,616	07/25/2035	1FM
88156T AB 9	TERWIN MORTGAGE TRUST TMTS_06- 0.653%	.	06/25/2016.	Paydown		422,527	422,527	376,049	379,552		42,975		42,975		422,527			0	1,095	10/25/2037	1FM
88160Q AG 8	TESORO LOGISTICS LP 5.500% 10/15/19	.	04/08/2016.	WELLS FARGO & CO		1,997,500	2,000,000	2,000,000	2,000,000				0		2,000,000		(2,500)	(2,500)	54,389	10/15/2019	3FE
89323# AF 6	ATLANTIC PATH 15 LLC 8.000% 12/15/28	.	06/15/2016.	Redemption 100.0000		289,960	289,960	290,687	290,440		(480)		(480)		289,960			0	11,598	12/15/2028	1
89324# AA 6	ATLANTIC HOLDINGS PATH 15 LLC 8.960% 1	.	06/15/2016.	Redemption 100.0000		221,052	221,052	222,578	221,790		(738)		(738)		221,052			0	9,903	12/15/2023	2
89352L AB 6	TRANSCANADA PIPELINES LIMITED 7.690% 0	A	06/30/2016.	Maturity		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	192,250	06/30/2016	1FE
893570 BW 0	Transcontinental Gas Pipe Line TRANSCONT	.	04/15/2016.	Maturity		1,100,000	1,100,000	1,103,500	1,100,132		(132)		(132)		1,100,000			0	35,200	04/15/2016	2FE
896047 AG 2	TRIBUNE CO 5.875% 07/15/22	.	05/04/2016.	Tax Free Exchange		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	131,208	07/15/2022	4FE
89604B AT 5	TRIBUNE CO 12/27/20	.	06/30/2016.	Redemption 100.0000		842	842	840	840		2		2		842			0	16	12/27/2020	3FE
89675* AN 7	TRITON CONTAINER INTERNATIONAL 6.070%	.	04/30/2016.	Redemption 100.0000		2,285,714	2,285,714	2,285,714	2,285,714				0		2,285,714			0	69,371	04/30/2020	2
89675* AQ 0	TRITON CONTAINER INTERNATIONAL 6.120%	.	04/30/2016.	Redemption 100.0000		1,285,714	1,285,714	1,285,714	1,285,714				0		1,285,714			0	39,343	04/30/2020	2
896818 AH 4	TRIUMPH GROUP INC 4.875% 04/01/21	.	04/07/2016.	JEFFERIES & COMPANY INC		856,838	939,000	922,720	924,821		657		657		925,478		(68,640)	(68,640)	24,287	04/01/2021	4FE
897050 AB 6	TRONOX FINANCE LLC 6.375% 08/15/20	.	04/25/2016.	CITIGROUP GLOBAL MARKETS INC/		588,144	695,000	695,000	695,000				0		695,000		(106,856)	(106,856)	31,137	08/15/2020	5FE
90131H AZ 8	21ST CENTURY FOX AMERICA INC 7.125% 04	.	06/07/2016.	Various		5,257,800	4,000,000	3,582,604	3,596,132		8,497		8,497		3,604,630		1,653,170	1,653,170	191,583	04/08/2028	2FE
90131H BC 8	21ST CENTURY FOX AMERICA INC 7.625% 11	.	06/15/2016.	JEFFERIES & COMPANY INC		3,324,731	2,415,000	2,314,097	2,317,581		2,060		2,060		2,319,641		1,005,090	1,005,090	102,302	11/30/2028	2FE
90131H BG 9	21ST CENTURY FOX AMERICA INC 6.400% 12	.	04/26/2016.	MORGAN STANLEY & CO		43,595	35,000	34,949	34,954				0		34,954		8,641	8,641	834	12/15/2035	2FE
90131H BT 1	21ST CENTURY FOX AMERICA INC 8.250% 10	.	04/15/2016.	SEA PORT GROUP LLC		15,002,308	11,148,000	10,208,884	10,208,930		20		20		10,208,950		4,793,359	4,793,359	465,228	10/17/2096	2FE
90218# AA 3	2020 CALAMOS COURT LLC 6.000% 05/10/25	.	06/10/2016.	Redemption 100.0000		145,188	145,188	146,953	146,031		(844)		(844)		145,188			0	3,646	05/10/2025	2
902494 AN 3	TYSON FOODS INC TYSON FOODS INC 6.6% 4/1	.	04/01/2016.	Maturity		3,000,000	3,000,000	2,990,125	3,002,400		(2,400)		(2,400)		3,000,000			0	99,000	04/01/2016	2FE
903436 AA 1	US AIRWAYS 2011-1 CLASS A PASS 7.125%	.	04/22/2016.	Redemption 100.0000		29,480	29,480	29,480	29,480				0		29,480			0	1,050	10/22/2023	1FE
90345K AA 8	US AIRWAYS INC US AIRWAYS GROUP INC 6.25	.	04/22/2016.	Redemption 100.0000		154,943	154,943	165,643	57,956		(10,747)		(10,747)		154,943			0	4,842	10/22/2024	1FE
90346W AB 9	US AIRWAYS 2013-1A PASS THROUG 5.375%	.	05/15/2016.	Redemption 100.0000		116,111	116,111	115,240	115,465		646		646		116,111			0	3,120	11/15/2021	3FE
90520G AA 4	MUFG UNION BANK NA 5.95% 5/11/2016,Sub-d	.	05/11/2016.	Maturity		2,000,000	2,000,000	1,992,120	1,999,630		370		370		2,000,000			0	59,500	05/11/2016	1FE
906548 CE 0	UNION ELECTRIC CO 6.400% 06/15/17	.	04/25/2016.	BARCLAYS CAPITAL INC		6,352,260	6,000,000	6,459,912	2,048,209		(25,327)		(25,327)		6,267,435		84,825	84,825	141,867	06/15/2017	1FE
908594 AB 0	UN TANK CAR CO 5.640% 06/01/19	.	06/01/2016.	Redemption 100.0000		1,218,182	1,218,182	1,218,182	1,218,182				0		1,218,182			0	34,353	06/01/2019	1
90932P AB 4	UNITED AIRLINES INC210795 4.750% 10/11	.	04/11/2016.	Redemption 100.0000		319,661	319,661	322,515	322,228		(2,567)		(2,567)		319,661			0	7,592	10/11/2023	3AM
912909 AG 3	UNITED STATES STEEL CORP 7.500% 03/15/	.	04/13/2016.	JP MORGAN SECURITIES LTD LDN.		1,600,000	2,000,000	2,000,000	2,000,000				0		2,000,000		(400,000)	(400,000)	88,750	03/15/2022	4FE
914908 AV 0	UNIVISION COMMUNICATIONS INC 03	.	06/06/2016.	Redemption 100.0000		7,313	7,313	7,282	7,291		22		22		7,313			0	109	03/02/2020	4FE
91818* AA 9	FEDERAL FUNDING GROUP LLC 5.320% 03/07	.	06/07/2016.	Redemption 100.0000		62,869	62,869	62,869	62,869				0		62,869			0	1,395	03/07/2033	1
91911K B@ 0	Valeant Pharmaceuticals Intern	.	06/28/2016.	Redemption 100.0000		72,127	72,127	71,402	71,804		323		323		72,127			0	1,250	08/05/2020	3FE
92258N AB 1	VELOCITY COMMERCIAL CAPITAL LO 3.534%	.	06/01/2016.	Paydown		149,487	149,487	149,487					0		149,487			0	759	04/01/2046	1FE
925524 BB 5	VIACOM INC VIACOM INC 6.25% 4/30/16 6	.	04/30/2016.	Maturity		5,585,000	5,585,000	5,685,735	5,590,735		(5,735)		(5,735)		5,585,000			0	(48,990)	04/30/2016	2FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92553P AB 8	VIACOM INC 6.125% 10/05/17	.	04/22/2016.	JP MORGAN SECURITIES LTD LDN.		2,170,294	2,050,000	2,161,805			(5,194)		(5,194)		2,156,612		13,682	13,682	7,673	10/05/2017	2FE
92977B A* 2	Home Depot Inc 6.000% 01/15/25	.	06/15/2016.	Redemption 100.0000		107,966	107,966	107,779	107,868		98		98		107,966			0	2,701	01/15/2025	1
92977Q AD 0	WACHOVIA BANK COMMERCIAL MORTG WBCMT 200	.	06/01/2016.	Paydown		10,062,467	10,062,467	10,494,624	10,067,740		(5,273)		(5,273)		10,062,467			0	234,712	07/01/2045	1FM
92977X AA 1	WACHOVIA LOAN TRUST WACLT_05-S 0.813%	.	06/25/2016.	Paydown		424,309	424,309	415,293	420,030		4,279		4,279		424,309			0	1,384	05/25/2035	1FM
92977Y BW 0	WACHOVIA MORTGAGE LOAN TRUST L 2.805%	.	06/01/2016.	Paydown		566,503	566,439	501,122	506,831		59,671		59,671		566,503			0	6,237	10/01/2035	1FM
92978E AA 2	WACHOVIA MORTGAGE LOAN TRUST L 0.503%	.	06/25/2016.	Paydown		303,328	303,328	171,186			132,143		132,143		303,328			0	270	08/25/2036	1FM
92978M AE 6	WACHOVIA BANK COMMERCIAL MORTG 5.572%	.	06/01/2016.	Paydown		2,205,135	2,205,135	2,224,193	2,204,480		655		655		2,205,135			0	55,563	10/01/2048	1FM
92978P AE 9	WACHOVIA BANK COMMERCIAL MORTG WBCMT 200	.	06/01/2016.	Paydown		7,023,082	7,023,082	6,985,364	7,011,810		11,272		11,272		7,023,082			0	155,270	11/01/2048	1FM
93041# AA 0	WALGREEN CO LEASE PASS THROUGH 5.32% 2/1.	.	06/15/2016.	Redemption 100.0000		9,280	9,280	9,280	9,280				0		9,280			0	206	02/15/2034	2
931427 AC 2	WALGREENS BOOTS ALLIANCE INC 4.800% 11	.	04/05/2016.	Various		293,033	290,000	274,465	274,580		64		64		274,643		18,390	18,390	5,413	11/18/2044	2FE
93363C AB 5	WAMU MORTGAGE PASS-THROUGH CER 1.390%	.	06/01/2016.	Paydown		1,147,979	1,219,605	992,454	994,618		153,361		153,361		1,147,979			0	6,956	07/01/2046	1FM
93364E AE 4	WAMU ASSET-BACKED CERTIFICATES 0.743%	.	06/25/2016.	Paydown		196,637	196,637	119,073	20,191		77,385		77,385		196,637			0	291	05/25/2037	1FM
93364E AF 1	WAMU ASSET-BACKED CERTIFICATES 0.703%	.	06/25/2016.	Paydown		373,045	373,045	227,934	40,168		145,063		145,063		373,045			0	522	05/25/2047	1FM
93935W AF 1	WASHINGTON MUTUAL MORTGAGE PAS 4.919%	.	06/01/2016.	Paydown		200,114	200,114	102,972	97,502		102,612		102,612		200,114			0	2,324	10/01/2036	1FM
93936N AC 7	WASHINGTON MUTUAL MORTGAGE PAS 6.000%	.	06/01/2016.	Paydown		224,060	262,003	217,718			6,342		6,342		224,060			0	3,271	06/01/2037	1FM
942682 B* 5	WATSON LAND COMPANY 4.400% 12/29/40	.	06/29/2016.	Redemption 100.0000		79,885	79,885	79,885	79,885				0		79,885			0	1,465	12/29/2040	2
942683 A* 4	ACTAVIS INC 06/22/17	.	06/24/2016.	Redemption 100.0000		4,983,887	4,983,887	4,983,458	4,997,121		(13,234)		(13,234)		4,983,887			0	51,427	06/22/2017	2
942749 A# 9	WATTS WATER TECHNOLOGIES INC Watts Water	.	04/30/2016.	Maturity		25,000,000	25,000,000	25,000,000	25,000,000				0		25,000,000			0	731,250	04/30/2016	2
94353@ AB 0	WAVEDIVISION HOLDINGS LLC 09/10	.	06/30/2016.	Redemption 100.0000		17,500	17,500	17,407	17,444		56		56		17,500			0	355	09/10/2019	3FE
94403* AY 2	WAWA INC 5.870% 05/04/16	.	05/04/2016.	Redemption 100.0000		2,350,000	2,350,000	2,350,000	2,350,000				0		2,350,000			0	68,973	05/04/2016	2FE
947075 AE 7	WEATHERFORD INTERNATIONAL LTD 7.000% 0	R	06/06/2016.	RBC DOMINION SECURITIES INC		3,610,260	5,176,000	5,317,067	5,302,424		(1,115)		(1,115)		5,301,309		(1,691,049)	(1,691,049)	264,997	03/15/2038	4FE
94978# BV 8	Home Depot Inc 5.370% 01/15/20	.	06/15/2016.	Redemption 100.0000		195,196	195,196	195,644	195,317		(120)		(120)		195,196			0	4,370	01/15/2020	2
94978# CQ 8	CVS HEALTH CORP 5.610% 08/10/27	.	06/10/2016.	Redemption 100.0000		68,663	68,663	66,382	67,260		1,403		1,403		68,663			0	1,606	08/10/2027	2
94980G AH 4	WFHN_04-2 5.000% 10/01/34	.	06/01/2016.	Paydown		2,176,231	2,176,231	2,043,503	2,159,796		16,435		16,435		2,176,231			0	41,287	10/01/2034	1FM
949832 AE 9	WFMBS_05-14 5.500% 12/01/35	.	06/01/2016.	Paydown		3,381,853	3,381,853	3,039,440	3,295,329		86,523		86,523		3,381,853			0	72,298	12/01/2035	1FM
949834 CM 5	WFMBS_07-14 5.500% 10/01/22	.	06/01/2016.	Paydown		93,511	93,511	92,386	92,538		973		973		93,511			0	1,955	10/01/2022	1FM
94983Q AK 2	WFMBS_06-3 5.500% 03/01/36	.	06/01/2016.	Paydown		368,856	368,856	333,066	362,810		6,046		6,046		368,856			0	7,589	03/01/2036	1FM
94984A AL 4	WFMBS_06-6 5.750% 05/01/36	.	06/01/2016.	Paydown		32,688	35,312	35,301	35,312		(2,624)		(2,624)		32,688			0	825	05/01/2036	3FM
94984J AL 5	WFMBS_06-13 6.000% 10/01/36	.	06/01/2016.	Paydown		131,946	131,946	121,838	130,633		1,313		1,313		131,946			0	3,185	10/01/2036	3FM
94985J AF 7	WFMBS_07-7 6.000% 06/01/37	.	06/01/2016.	Paydown		497,821	544,233	540,789	541,823		(44,002)		(44,002)		497,821			0	14,050	06/01/2037	3FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
94985R AQ 5	WFMBS_07-4 6.000% 04/01/37	.	06/01/2016.	Paydown		219,080	249,715	212,083	211,821		7,259		7,259		219,080			0	6,457	04/01/2037	1FM
94987G AA 2	WELLS FARGO REREMIC TRUST WRFF WFRR 2011	.	06/01/2016.	Paydown		154,030	154,030	160,667	158,975		(4,945)		(4,945)		154,030			0	3,328	09/01/2047	1FE
95081Q B* 4	WESCO INTERNATIONAL INC 12/12/1	.	06/30/2016.	Redemption 100.0000		429,185	429,185	430,805	430,236		(1,051)		(1,051)		429,185			0	8,181	12/12/2019	3FE
952355 C@ 2	WEST CORP 06/30/18	.	06/17/2016.	Redemption 100.0000		6,618,819	6,618,819	6,581,480	6,596,081		22,738		22,738		6,618,819			0	135,279	06/30/2018	3FE
96188# AA 6	WETT HOLDINGS LLC 4.310% 12/18/24	.	06/30/2016.	Redemption 100.0000		31,111	31,111	31,111	31,111				0		31,111			0	670	12/18/2024	2FE
96928* BK 2	WALGREEN CO LEASE PASS THROUGH 5.770%	.	06/15/2016.	Redemption 100.0000		13,842	13,842	14,531	14,441		(599)		(599)		13,842			0	333	10/15/2032	2
97181# CY 7	SOLVAY POLYMERS EQUIPMENT 8.010% 07/01	.	04/22/2016.	Redemption 100.0000		2,101	2,101	2,101	2,101				0		2,101			0	84	07/01/2018	1
976657 AG 1	WISCONSIN ENERGY CORPORATION 6.200% 04	.	04/07/2016.	KEYBANC CAPITAL MARKETS INC.		1,865,301	1,550,000	1,607,335	1,595,829		(431)		(431)		1,595,399		269,902	269,902	50,986	04/01/2033	2FE
98419M AA 8	XYLEM INC/NY 3.55% 9/20/2016 3.550% 09	.	04/11/2016.	DIRECT		9,997,996	10,000,000	9,980,900	9,996,753		1,243		1,243		9,997,996			0	198,208	09/20/2016	2FE
000000 00 0	Summary Adjustment	.	06/30/2016.	VARIOUS		12,980,745	15,039,670	15,039,670			15,039,713		15,039,713	792,993	12,399,783		580,965	580,965	(50,000)	07/01/2017	2Z
B6346B AH 6	BEKAERT SA NV 0.750% 06/18/18	D	05/19/2016.	OAKTREE CAPITAL		386,573	336,150	335,865	325,890				0	9,975	336,150	285	50,423	50,708	2,342	06/18/2018	4
B6346B AH 6	BEKAERT SA NV 0.750% 06/18/18	D	05/19/2016.	OAKTREE CAPITAL									0		(285)			0		06/18/2018	4
000000 00 0	RAC LTD 09/30/21	D	05/06/2016.	Redemption 100.0000		2,422,604	2,422,604	2,499,386	2,439,879		35,309		35,309	62,259	2,422,604	(114,844)		(114,844)	44,816	09/30/2021	4FE
000000 00 0	RAC LTD 09/30/21	D	05/06/2016.	Redemption 100.0000									0		114,844			0		09/30/2021	4FE
000000 00 0	AURIS LUXEMBOURG III SARL 01/14	F	06/30/2016.	Redemption 100.0000		2,494	2,494	2,470	2,471		23		23		2,494			0	54	01/14/2022	4FE
000000 00 0	AVAGO TECHNOLOGIES HOLDINGS PT	F	06/15/2016.	Redemption 100.0000		5,000	5,000	5,013			(13)		(13)		5,000			0	4	02/01/2023	2FE
000000 00 0	CALIBER HOLDINGS INC 11/20/19	R	04/01/2016.	Redemption 100.0000		8,015	8,015	7,979			36		36		8,015			0	21	11/20/2019	4Z
000000 00 0	HD Supply 08/13/21	.	06/30/2016.	Redemption 100.0000		11,737	11,737	11,707			29		29		11,737			0	17	08/13/2021	3FE
000000 00 0	MGM RESORTS INTERNATIONAL 04/07	.	06/30/2016.	Redemption 100.0000		47,500	47,500	47,381			119		119		47,500			0	343	04/07/2023	4FE
000000 00 0	SAMSONITE IP HOLDINGS SARL 04/1	R	06/10/2016.	MORGAN STANLEY & CO.		3,030,000	3,000,000	2,985,000			32		32		2,985,032		44,968	44,968		04/13/2023	2FE
000000 00 0	PINNACLE ENTERTAINMENT INC 11/2	.	06/30/2016.	Redemption 100.0000		862,740	862,740	862,740					0		862,740			0	3,317	11/24/2022	3FE
000000 00 0	PROTECTION ONE INC 04/07/22	.	06/23/2016.	Tax Free Exchange		2,982,637	3,000,000	2,982,500			137		137		2,982,637			0	20,319	04/07/2022	3Z
000000 00 0	NBTY INC 05/05/23	.	05/23/2016.	BANK OF AMERICA N.A.		1,002,500	1,000,000	995,000			2		2		995,002		7,498	7,498		05/05/2023	4FE
000000 00 0	MCGRAW-HILL GLOBAL EDUCATION H	.	05/12/2016.	CREDIT SUISSE SECURITIES USA L		2,000,000	2,000,000	1,990,000			1		1		1,990,001		9,999	9,999		05/02/2022	4Z
000000 00 0	MKS INSTRUMENTS INC. 04/29/23	.	06/09/2016.	Redemption 100.0000		224,359	224,359	222,909			1,450		1,450		224,359			0		04/29/2023	3FE
000000 00 0	KINETIC CONCEPTS INC 11/04/20	.	06/30/2016.	Redemption 100.0000		49,310	49,310	48,905			405		405		49,310			0	96	11/04/2020	3FE
BRSJV3 ZU 4	BUZZI UNICEM SPA 1.375% 07/17/19	D	03/09/2016.	OAKTREE CAPITAL									0		(663)			0		07/17/2019	3Z
C3301D AC 2	APLP HOLDINGS LP 03/21/23	I	06/30/2016.	Redemption 100.0000		531,276	531,276	515,338			15,938		15,938		531,276			0	3,630	03/21/2023	3Z
C4111# AG 6	GRAYMONT WESTERN CANADA INC SE 4.7% 6/21	I	06/21/2016.	Redemption 100.0000		242,857	242,857	242,857	242,857				0		242,857			0	5,707	06/21/2027	2FE
EK3696 50 8	JARDEN CORP 3.750% 10/01/21	O	04/21/2016.	Tax Free Exchange		2,699,162	2,730,897	2,689,934	2,146,103		1,571		1,571	551,488	2,699,162			0	42,544	10/01/2021	3FE
F6527B AR 1	NEXITY SA 0.625% 01/01/20	D	05/10/2016.	OAKTREE CAPITAL		1,042,940	811,101	907,960	877,056		(10,053)		(10,053)	17,051	909,721	25,666	133,219	158,885	2,436	01/01/2020	3
F6527B AR 1	NEXITY SA 0.625% 01/01/20	D	05/10/2016.	OAKTREE CAPITAL									0		(25,666)			0		01/01/2020	3
F95094 FX 5	UNIBAIL-RODAMCO SE 0.000% 01/01/22	D	04/05/2016.	OAKTREE CAPITAL		498,261	490,860	484,845	490,590		(975)		(975)	(8,355)	512,696	31,436	(14,435)	17,001		01/01/2022	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
F95094 FX 5	UNIBAIL-RODAMCO SE 0.000% 01/01/22	D	04/05/2016.	OAKTREE CAPITAL									0		(31,436)			0		01/01/2022	1FE
G0792* AA 3	BARCELOS LTD. GASSLED BARCELOS LTD GASSL.	F	04/02/2016.	Redemption 100.0000		2,072,448	2,072,448	2,072,448	2,072,448				0		2,072,448			0	52,847	10/02/2027	3FE
G1069# AA 3	BESTWAY UK HOLDCO LTD 10/01/21	D	06/06/2016.	Redemption 100.0000		66,642	66,642	74,657	68,208		369		369	6,448	66,642	(8,383)		(8,383)	1,472	10/01/2021	4FE
G1069# AA 3	BESTWAY UK HOLDCO LTD 10/01/21	D	06/06/2016.	Redemption 100.0000									0		8,379			0		10/01/2021	4FE
G1418# AJ 2	Caribbean Utils 5.650% 06/01/22	F	06/01/2016.	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	28,250	06/01/2022	1
G2624@ AB 9	DAIRY CREST GROUP PLC 5.830% 04/04/16	F	04/04/2016.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	58,300	04/04/2016	2
G5150J AB 4	JOHNSON ELECTRIC HOLDINGS LIMI 1.000%	F	04/11/2016.	OAKTREE CAPITAL		525,000	500,000	525,000	521,538		(1,149)		(1,149)		520,389		4,611	4,611	2,653	04/02/2021	2
G5633L AB 6	LONE STAR FUNDS 08/05/17	E	04/13/2016.	Redemption 100.0000		1,775,734	1,775,734	1,775,734	1,775,734				0		1,775,734			0	9,470	08/05/2017	1Z
G8967# AH 6	TRITON CONTAINER INTERNATIONAL 4.440%	.	06/30/2016.	Redemption 100.0000		1,857,143	1,857,143	1,857,143	1,857,143				0		1,857,143			0	41,229	06/30/2021	2FE
G9271R AA 4	UNITE JERSEY ISSUER LTD 2.500% 10/10/1	D	06/23/2016.	OAKTREE CAPITAL		200,080	148,070	176,227	169,542		(4,007)		(4,007)	92	166,301	674	33,778	34,452	2,552	10/10/2018	3Z
K7017# AA 8	MERIDIAN SPIRIT APS 4.110% 8/1/2030 4	R	06/30/2016.	Redemption 100.0000		45,360	45,360	45,360	45,360				0		45,360			0	932	08/01/2030	2FE
L0000* AA 5	A SCHULMAN HOLDINGS SARL 05/31/	D	06/17/2016.	Redemption 100.0000		428,601	428,601	425,775	414,863		961		961	11,018	428,601	1,759		1,759	7,844	05/31/2022	3FE
L0000* AA 5	A SCHULMAN HOLDINGS SARL 05/31/	D	06/17/2016.	Redemption 100.0000									0		(1,759)			0		05/31/2022	3FE
L0426@ AA 9	AWAS FINANCE LUXEMBOURG 2012 07	R	04/18/2016.	Redemption 100.0000		81,543	81,543	81,241	40,789		307		307		81,543			0	956	07/16/2018	3FE
L29678 AF 3	ENDO PHARMACEUTICAL INC 06/24/2	.	06/30/2016.	Redemption 100.0000		7,500	7,500	7,481	7,481		19		19		7,500			0	142	06/24/2022	3FE
L8037* AA 5	SIG COMBIBLOC HOLDINGS SCA 03/1	D	06/30/2016.	Redemption 100.0000		2,040	2,040	2,077	2,005		(9)		(9)	71	2,040	(26)		(26)	44	03/13/2022	4FE
L8037* AA 5	SIG COMBIBLOC HOLDINGS SCA 03/1	D	06/30/2016.	Redemption 100.0000									0		26			0		03/13/2022	4FE
L8038* AA 4	SBM BALEIA AZUL SARL 5.500% 09/15/27	F	06/15/2016.	Redemption 100.0000		39,000	39,000	39,000	39,000				0		39,000			0	1,073	09/15/2027	2FE
M0000C AC 3	AABAR INVESTMENTS PJSC 1.000% 03/27/22	D	04/19/2016.	OAKTREE CAPITAL		327,184	451,990	441,789	441,631		(736)		(736)	(169)	458,652	17,926	(131,468)	(113,542)	2,515	03/27/2022	2Z
M0000C AC 3	AABAR INVESTMENTS PJSC 1.000% 03/27/22	D	04/19/2016.	OAKTREE CAPITAL									0		(17,926)			0		03/27/2022	2Z
N5945L AN 5	NXP BV 11/05/20	F	06/30/2016.	Redemption 100.0000		1,395,398	1,395,398	1,393,086			2,312		2,312		1,395,398			0	11,335	11/05/2020	2FE
N8879# AC 6	TRONOX INC 03/19/20	.	06/30/2016.	Redemption 100.0000		20,326	20,326	20,329	20,418		(91)		(91)		20,326			0	402	03/19/2020	4FE
P7077@ AF 1	Nassau Air Dev 7.000% 11/30/33	F	06/30/2016.	Redemption 100.0000		190,000	190,000	190,000	190,000				0		190,000			0	6,650	11/30/2033	2FE
P7077@ AH 7	Nassau Air Dev 6.340% 03/30/35	F	06/30/2016.	Redemption 100.0000		42,500	42,500	42,500	42,500				0		42,500			0	674	03/30/2035	2FE
P7077@ AK 0	Nassau Air Dev 6.440% 06/30/35	F	06/30/2016.	Redemption 100.0000		23,750	23,750	23,750	23,750				0		23,750			0	765	06/30/2035	2FE
PP1T1F YI 4	PLENARY HEALTH NORTH BAY FINCO 5.182%	C	06/13/2016.	Redemption 100.0000		13,998	13,998	15,276			(1,156)		(1,156)		13,998	(122)		(122)	62	03/13/2040	2FE
PP1T1F YI 4	PLENARY HEALTH NORTH BAY FINCO 5.182%	C	06/13/2016.	Redemption 100.0000									0		122			0		03/13/2040	2FE
T92777 AK 6	TELECOM ITALIA SPA 1.125% 03/26/22	D	05/12/2016.	OAKTREE CAPITAL		1,254,155	1,254,440	1,267,282	1,253,467		(3,608)		(3,608)	11,918	1,312,178	50,400	(58,023)	(7,623)	8,863	03/26/2022	3FE
T92777 AK 6	TELECOM ITALIA SPA 1.125% 03/26/22	D	05/12/2016.	OAKTREE CAPITAL									0		(50,400)			0		03/26/2022	3FE
Y1091F AC 1	CAPITACOMMERCIAL TRUST 2.500% 09/12/17	D	04/27/2016.	OAKTREE CAPITAL		196,147	185,062	194,206	185,036		(1,760)		(1,760)	6,886	192,533	2,372	3,614	5,986	2,879	09/12/2017	1Z
Y1091F AC 1	CAPITACOMMERCIAL TRUST 2.500% 09/12/17	D	04/27/2016.	OAKTREE CAPITAL									0		(2,372)			0		09/12/2017	1Z
3899999. Total Bonds - Industrial and Miscellaneous						1,344,385,511	1,318,296,771	1,313,141,781	1,003,314,142	113,558	46,421,069	1,322,627	45,212,000	1,566,677	1,337,429,703	(47,947)	7,003,758	6,955,811	25,974,024	XXX	XXX
Bonds - Hybrid Securities																					
98876Y AA 8	ZFS FN USA TR II 6.950% 12/15/65	.	06/15/2016.	Various		10,000,000	10,000,000	9,557,800	9,844,277		155,723		155,723		10,000,000			0	322,500	12/15/2065	1FE
G40096 AA 0	BANK OF SCOTLAND PLC 1.094% 12/31/49	F	06/25/2016.	DIRECT		12,505,000	20,500,000	12,505,000	12,505,000				0		12,505,000			0	114,784	12/31/2049	1AM

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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)
4899999. Total Bonds - Hybrid Securities						22,505,000	30,500,000	22,062,800	22,349,277	0	155,723	0	155,723	0	22,505,000	0	0	0	437,284	XXX	XXX
8399997. Total Bonds - Part 4						10,146,639,899	10,857,497,994	10,100,422,280	2,114,367,860	113,558	38,415,705	1,322,627	37,206,636	1,566,677	10,112,298,240	(47,947)	34,389,609	34,341,662	59,309,958	XXX	XXX
8399999. Total Bonds						10,146,639,899	10,857,497,994	10,100,422,280	2,114,367,860	113,558	38,415,705	1,322,627	37,206,636	1,566,677	10,112,298,240	(47,947)	34,389,609	34,341,662	59,309,958	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
74071# 12 1	PREFERRED MARAMONT CO.	.	05/26/2016.	NATIONAL BANK OF CANADA FINANC	8,678.000	561,336		645,036	664,648	203,169		222,781	(19,612)		645,036		(83,699)	(83,699)		XXX	P6*A.
8499999. Total Preferred Stocks - Industrial and Miscellaneous						561,336	XXX	645,036	664,648	203,169	0	222,781	(19,612)	0	645,036	0	(83,699)	(83,699)	0	XXX	XXX
8999997. Total Preferred Stocks - Part 4						561,336	XXX	645,036	664,648	203,169	0	222,781	(19,612)	0	645,036	0	(83,699)	(83,699)	0	XXX	XXX
8999999. Total Preferred Stocks						561,336	XXX	645,036	664,648	203,169	0	222,781	(19,612)	0	645,036	0	(83,699)	(83,699)	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
01609W 10 2	ALIBABA GROUP HOLDING LTD_F061	F	04/06/2016.	Various	3,332.000	263,206	XXX	263,495					0		263,495		(289)	(289)		XXX	L
03674X 10 6	ANTERO RESOURCES CORP ANTERO RESOURCES C	.	06/21/2016.	MERRILL LYNCH PIERCE FENNER &	14,209.000	397,588	XXX	401,262					0		401,262		(3,674)	(3,674)		XXX	L
247916 20 8	DENBURY RES INC.	.	05/20/2016.	CITIGROUP GLOBAL MARKETS INC/	31,500.000	126,898	XXX	122,850					0		122,850		4,048	4,048		XXX	L
29786A 10 6	ETSY INC Etsy US Equity	.	04/21/2016.	MERRILL LYNCH PIERCE FENNER &	10,482.000	92,719	XXX	86,581					0		86,581		6,137	6,137		XXX	L
31680Q 10 4	58 COM INC.	F	04/21/2016.	MERRILL LYNCH & CO.	9,164.000	511,497	XXX	516,391					0		516,391		(4,894)	(4,894)		XXX	L
714270 10 5	PERPETUAL ENERGY INC.	C	04/04/2016.	Tax Free Exchange.	251,936.000	138,311	XXX	138,311	9,068	122,554			122,554	6,689	138,311			0		XXX	U
74071# 11 3	PREFERRED MARAMONT CO.	.	05/26/2016.	NATIONAL BANK OF CANADA FINANC	1,536.000	99,356	XXX		117,689	(117,688)			(117,688)				99,356	99,356		XXX	V
94419L 10 1	WAYFAIR INC.	.	05/31/2016.	DEUTSCHE BANK SECURITIES INC.	2,847.000	114,851	XXX	114,250					0		114,250		601	601		XXX	L
000000 00 0	SUMMARY ADJUSTMENT	.	06/30/2016.	VARIOUS			XXX						0		52,359	(2,767)	(49,592)	(52,359)		XXX	V
SBZ09B D1 9	INVESCO FINANCE PLC.	F	06/22/2016.	MERRILL LYNCH PIERCE FENNER &	18,060.000	468,773	XXX	439,942					0		439,942		28,831	28,831		XXX	L
9099999. Total Common Stocks - Industrial and Miscellaneous						2,213,199	XXX	2,083,082	126,757	4,866	0	0	4,866	6,689	2,135,441	(2,767)	80,524	77,757	0	XXX	XXX
9799997 Total Common Stocks - Part 4						2,213,199	XXX	2,083,082	126,757	4,866	0	0	4,866	6,689	2,135,441	(2,767)	80,524	77,757	0	XXX	XXX
9799999. Total Common Stocks						2,213,199	XXX	2,083,082	126,757	4,866	0	0	4,866	6,689	2,135,441	(2,767)	80,524	77,757	0	XXX	XXX
9899999. Total Preferred and Common Stocks						2,774,535	XXX	2,728,118	791,405	208,035	0	222,781	(14,746)	6,689	2,780,477	(2,767)	(3,175)	(5,942)	0	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						10,149,414,434	XXX	10,103,150,398	2,115,159,265	321,593	38,415,705	1,545,408	37,191,890	1,573,366	10,115,078,717	(50,714)	34,386,434	34,335,720	59,309,958	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....1.

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	07/05/2011	07/05/2016		250,000,000	0.0293				36,462,399		36,462,399	40,279,674						0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	07/05/2011	07/05/2018		250,000,000	0.0504				56,884,419		56,884,419	24,378,741						0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Citibank N A. E57ODZWZ7FF32TWEFA76.	07/21/2011	07/23/2018		300,000,000	0.0321				49,914,276		49,914,276	21,330,753						0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	07/21/2011	07/21/2016		500,000,000	0.0312				42,913,609		42,913,609	44,385,476						0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	07/22/2011	07/22/2016		250,000,000	0.0482				60,956,060		60,956,060	24,690,804						0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Citibank N A. E57ODZWZ7FF32TWEFA76.	06/19/2014	04/07/2017		1,000,000,000	0.0201	5,900,000			57,285,859		57,285,859	40,596,861						0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	06/19/2014	04/07/2017		500,000,000	0.0201	2,937,500			28,779,963		28,779,963	20,383,636						0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Citibank N A. E57ODZWZ7FF32TWEFA76.	06/19/2014	04/07/2017		1,000,000,000	0.0201	5,800,000			57,285,859		57,285,859	40,596,861						0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	06/19/2014	04/07/2017		1,000,000,000	0.0201	6,000,000			57,559,925		57,559,925	40,767,273						0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/19/2014	04/07/2017		500,000,000	0.0201	2,800,000			28,642,930		28,642,930	20,298,430						0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	06/20/2014	04/07/2017		1,000,000,000	0.0201	5,725,000			57,285,859		57,285,859	40,596,861						0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/20/2014	04/07/2017		1,000,000,000	0.0201	5,650,000			57,285,859		57,285,859	40,596,861						0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Citibank N A. E57ODZWZ7FF32TWEFA76.	07/01/2014	01/03/2018		1,000,000,000	0.0201	7,475,000			59,193,844		59,193,844	37,241,369						0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Citibank N A. E57ODZWZ7FF32TWEFA76.	07/01/2014	07/03/2017		1,000,000,000	0.0201	6,450,000			58,091,859		58,091,859	39,605,169						0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	07/01/2014	07/03/2017		500,000,000	0.0201	3,250,000			29,045,930		29,045,930	19,802,585						0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2014	07/03/2017		500,000,000	0.0201	3,250,000			29,045,930		29,045,930	19,802,585						0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Citibank N A. E57ODZWZ7FF32TWEFA76.	07/02/2014	07/03/2017		1,000,000,000	0.0201	6,290,000			58,091,859		58,091,859	39,605,169						0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Citibank N A. E57ODZWZ7FF32TWEFA76.	07/02/2014	04/07/2017		500,000,000	0.0201	2,875,000			28,642,930		28,642,930	20,298,430						0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	07/02/2014	04/07/2017		220,000,000	0.0201	1,240,800			12,602,889		12,602,889	8,931,309						0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/17/2014	10/17/2017		500,000,000	0.0175	5,625,000			21,525,158		21,525,158	14,161,715						0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2014	10/17/2017		500,000,000	0.0175	5,650,000			21,525,158		21,525,158	14,161,715						0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27.	10/20/2014	10/20/2017		250,000,000	0.0175	2,880,000			10,763,199		10,763,199	7,068,828						0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	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			10,763,199		10,763,199	7,068,828						0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/20/2014	10/20/2017		500,000,000	0.0175	5,700,000			21,526,398		21,526,398	14,137,656						0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868..	10/21/2014	10/23/2017		500,000,000	0.0175	5,600,000			21,567,675		21,567,675	14,150,740						0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs International	W22LROWP2IHZNBB6K528.	10/21/2014	10/23/2017		150,000,000	0.0175	1,695,000			6,470,302		6,470,302	4,245,222						0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	12/05/2014	01/05/2018		500,000,000	0.0175	5,575,000			22,060,770		22,060,770	14,010,310						0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Royal Bank of Canada..	ES7IP3U3RHIGC71XBU11....	12/05/2014	01/05/2018		500,000,000	0.0175	5,675,000			22,060,770		22,060,770	14,010,310						0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Goldman Sachs International	W22LROWP2IHZNBB6K528.	12/05/2014	01/05/2018		100,000,000	0.0175	1,140,000			4,412,154		4,412,154	2,802,062						0001
Swaption - Rec USD LIBOR 3M floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/05/2014	01/05/2018		500,000,000	0.0175	5,625,000			22,060,770		22,060,770	14,010,310						0001
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants											113,630,800	0	0	1,050,707,810	XXX	1,050,707,810	704,016,542	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																							
Equity Option - - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/28/2015	09/30/2017	550,821	77,935,603	141.4900	2,585,410			1,912,988		1,912,988	(672,422)						0002
Equity Option - - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/28/2015	03/31/2018	291,740	39,014,437	133.7300	1,365,548			1,137,606		1,137,606	(227,942)						0002
Equity Option - - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/28/2015	09/30/2018	203,566	29,421,361	144.5300	1,779,752			1,525,429		1,525,429	(254,323)						0002
Equity Option - - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868..	12/28/2015	03/29/2019	152,421	21,099,706	138.4300	1,000,000			1,110,473		1,110,473	199,792						0002
Equity Option - - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868..	12/28/2015	06/30/2017	528,416	70,379,767	133.1900	1,000,000			784,947		784,947	63,654						0002
Equity Option - - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868..	12/28/2015	06/29/2018	250,258	33,134,208	132.4000	1,000,000			999,309		999,309	189,211						0002
Equity Option - - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	12/28/2015	09/30/2016	770,287	109,126,609	141.6700	814,898			33,690		33,690	(739,350)						0002
Equity Option - - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	12/28/2015	12/30/2016	432,109	58,343,348	135.0200	457,056			113,186		113,186	(325,909)						0002
Equity Option - - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	12/28/2015	03/31/2017	561,637	78,393,237	139.5800	1,222,594			659,287		659,287	(519,904)						0002
Equity Option - - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	12/28/2015	12/29/2017	319,688	42,393,793	132.6100	938,118			890,786		890,786	(1,471)						0002
Equity Option - - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	12/28/2015	12/31/2018	255,750	33,915,034	132.6100	1,265,683			1,487,989		1,487,989	282,781						0002
Equity Option - - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	12/28/2015	06/28/2019	149,484	20,826,145	139.3200	1,046,796			1,282,518		1,282,518	215,324						0002
Equity Option - - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	12/28/2015	09/30/2019	146,624	20,559,587	140.2200	1,221,458			1,417,670		1,417,670	180,154						0002
Equity Option - - Equity Index Basket	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	12/28/2015	12/31/2019	149,484	20,826,145	139.3200	1,230,961			1,568,136		1,568,136	335,178						0002
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868..	10/19/2009	12/20/2019	16,971	74,723,987	2,946.2500	13,919,502			6,159,965		6,159,965	2,534,283						0002
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	10/20/2009	12/20/2019	34,083	149,429,211	2,934.0000	27,944,000			12,083,777		12,083,777	4,993,184						0002
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868..	01/25/2010	01/27/2020	35,619	141,561,335	2,807.5000	20,028,956	2,767,713		10,951,800		10,951,800	4,241,541						0002
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868..	03/11/2010	03/20/2020	17,271	68,369,836	2,895.0000	9,749,985	1,378,763		6,516,230		6,516,230	2,332,700						0002
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86...	06/10/2010	12/20/2019	29,024	90,796,846	2,584.1000	17,175,279	2,989,204		5,029,820		5,029,820	2,380,783						0002
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41..	06/20/2013	12/15/2023	77,131	263,502,040	2,593.0000				(11,376,308)		(11,376,308)	8,142,151						0002
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41..	10/24/2014	12/20/2024	66,029	253,372,151	3,029.0000				7,573,880		7,573,880	12,655,158						0002
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	04/12/2016	12/15/2023	13,703	45,502,000	2,919.0000				169,495		169,495	169,495						0002
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653.	04/12/2016	12/17/2021	40,000	110,164,892	2,421.1000				875,513		875,513	875,513						0002
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	05/11/2016	12/18/2020	15,905	53,735,100	2,955.0000				2,210,421		2,210,421	2,210,421						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Clearinghouse	Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	05/11/2016	12/18/2020	15,905	53,735,100	2,955.0000				(121,349)		(121,349)	(121,349)						0002
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653.	05/13/2016	05/13/2021	21,999	73,440,248	2,954.6300				443,808		443,808	443,808						0002
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653.	05/17/2016	05/17/2021	10,215	34,009,649	2,937.0000				148,352		148,352	148,352						0002
Equity Option - EUX-STOXX50	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	07/21/2011	07/21/2016	18,094	71,897,962	2,763.3400	13,005,003			1,710,289		1,710,289	(585,414)						0002
Equity Option - FTSE 100 FTSE-UKX	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/19/2009	12/20/2019	18,990	163,899,007	5,266.0000	27,328,000			3,949,058		3,949,058	(2,906,029)						0002
Equity Option - FTSE 100 FTSE-UKX	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/22/2009	12/20/2019	9,624	82,866,245	5,195.5000	17,160,812			7,543,330		7,543,330	(1,351,016)						0002
Equity Option - FTSE 100 FTSE-UKX	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/22/2009	12/20/2019	9,599	82,860,814	5,208.6900	12,751,418			403,137		403,137	(1,480,879)						0002
Equity Option - FTSE 100 FTSE-UKX	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	07/14/2010	07/14/2020	23,819	190,825,147	5,248.0000	28,273,117			(1,315,181)		(1,315,181)	(1,065,904)						0002
Equity Option - FTSE 100 FTSE-UKX	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	11/09/2010	11/09/2020	17,024	161,149,885	5,874.1300	21,652,007			5,213,556		5,213,556	(1,135,121)						0002
Equity Option - FTSE 100 FTSE-UKX	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/06/2012	01/06/2017	8,870	77,038,607	5,637.0200	17,848,382			1,518,163		1,518,163	(2,161,781)						0002
Equity Option - FTSE 100 FTSE-UKX	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/06/2012	01/06/2017	8,870	77,038,607	5,637.0200	17,848,382			1,518,163		1,518,163	(2,161,781)						0002
Equity Option - FTSE-UKX	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76.	07/11/2011	07/12/2021	8,439	79,440,737	5,925.0000	14,394,853			24,582,172		24,582,172	(506,588)						0002
Equity Option - FTSE-UKX	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	08/12/2011	12/16/2016	9,457	81,376,235	5,287.3000	14,410,524			849,898		849,898	(2,764,146)						0002
Equity Option - MSCI EAFE INDEX USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	09/22/2006	09/22/2016	53,610	100,000,000	1,865.3300	15,000,000			14,091,732		14,091,732	2,780,445						0002
Equity Option - MSCI EAFE INDEX USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	06/14/2007	06/14/2017	44,744	100,000,603	2,234.9500	9,900,000			29,279,362		29,279,362	4,388,977						0002
Equity Option - MSCI EAFE INDEX USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868.	12/06/2012	12/07/2017	64,000	100,355,200	1,568.0500				(15,141,036)		(15,141,036)	693,053						0002
Equity Option - MSCI EAFE INDEX USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868.	01/11/2013	01/15/2018	60,350	99,997,536	1,656.9600				(12,795,650)		(12,795,650)	1,265,421						0002
Equity Option - MSCI EAFE INDEX USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	01/15/2016	01/15/2018	16,189	25,000,000	1,544.2120				(844,101)		(844,101)	(844,101)						0002
Equity Option - MSCI EAFE INDEX USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	01/22/2016	01/22/2018	31,751	50,000,000	1,574.7500				(1,332,791)		(1,332,791)	(1,332,791)						0002
Equity Option - MSCI EAFE INDEX USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	03/17/2016	03/16/2018	15,119	25,000,000	1,653.5000				128,856		128,856	128,856						0002
Equity Option - MSCI EAFE INDEX USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	03/21/2016	03/21/2018	15,161	25,000,000	1,649.0000				102,953		102,953	102,953						0002
Equity Option - MSCI EAFE INDEX USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	03/21/2016	03/21/2018	15,133	25,000,000	1,652.0000				121,320		121,320	121,320						0002
Equity Option - MSCI EAFE INDEX USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	04/08/2016	04/06/2018	61,652	100,000,000	1,622.0000				(265,084)		(265,084)	(265,084)						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - MSCI EAFE INDEX USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	04/19/2016	04/19/2018	146,092	250,000,000	1,711.2500				5,982,848		5,982,848	5,982,848						0002
Equity Option - MSCI EAFE INDEX USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	05/23/2016	05/23/2018	61,538	100,000,000	1,625.0000				684,582		684,582	684,582						0002
Equity Option - NASDAQ 100 US OTC NAS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	12/13/2006	12/13/2016	28,000	49,917,000	1,782.7500	5,965,120			28,887		28,887	6,462						0002
Equity Option - NASDAQ 100 US OTC NAS	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA. 1IE8VN30JCEQV1H4R804	12/03/2012	12/04/2017	9,319	24,999,997	2,682.5700				(5,580,449)		(5,580,449)	(227,295)						0002
Equity Option - NIKKEI 225 JPY INDEX	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG. 7LTWFZYICNSX8D621K86	10/23/2009	10/23/2019	443,000	49,809,495	10,338.0000	13,341,942			3,505,723		3,505,723	2,077,983						0002
Equity Option - NIKKEI 225 JPY INDEX	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	05/13/2010	05/13/2020	441,288	50,318,554	10,560.0000	7,564,700	1,310,275		(1,348,507)		(1,348,507)	1,448,988						0002
Equity Option - NIKKEI 225 JPY INDEX	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA. O2RNE8IBXP4R0TD8PU41	11/08/2012	09/20/2021	727,025	80,170,375	8,803.0000				(11,382,975)		(11,382,975)	582,294						0002
Equity Option - NIKKEI 225 JPY INDEX	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA. O2RNE8IBXP4R0TD8PU41	01/16/2015	01/10/2020	450,000	64,078,041	16,750.0000				(3,951,303)		(3,951,303)	(7,866,100)						0002
Equity Option - NIKKEI 225 JPY INDEX	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA. O2RNE8IBXP4R0TD8PU41	01/16/2015	01/10/2020	450,000	64,078,041	16,750.0000				1,758,552		1,758,552	6,469,045						0002
Equity Option - NIKKEI 225 JPY INDEX	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	01/20/2015	01/10/2020	200,000	29,574,549	17,500.0000				(1,809,714)		(1,809,714)	(3,221,488)						0002
Equity Option - NIKKEI 225 JPY INDEX	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	01/20/2015	01/10/2020	200,000	29,574,549	17,500.0000				1,026,851		1,026,851	3,196,421						0002
Equity Option - NIKKEI 225 JPY INDEX	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA. 1IE8VN30JCEQV1H4R804	01/21/2015	01/10/2020	210,000	30,760,413	17,250.0000				(2,135,810)		(2,135,810)	(3,515,752)						0002
Equity Option - NIKKEI 225 JPY INDEX	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA. 1IE8VN30JCEQV1H4R804	01/21/2015	01/10/2020	210,000	30,760,413	17,250.0000				1,258,526		1,258,526	3,288,374						0002
Equity Option - NIKKEI 225 JPY INDEX	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/21/2015	01/08/2021	350,000	51,386,235	17,290.0000				(3,698,541)		(3,698,541)	(5,937,722)						0002
Equity Option - NIKKEI 225 JPY INDEX	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/21/2015	01/08/2021	350,000	51,386,235	17,290.0000				2,505,089		2,505,089	5,718,706						0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	08/14/2012	08/14/2017	162,365	129,999,680	800.6632	38,960,911			3,370,101		3,370,101	(1,797,131)						0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	01/07/2013	01/08/2018	57,267	50,000,001	873.1000				(10,980,839)		(10,980,839)	(874,019)						0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	01/24/2013	01/24/2018	27,802	24,999,999	899.2000				(5,075,330)		(5,075,330)	(453,390)						0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A. E57ODZWZ7FF32TWEFA76	02/20/2013	02/20/2018	27,000	25,000,920	925.9600				(4,659,189)		(4,659,189)	(465,544)						0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/06/2013	03/06/2023	107,519	100,000,196	930.0700	30,824,622			22,466,581		22,466,581	1,294,657						0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	07/03/2013	07/06/2020	126,074	124,999,850	991.4800	32,593,722			20,366,891		20,366,891	193,978						0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	12/13/2013	12/14/2020	45,117	49,999,562	1,108.2200				(2,884,168)		(2,884,168)	(251,721)						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	02/10/2014	02/10/2021	44,788	50,000,427	1,116.3800				(2,281,223)		(2,281,223)	(211,803)						0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	03/10/2014	03/11/2024	25,121	30,000,000	1,194.2000				816,879		816,879	218,149						0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	03/10/2014	03/11/2024	16,736	19,999,998	1,195.0100				538,781		538,781	145,158						0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2014	10/31/2017	106,614	125,000,029	1,172.4490				(6,916,837)		(6,916,837)	(2,875,540)						0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/15/2015	04/15/2020	39,293	50,000,343	1,272.5000	10,415,003			11,483,772		11,483,772	261,489						0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/15/2015	04/15/2020	23,474	29,999,772	1,278.0000	6,248,779			6,938,030		6,938,030	161,354						0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	07/16/2015	07/16/2020	117,776	149,999,514	1,273.6000				4,283,931		4,283,931	(146,135)						0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2015	07/16/2020	39,200	50,000,000	1,275.5000				1,454,799		1,454,799	(46,209)						0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	07/29/2015	07/29/2020	40,770	49,999,997	1,226.4000				571,481		571,481	(103,190)						0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	07/29/2015	07/29/2020	40,682	50,000,212	1,229.0500				607,406		607,406	(99,946)						0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	07/31/2015	07/31/2020	40,185	50,000,186	1,244.2500				858,308		858,308	(78,429)						0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	09/01/2015	09/01/2020	131,996	150,000,254	1,136.4000				(2,740,758)		(2,740,758)	(592,195)						0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/13/2015	10/11/2019	21,718	24,999,590	1,151.1000				(305,224)		(305,224)	(181,008)						0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/19/2015	11/21/2022	68,369	80,000,000	1,170.1200	18,687,998			21,713,456		21,713,456	1,316,354						0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/14/2016	01/14/2019	48,707	50,000,000	1,026.5500				(2,555,286)		(2,555,286)	(2,555,286)						0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/16/2016	03/15/2019	18,732	19,999,996	1,067.7000				549,168		549,168	549,168						0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/16/2016	03/15/2019	18,732	19,999,996	1,067.7000				(616,946)		(616,946)	(616,946)						0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/08/2016	04/08/2019	72,948	80,000,000	1,096.6700				(1,626,333)		(1,626,333)	(1,626,333)						0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	04/13/2016	04/13/2023	88,841	99,999,430	1,125.6000				(79,538)		(79,538)	(79,538)						0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/23/2016	05/23/2019	44,845	50,000,001	1,114.9613		7,915,000		7,802,959		7,802,959	(112,041)						0002
Equity Option - RUSSEL 2000 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/20/2016	06/20/2019	134,580	157,000,002	1,166.5906				1,091,360		1,091,360	1,091,360						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Zurich Capital Markets Inc. 549300S0R4CI3MOYI681	10/21/2004	08/10/2020	327,273	291,999,516	892.2200	18,777,573			12,910,895		12,910,895	(1,042,241)						0002

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/16/2004	12/16/2019	124,564	120,000,000	963.3600	8,205,000			4,476,563		4,476,563	(862,040)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/16/2004	12/16/2019	41,521	40,000,002	963.3600	2,735,000			1,492,188		1,492,188	(287,347)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	01/27/2006	01/27/2020	40,000	46,252,800	1,156.3200	5,447,552			2,598,726		2,598,726	(324,707)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/13/2006	12/13/2016	70,704	100,000,004	1,414.3500	11,050,000			350,763		350,763	(1,207,981)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	07/28/2009	07/29/2019	51,083	50,000,040	978.8000	11,075,009			1,536,768		1,536,768	(439,357)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653.	10/16/2009	10/16/2019	45,884	50,000,000	1,089.7000	8,515,500			(2,609,552)		(2,609,552)	(502,826)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/16/2009	10/16/2019	45,888	50,000,001	1,089.6000	9,193,100			(1,714,533)		(1,714,533)	(470,157)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	10/23/2009	10/23/2019	46,151	49,999,532	1,083.3900	8,387,321			(2,539,996)		(2,539,996)	(496,665)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27.	01/15/2010	12/21/2018	44,076	49,999,814	1,134.4000	7,938,000			(1,850,135)		(1,850,135)	(534,566)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	01/15/2010	12/21/2018	44,035	49,999,541	1,135.4500	7,804,928			(1,790,340)		(1,790,340)	(534,225)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	01/20/2010	01/17/2020	88,020	99,999,999	1,136.1000	12,834,000	2,139,000		(3,044,825)		(3,044,825)	(874,413)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	01/27/2010	01/27/2020	54,620	60,000,004	1,098.5000	7,902,000	1,317,000		(2,118,000)		(2,118,000)	(517,536)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/02/2010	03/02/2020	89,162	100,000,000	1,121.5500	13,050,324	2,175,054		(3,013,510)		(3,013,510)	(813,601)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	03/08/2010	03/09/2020	21,949	25,008,542	1,139.4000	2,974,610	594,922		(901,682)		(901,682)	(205,036)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	03/08/2010	03/09/2020	43,873	49,999,864	1,139.6500	5,983,234	1,196,647		(1,829,700)		(1,829,700)	(410,837)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/09/2010	03/09/2020	87,447	100,000,017	1,143.5500	12,861,990	2,143,665		(2,642,754)		(2,642,754)	(801,439)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	03/12/2010	03/12/2020	43,459	49,999,580	1,150.5000	6,444,000	1,074,000		(1,287,037)		(1,287,037)	(398,300)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	05/27/2010	05/27/2020	45,733	49,999,998	1,093.3000	8,016,265	1,603,253		(3,371,515)		(3,371,515)	(388,090)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	05/27/2010	05/27/2020	41,969	49,999,768	1,191.3500	8,564,960	1,427,493		(2,215,795)		(2,215,795)	(367,127)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	06/04/2010	06/04/2020	92,545	99,999,500	1,080.5500	15,700,000	3,140,000		(6,548,636)		(6,548,636)	(758,592)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	06/15/2010	06/15/2020	67,751	75,000,357	1,107.0000	11,571,980	2,314,396		(4,510,273)		(4,510,273)	(553,216)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	07/16/2010	07/16/2018	93,655	100,000,126	1,067.7500	20,630,900			(10,446,711)		(10,446,711)	(1,057,819)						0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	07/22/2010	07/22/2020	228,519	250,000,005	1,094.0000	41,250,000			(25,066,359)		(25,066,359)	(1,757,115)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/22/2010	07/22/2020	27,495	29,999,795	1,091.1000	4,949,966			(3,016,312)		(3,016,312)	(210,956)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/26/2010	07/24/2020	31,425	34,999,594	1,113.7500	5,648,934			(3,313,895)		(3,313,895)	(241,563)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	07/26/2010	07/27/2020	45,053	49,999,819	1,109.8000	8,125,000			(4,797,863)		(4,797,863)	(344,609)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	07/28/2010	07/28/2020	36,175	39,999,998	1,105.7500	6,314,000			(3,668,177)		(3,668,177)	(271,933)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27.	07/29/2010	07/29/2020	90,326	99,999,915	1,107.1000	15,500,000			(8,870,020)		(8,870,020)	(670,805)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	07/29/2010	07/29/2020	45,368	50,000,073	1,102.1000	7,755,000			(4,463,930)		(4,463,930)	(336,090)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	08/04/2010	08/04/2020	44,326	49,999,728	1,128.0000	7,725,000			(4,288,517)		(4,288,517)	(329,542)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	11/18/2010	11/18/2020	83,385	99,999,461	1,199.2500	13,556,075			(5,262,482)		(5,262,482)	(418,477)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	12/02/2010	12/02/2020	40,930	50,000,088	1,221.6000	6,762,500			(2,450,448)		(2,450,448)	(192,060)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	12/02/2010	12/02/2020	40,930	50,000,088	1,221.6000	8,190,000			26,245,739		26,245,739	(43,028)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/16/2010	12/16/2020	40,219	50,000,000	1,243.2000	8,575,000			24,636,369		24,636,369	(105,129)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	03/16/2011	03/16/2021	79,315	99,999,999	1,260.8000	26,700,000			64,251,959		64,251,959	(86,803)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	04/21/2011	04/21/2021	37,439	49,999,998	1,335.5000	4,800,000	1,200,000		(578,232)		(578,232)	(94,535)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	04/21/2011	04/21/2021	37,435	50,000,005	1,335.6600	10,375,022			5,280,143		5,280,143	60,992						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	05/03/2011	01/17/2017	69,703	99,999,983	1,434.6500	20,412,641			546,477		546,477	(1,350,434)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	06/13/2011	06/14/2021	39,334	49,999,999	1,271.1500	11,535,000			5,093,553		5,093,553	58,449						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	06/13/2011	06/14/2021	39,270	50,000,005	1,273.2500	11,550,003			5,105,575		5,105,575	59,222						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76.	06/14/2011	06/14/2021	77,537	100,000,000	1,289.7000				(18,616,326)		(18,616,326)	(1,260,195)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76.	06/15/2011	06/15/2021	78,518	100,000,003	1,273.6000				(18,810,093)		(18,810,093)	(1,272,912)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/27/2011	06/25/2021	19,487	25,000,001	1,282.9000	5,825,000			2,598,721		2,598,721	34,014						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	06/28/2011	06/28/2021	38,627	50,000,720	1,294.4500	11,375,164			5,273,822		5,273,822	72,637						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	07/01/2011	07/01/2021	37,406	49,999,999	1,336.7000	10,750,000			5,527,721		5,527,721	92,494						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	07/01/2011	07/01/2021	37,406	49,999,999	1,336.7000	10,750,000			5,527,721		5,527,721	92,494						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528.	08/12/2011	08/12/2021	42,213	50,000,004	1,184.4800	13,500,018			4,818,251		4,818,251	74,542						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653.	08/12/2011	08/12/2021	42,141	50,000,297	1,186.5000	13,500,080			4,829,583		4,829,583	75,196						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	08/12/2011	08/12/2021	42,310	49,999,843	1,181.7500	13,499,957			4,802,959		4,802,959	73,662						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528.	10/12/2011	10/12/2021	82,548	100,000,006	1,211.4100	26,900,060			10,378,955		10,378,955	260,175						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528.	10/21/2011	10/21/2021	40,754	49,999,998	1,226.8800	13,449,970			5,309,857		5,309,857	143,881						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528.	10/21/2011	10/21/2021	40,754	49,999,998	1,226.8800	13,449,970			5,309,857		5,309,857	143,881						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528.	10/24/2011	10/25/2021	39,922	49,999,999	1,252.4300	13,300,144			5,469,629		5,469,629	152,260						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/28/2011	10/28/2021	77,851	99,999,995	1,284.5000				(20,733,999)		(20,733,999)	(1,313,300)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/10/2011	11/10/2016	60,447	75,000,000	1,240.7600				(19,800,221)		(19,800,221)	(545,651)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528.	11/17/2011	11/17/2021	81,553	100,000,289	1,226.2000	30,250,087			10,807,960		10,807,960	330,242						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	11/17/2011	11/16/2018	53,666	65,000,259	1,211.2000				(18,158,365)		(18,158,365)	(1,120,720)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528.	11/30/2011	11/30/2021	80,286	100,000,003	1,245.5500	30,450,003			11,122,416		11,122,416	359,830						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/23/2012	01/23/2019	38,161	50,000,000	1,310.2500				(12,550,650)		(12,550,650)	(882,557)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528.	01/23/2012	01/24/2022	76,000	100,000,040	1,315.7900	30,000,240			12,351,865		12,351,865	513,408						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528.	01/24/2012	01/24/2022	38,100	50,000,535	1,312.3500	15,025,116			6,155,515		6,155,515	254,998						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2012	03/22/2022	14,354	20,000,000	1,393.3000	5,730,000			2,738,871		2,738,871	138,718						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2012	03/28/2022	14,132	20,000,000	1,415.2500	5,606,000			2,800,052		2,800,052	145,639						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528.	04/10/2012	04/11/2022	73,567	100,000,004	1,359.3000	29,499,744			13,434,301		13,434,301	692,542						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528.	04/13/2012	04/13/2022	43,232	60,000,003	1,387.8500	17,309,797			8,274,920		8,274,920	437,260						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528.	05/04/2012	05/04/2022	72,973	100,000,010	1,370.3700	29,924,768			13,735,351		13,735,351	747,148						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528.	05/04/2012	05/04/2022	72,973	100,000,010	1,370.3700	29,924,768			13,735,351		13,735,351	747,148						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868..	06/08/2012	06/08/2020	19,008	24,998,751	1,315.1700	7,812,500			2,023,625		2,023,625	(106,272)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	06/08/2012	06/08/2020	18,993	24,999,999	1,316.3000	7,812,501			2,026,679		2,026,679	(106,147)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	09/14/2012	09/16/2022	51,030	75,001,343	1,469.7500				17,004,021		17,004,021	(2,143,920)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528.	10/10/2012	10/10/2022	69,842	100,000,005	1,431.8000	29,850,001			15,622,166		15,622,166	1,111,765						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528.	11/19/2012	11/21/2022	108,668	149,999,999	1,380.3500	43,087,496			22,947,959		22,947,959	1,694,764						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	12/03/2012	12/03/2019	70,659	99,999,994	1,415.2500				(19,781,302)		(19,781,302)	(1,635,260)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	12/03/2012	12/03/2020	106,443	149,999,997	1,409.2000				(27,624,175)		(27,624,175)	(1,844,395)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41..	12/03/2012	12/03/2019	70,827	100,000,641	1,411.9000				(19,475,713)		(19,475,713)	(1,625,855)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41..	12/03/2012	12/03/2020	70,827	100,000,641	1,411.9000				(18,347,859)		(18,347,859)	(1,226,246)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41..	12/06/2012	12/06/2019	70,844	99,999,848	1,411.5500				(19,402,153)		(19,402,153)	(1,620,279)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	12/17/2012	12/16/2022	35,014	50,000,001	1,428.0000				(7,980,107)		(7,980,107)	(378,146)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41..	12/18/2012	12/18/2020	69,604	100,000,067	1,436.7000				(17,703,303)		(17,703,303)	(1,183,499)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528.	12/18/2012	12/19/2022	138,923	199,999,993	1,439.6500	56,599,866			32,429,334		32,429,334	2,499,852						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653.	01/10/2013	01/10/2020	34,166	49,999,999	1,463.4500				(9,521,811)		(9,521,811)	(795,163)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41..	01/10/2013	01/10/2020	68,283	100,000,454	1,464.5000				(18,741,616)		(18,741,616)	(1,580,774)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/10/2013	01/10/2020	68,203	99,999,994	1,466.2100				(18,771,953)		(18,771,953)	(1,582,556)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/15/2013	01/16/2018	68,115	100,000,000	1,468.1000				(19,841,140)		(19,841,140)	(1,594,772)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/17/2013	01/17/2018	33,711	50,000,155	1,483.2000				(9,840,143)		(9,840,143)	(810,564)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528.	01/22/2013	01/23/2023	67,216	99,999,994	1,487.7500	28,499,410			17,058,244		17,058,244	1,351,767						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41..	01/23/2013	01/23/2020	67,031	100,000,197	1,491.8500				(18,035,656)		(18,035,656)	(1,548,114)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/29/2013	01/29/2021	33,177	49,999,398	1,507.0500				(8,046,388)		(8,046,388)	(554,782)						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC.........	Variable Annuities.................................	Exh 5....	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653.	.01/31/2013	.01/31/2020	...33,324	...50,000,005	...1,500.4000				.........(8,643,800)		..................(8,643,800)	.....................(757,590)						0002...........
Equity Option - S&P 500 USD OTC.........	Variable Annuities.................................	Exh 5....	Equity/Index	Societe Generale SA....	O2RNE8IBXP4R0TD8PU41..	.02/01/2013	.02/01/2021	...66,148	...99,999,995	...1,511.7500				........(15,915,805)		..................(15,915,805)	...................(1,102,186)						0002...........
Equity Option - S&P 500 USD OTC.........	Variable Annuities.................................	Exh 5....	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	.02/05/2013	.02/06/2023	...26,219	...39,550,313	...1,508.4600	8,562,643			17,844,743		17,844,743	.....................(628,615)						0002...........
Equity Option - S&P 500 USD OTC.........	Variable Annuities.................................	Exh 5....	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	.02/05/2013	.02/06/2023	...48,692	...73,449,934	...1,508.4600	...15,901,911			33,139,945		33,139,945	...................(1,167,417)						0002...........
Equity Option - S&P 500 USD OTC.........	Variable Annuities.................................	Exh 5....	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	.02/12/2013	.02/13/2023	...16,444	...24,999,320	...1,520.2700	5,227,383			11,090,528		11,090,528	.....................(400,532)						0002...........
Equity Option - S&P 500 USD OTC.........	Variable Annuities.................................	Exh 5....	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653.	.02/19/2013	.02/19/2020	...32,780	...50,000,005	...1,525.3000				.........(8,298,179)		..................(8,298,179)	.....................(735,491)						0002...........
Equity Option - S&P 500 USD OTC.........	Variable Annuities.................................	Exh 5....	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	.04/30/2013	.05/01/2023	...62,695	.100,000,280	...1,595.0280	...27,524,986			19,123,315		19,123,315	1,687,267						0002...........
Equity Option - S&P 500 USD OTC.........	Variable Annuities.................................	Exh 5....	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	.06/11/2013	.06/12/2023	...91,307	.148,688,884	...1,628.4500	...38,361,723			29,493,912		29,493,912	2,703,946						0002...........
Equity Option - S&P 500 USD OTC.........	Variable Annuities.................................	Exh 5....	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	.07/18/2013	.07/18/2023	...29,540	...49,999,996	...1,692.6000	...11,549,981			10,447,211		10,447,211	985,320						0002...........
Equity Option - S&P 500 USD OTC.........	Variable Annuities.................................	Exh 5....	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653.	.12/13/2013	.12/14/2020	...56,355	...99,999,130	...1,774.4500				.........(6,892,914)		..................(6,892,914)	.....................(714,919)						0002...........
Equity Option - S&P 500 USD OTC.........	Variable Annuities.................................	Exh 5....	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868..	.03/04/2014	.03/04/2019	...26,763	...50,000,510	...1,868.2700				.........(3,498,694)		..................(3,498,694)	.....................(833,240)						0002...........
Equity Option - S&P 500 USD OTC.........	Variable Annuities.................................	Exh 5....	Equity/Index	HSBC Bank USA NA....	1IE8VN30JCEQV1H4R804....	.07/11/2014	.07/11/2019	...25,492	...50,000,009	...1,961.4000	7,869,890			6,472,475		6,472,475	.....................(511,622)						0002...........
Equity Option - S&P 500 USD OTC.........	Variable Annuities.................................	Exh 5....	Equity/Index	Societe Generale SA....	O2RNE8IBXP4R0TD8PU41..	.07/11/2014	.07/11/2019	...38,251	...75,000,648	...1,960.7500				.........(2,622,803)		..................(2,622,803)	...................(1,112,283)						0002...........
Equity Option - S&P 500 USD OTC.........	Variable Annuities.................................	Exh 5....	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	.06/03/2015	.06/03/2020	...47,170	.100,000,001	...2,119.9951	...17,299,998			12,557,301		12,557,301	.....................(971,197)						0002...........
Equity Option - S&P 500 USD OTC.........	Variable Annuities.................................	Exh 5....	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	.06/03/2015	.06/03/2020	...47,170	.100,000,001	...2,119.9951	...17,519,998			18,176,831		18,176,831	.......................(77,056)						0002...........
Equity Option - S&P 500 USD OTC.........	Variable Annuities.................................	Exh 5....	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	.06/03/2015	.06/05/2017	...47,170	.100,000,001	...2,119.9951	8,840,016			5,019,616		5,019,616	.....................(355,564)						0002...........
Equity Option - S&P 500 USD OTC.........	Variable Annuities.................................	Exh 5....	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	.06/03/2015	.06/05/2017	...47,170	.100,000,001	...2,119.9951	...10,570,001			7,463,996		7,463,996	...................(2,916,372)						0002...........
Equity Option - S&P 500 USD OTC.........	Variable Annuities.................................	Exh 5....	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	.06/25/2015	.06/25/2020	...47,406	.100,000,001	...2,109.4400	...17,030,000			18,203,917		18,203,917	.......................(21,641)						0002...........
Equity Option - S&P 500 USD OTC.........	Variable Annuities.................................	Exh 5....	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	.06/25/2015	.06/25/2020	...47,406	.100,000,001	...2,109.4400	...16,740,000			12,986,937		12,986,937	.....................(984,227)						0002...........
Equity Option - S&P 500 USD OTC.........	Variable Annuities.................................	Exh 5....	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653.	.06/26/2015	.06/27/2022	...33,259	...70,000,217	...2,104.7000				705,902		705,902	316,638						0002...........
Equity Option - S&P 500 USD OTC.........	Variable Annuities.................................	Exh 5....	Equity/Index	Deutsche Bank AG.......	7LTWFZYICNSX8D621K86...	.06/26/2015	.06/24/2022	...11,883	...24,998,861	...2,103.7500				271,440		271,440	113,738						0002...........
Equity Option - S&P 500 USD OTC.........	Variable Annuities.................................	Exh 5....	Equity/Index	Bank of America NA.....	B4TYDEB6GKMZO031MB27.	.07/01/2015	.07/01/2016	.481,649	.580,000,004	...1,204.1960	3,790,000						...................(1,340,365)						0002...........

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2015	07/01/2016	240,709	290,000,005	1,204.7760	1,895,000						(671,269)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	07/01/2015	07/01/2016	120,100	144,679,666	1,204.6600	945,403						(334,784)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/01/2015	07/01/2016	241,243	290,000,478	1,202.1100	1,950,000						(666,286)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	07/01/2015	07/01/2016	120,627	144,999,685	1,202.0500	975,004						(333,086)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	07/01/2015	07/01/2016	120,232	144,999,792	1,206.0000	949,833						(336,782)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/01/2015	07/01/2016	120,302	145,000,001	1,205.3000	950,386						(336,126)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/02/2015	10/03/2016	261,746	315,000,187	1,203.4575	5,088,342			180,034		180,034	(1,544,103)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2015	10/03/2016	261,370	315,000,001	1,205.1900	5,145,000			180,337		180,337	(1,550,967)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	10/02/2015	10/03/2016	130,541	157,499,414	1,206.5130	2,574,987			90,283		90,283	(778,109)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/02/2015	10/03/2016	261,483	315,000,762	1,204.6700	5,105,001			180,247		180,247	(1,548,908)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/02/2015	10/03/2016	263,387	314,999,874	1,195.9600	5,165,001			178,693		178,693	(1,514,634)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	10/02/2015	10/03/2016	129,319	155,183,112	1,200.0000	2,378,181			88,391		88,391	(753,976)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/18/2015	02/17/2017	240,544	299,999,522	1,247.1700	4,200,001			1,176,260		1,176,260	(2,340,041)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/18/2015	01/18/2017	240,544	299,999,522	1,247.1700	3,735,000			851,862		851,862	(2,190,781)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2015	01/20/2017	238,595	300,000,000	1,257.3600	3,950,000			888,058		888,058	(2,302,422)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2015	01/20/2017	238,738	300,000,000	1,256.6100	3,975,000			886,929		886,929	(2,294,857)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/20/2015	02/21/2017	238,652	299,999,996	1,257.0600	4,395,000			1,239,975		1,239,975	(2,463,007)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/20/2015	02/21/2017	238,533	300,000,000	1,257.6900	4,450,000			1,241,293		1,241,293	(2,469,700)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/23/2015	01/23/2017	478,119	600,000,956	1,254.9200	7,950,000			1,831,224		1,831,224	(4,587,682)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	11/24/2015	02/24/2017	71,796	89,999,876	1,253.5500	1,349,980			380,216		380,216	(732,060)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	NATIXIS SA KX1WK48MPD4Y2NCUIZ63	11/24/2015	02/24/2017	119,581	150,000,000	1,254.3840	2,200,283			634,591		634,591	(1,224,506)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/25/2015	02/27/2017	239,324	300,000,000	1,253.5320	4,539,972			1,300,303		1,300,303	(2,454,721)						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/30/2015	01/30/2017	478,847	600,000,001	1,253.0100	8,250,000			1,975,957		1,975,957	(4,621,910)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	11/30/2015	02/28/2017	239,395	300,000,238	1,253.1600	4,600,000			1,310,793		1,310,793	(2,455,585)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	12/01/2015	01/03/2017	238,698	300,000,420	1,256.8200	3,599,996			710,581		710,581	(2,201,661)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/01/2015	02/01/2017	238,920	300,000,000	1,255.6500	4,000,000			1,015,107		1,015,107	(2,348,270)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/01/2015	01/03/2017	477,638	599,999,516	1,256.1800	7,199,999			1,419,591		1,419,591	(4,390,863)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/01/2015	02/01/2017	238,607	300,000,000	1,257.3000	4,000,000			1,017,938		1,017,938	(2,365,245)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/02/2015	01/03/2017	238,686	300,000,000	1,256.8800	3,479,998			710,654		710,654	(2,202,242)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2015	02/02/2017	238,504	300,000,000	1,257.8400	3,950,000			1,029,831		1,029,831	(2,375,782)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/04/2015	01/04/2017	239,103	300,000,005	1,254.6900	3,624,800			718,648		718,648	(2,187,054)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	12/04/2015	02/06/2017	239,297	299,999,470	1,253.6700	4,031,437			1,065,687		1,065,687	(2,353,206)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	12/16/2015	02/16/2017	242,037	300,000,021	1,239.4800	4,224,998			1,149,921		1,149,921	(2,257,268)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/16/2015	02/16/2017	241,144	300,000,000	1,244.0700	4,149,992			1,159,023		1,159,023	(2,303,610)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/16/2015	01/17/2017	242,029	299,999,513	1,239.5200	3,700,000			829,647		829,647	(2,111,673)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	12/22/2015	01/20/2017	246,457	299,911,059	1,216.8900	3,798,864			827,312		827,312	(1,954,904)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	12/22/2015	02/22/2017	246,103	299,911,452	1,218.6420	4,248,747			1,171,515		1,171,515	(2,113,277)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2015	01/23/2017	294,609	359,999,999	1,221.9600	4,500,000			1,037,631		1,037,631	(2,394,362)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/02/2016	03/02/2017	25,354	45,000,001	1,774.8630		2,345,000		1,076,887		1,076,887	(1,268,113)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/02/2016	03/02/2017	25,275	44,999,105	1,780.3800		2,339,960		1,092,593		1,092,593	(1,247,366)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/02/2016	03/02/2017	25,271	45,000,123	1,780.7000		2,300,000		1,093,538		1,093,538	(1,206,462)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/03/2016	03/03/2017	25,152	44,999,695	1,789.1100		2,264,938		1,123,348		1,123,348	(1,141,590)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/04/2016	03/03/2017	24,970	45,000,056	1,802.1800		2,185,000		1,162,619		1,162,619	(1,022,381)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/11/2016	03/10/2017	24,852	45,001,008	1,810.7600		2,250,100		1,227,623		1,227,623	(1,022,477)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2016	03/10/2017	24,863	45,000,000	1,809.9450		2,245,000		1,225,004		1,225,004	(1,019,996)						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/14/2016	03/14/2017	24,767	45,000,124	1,816.9700		2,227,500		1,268,627		1,268,627	(958,873)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/16/2016	03/16/2017	24,777	45,000,000	1,816.2000		2,179,500		1,277,943		1,277,943	(901,557)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	03/23/2016	03/23/2017	24,477	45,000,475	1,838.4800		2,070,016		1,392,306		1,392,306	(677,710)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/24/2016	12/20/2019	49,323	99,999,997	2,027.4500				(1,286,637)		(1,286,637)	(1,286,637)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/24/2016	12/20/2019	49,323	99,999,997	2,027.4500				948,312		948,312	948,312						0002
Equity Option - S&P 500 USD OTC	Joint Venture Interests Portfolio	BA	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2016	09/16/2016	8,971	14,630,396	1,631.0000		164,592		27,401		27,401	(137,191)						0003
Equity Option - S&P 500 USD OTC	Joint Venture Interests Portfolio	BA	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2016	09/16/2016	20,969	34,199,999	1,631.0000		384,751		64,053		64,053	(320,699)						0003
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/29/2016	03/29/2017	24,597	45,000,002	1,829.4740		2,112,500		1,393,951		1,393,951	(718,549)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/29/2016	03/29/2017	245,831	400,000,983	1,627.1400		11,600,000		7,305,257		7,305,257	(4,294,743)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/29/2016	03/29/2017	245,831	500,000,000	2,033.9200		37,300,000		25,876,682		25,876,682	(11,423,318)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/29/2016	03/29/2017	245,831	500,000,000	2,033.9200		30,300,000		35,607,091		35,607,091	5,307,091						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/29/2016	03/29/2017	122,881	200,001,116	1,627.6000		5,749,602		3,657,713		3,657,713	(2,091,889)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/29/2016	03/29/2017	122,881	250,001,395	2,034.5000		18,625,073		12,957,813		12,957,813	(5,667,260)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/29/2016	03/29/2017	122,881	250,001,395	2,034.5000		15,125,422		17,750,734		17,750,734	2,625,311						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/29/2016	03/29/2017	122,917	250,000,000	2,033.9000		18,463,621		12,937,673		12,937,673	(5,525,948)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/29/2016	03/29/2017	122,917	200,000,000	1,627.1200		5,721,248		3,652,399		3,652,399	(2,068,849)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/29/2016	03/29/2017	122,932	250,000,001	2,033.6500		18,468,141		12,929,322		12,929,322	(5,538,820)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/29/2016	03/29/2017	122,932	200,000,001	1,626.9200		5,783,872		3,650,195		3,650,195	(2,133,677)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/29/2016	03/29/2017	245,830	399,999,826	1,627.1400		11,799,840		7,305,236		7,305,236	(4,494,604)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/29/2016	03/29/2017	245,830	499,998,554	2,033.9200		37,366,160		25,876,607		25,876,607	(11,489,553)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	03/29/2016	03/29/2017	245,830	499,998,554	2,033.9200		30,150,312		35,606,988		35,606,988	5,456,676						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	03/29/2016	03/29/2017	122,849	200,000,001	1,628.0200		5,775,003		3,662,330		3,662,330	(2,112,673)						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	03/29/2016	03/29/2017	122,849	250,000,001	2,035.0250		18,600,005		12,975,330		12,975,330	(5,624,675)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	03/29/2016	03/29/2017	122,849	250,000,001	2,035.0250		14,950,001		17,702,806		17,702,806	2,752,805						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528.	04/12/2016	04/12/2021	29,139	60,003,438	2,059.1900				17,877		17,877	17,877						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528.	04/19/2016	04/19/2021	23,845	49,999,891	2,096.8500				446,069		446,069	446,069						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	04/21/2016	04/21/2021	23,827	49,999,994	2,098.5000				431,646		431,646	431,646						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2016	05/17/2021	12,080	24,999,998	2,069.5500				26,655		26,655	26,655						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2016	05/17/2021	12,080	24,999,998	2,069.5500				60,352		60,352	60,352						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528.	05/16/2016	05/17/2021	15,000	31,004,850	2,066.9900		5,973,750		6,273,036		6,273,036	299,286						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528.	05/16/2016	05/17/2021	15,000	31,004,850	2,066.9900		4,650,000		5,039,169		5,039,169	389,169						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	06/01/2016	06/01/2017	476,622	600,000,006	1,258.8600		5,500,000		4,742,087		4,742,087	(757,913)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2016	06/01/2017	238,285	299,999,999	1,258.9980		2,750,000		2,081,343		2,081,343	(668,657)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528.	06/01/2016	06/01/2017	238,083	300,000,976	1,260.0700		2,749,999		2,379,494		2,379,494	(370,505)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/02/2016	07/03/2017	477,042	600,000,001	1,257.7500		6,450,000		5,416,246		5,416,246	(1,033,754)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/02/2016	07/03/2017	237,937	299,999,995	1,260.8400		3,150,000		2,731,470		2,731,470	(418,530)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27.	06/02/2016	07/03/2017	237,806	299,999,996	1,261.5300		3,175,002		2,738,231		2,738,231	(436,770)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	06/03/2016	07/03/2017	382,389	480,001,528	1,255.2700		5,360,000		4,311,638		4,311,638	(1,048,362)						0002
Equity Option - S&P 500 USD OTC	Joint Venture Interests Portfolio	BA	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	06/24/2016	12/16/2016	64,764	110,098,069	1,700.0000		1,944,656		1,276,274		1,276,274	(668,381)						0003
Equity Option - S&P 500 USD OTC	Joint Venture Interests Portfolio	BA	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	06/24/2016	12/16/2016	27,705	47,098,789	1,700.0000		831,903		545,977		545,977	(285,926)						0003
Equity Option - USD S&P500	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528.	04/09/2010	04/09/2020	83,598	100,000,000	1,196.2000	8,825,000	1,765,000		(1,417,051)		(1,417,051)	57,985						0002
Equity Option - USD S&P500	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	04/30/2010	05/01/2017	82,919	100,000,000	1,206.0000	14,124,000	2,354,000		(2,314,466)		(2,314,466)	(282,332)						0002
Equity Option - USD S&P500	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	05/03/2011	05/03/2021	73,835	100,000,000	1,354.3700	18,790,000			14,443,910		14,443,910	(15,477)						0002
Equity Option - USD S&P500	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	05/12/2011	05/12/2021	74,586	100,000,000	1,340.7300	19,390,000			14,112,204		14,112,204	9,120						0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Option - USD S&P500	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/01/2011	06/01/2021	151,372	200,000,000	1,321.2500	20,250,000			13,601,364		13,601,364	334,551						0002
Equity Option - USD S&P500	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	11/08/2012	05/03/2021	73,835	100,000,000	1,354.3700	(43,500,000)			(14,443,910)		(14,443,910)	15,477						0002
0099999. Total-Purchased Options-Hedging Other-Put Options										1,858,885,072	394,187,851	0	625,236,544	XXX	625,236,544	(148,303,439)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Caps																						
1y USD LIBOR 3M CAP	Liability Portfolio	N/A	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	06/21/2010	09/30/2018		19,200,000	0.0416	769,360			160		160	(9,686)						0004
1y USD LIBOR 3M CAP	Liability Portfolio	N/A	Interest Rate	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	08/27/2010	09/30/2018		21,653,290	0.0350	842,301			578		578	(17,509)						0004
1y USD LIBOR 3M CAP	Liability Portfolio	N/A	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	09/27/2010	09/30/2018		37,130,000	0.0325	1,600,000			1,584		1,584	(37,140)						0004
1y USD LIBOR 3M CAP	Liability Portfolio	N/A	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	10/24/2012	01/06/2018		43,000,000	0.0182	297,775			3,670		3,670	(75,717)						0004
1y USD LIBOR 3M CAP	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	12/04/2015	12/31/2017		750,000,000	0.0130	2,550,000			210,639		210,639	(2,693,010)						0005
1y USD LIBOR 3M CAP	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	12/04/2015	12/31/2018		380,000,000	0.0178	1,949,400			357,049		357,049	(1,625,286)						0005
1y USD LIBOR 3M CAP	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/04/2015	12/31/2016		1,075,000,000	0.0072	1,612,500			74,231		74,231	(1,737,052)						0005
1y USD LIBOR 3M CAP	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/04/2015	12/31/2016		1,075,000,000	0.0072	1,612,500			74,231		74,231	(1,737,052)						0005
1y USD LIBOR 3M CAP	Asset Portfolio	D 1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/04/2015	12/31/2017		500,000,000	0.0200	725,000			55,551		55,551	(740,091)						0005
1y USD LIBOR 3M CAP	Liability Portfolio	N/A	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/05/2016	12/31/2017		500,000,000	0.0142		307,500		102,045		102,045	(205,455)						0004
1y USD LIBOR 3M CAP	Liability Portfolio	N/A	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/05/2016	12/31/2017		200,000,000	0.0142		123,000		40,818		40,818	(82,182)						0004
1y USD LIBOR 3M CAP	Liability Portfolio	N/A	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/05/2016	12/31/2017		546,000,000	0.0142		335,790		111,433		111,433	(224,357)						0004
1y USD LIBOR 3M CAP	Liability Portfolio	N/A	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	05/05/2016	01/03/2019		134,000,000	0.0160		283,745		167,898		167,898	(115,847)						0004
2y USD LIBOR 3M CAP	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2015	12/12/2017		111,000,000	0.0256	226,440			1,836		1,836	(52,253)						0006
3y USD CMS 5Y/3M CAP	Liability Portfolio	N/A	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	12/19/2013	03/04/2017		1,250,000,000	0.0554	3,750,000			42		42	(6,326)						0004
3y USD CMS 5Y/3M CAP	Liability Portfolio	N/A	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/19/2013	03/04/2017		500,000,000	0.0550	1,500,000			18		18	(2,620)						0004
3y USD CMS 5Y/3M CAP	Liability Portfolio	N/A	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/16/2014	12/31/2017		1,000,000,000	0.0450	2,100,000			36,429		36,429	(123,315)						0004
3y USD CMS 5Y/3M CAP	Liability Portfolio	N/A	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/16/2014	12/31/2017		500,000,000	0.0450	1,037,500			18,214		18,214	(61,657)						0004
3y USD CMS 5Y/3M CAP	Liability Portfolio	N/A	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/16/2014	12/31/2017		250,000,000	0.0450	525,000			9,107		9,107	(30,829)						0004
3y USD LIBOR 3M CAP	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	08/26/2015	06/30/2018		500,000,000	0.0225	1,675,000			64,214		64,214	(963,023)						0006
4y USD CMS 5Y/3M CAP	Liability Portfolio	N/A	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	05/13/2013	03/11/2017		1,250,000,000	0.0430	3,750,000			269		269	(26,821)						0004
4y USD CMS 5Y/3M CAP	Liability Portfolio	N/A	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/14/2013	03/11/2017		500,000,000	0.0428	1,500,000			110		110	(11,025)						0004

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
5y USD LIBOR 3M CAP	Liability Portfolio	N/A	Interest Rate	Citibank N A. E57ODZWZ7FF32TWEFA76.	09/13/2012	12/31/2018		500,000,000	0.0225	9,575,000			226,019		226,019	(1,770,027)						0004
5y USD LIBOR 3M CAP	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528.	08/26/2015	06/30/2020		1,000,000,000	0.0275	11,900,000			1,326,586		1,326,586	(6,230,458)						0006
5y USD LIBOR 3M CAP	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02..	09/18/2015	11/15/2020		750,000,000	0.0260	10,650,000			1,917,457		1,917,457	(6,976,084)						0006
5y USD LIBOR 3M CAP	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54.	01/26/2016	03/01/2021		800,000,000	0.0232		10,000,000		3,548,256		3,548,256	(6,451,744)						0006
0109999. Total-Purchased Options-Hedging Other-Caps										60,147,776	11,050,035	0	8,348,445	XXX	8,348,445	(32,006,565)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Floors																						
5y USD CMS 10Y/3M Floor	Liability Portfolio	N/A	Interest Rate	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	06/12/2007	06/14/2017		100,000,000	0.0350	370,000		793,328	1,941,193		1,941,193	223,848						0004
5y USD CMS 10Y/3M Floor	Liability Portfolio	N/A	Interest Rate	BNP Paribas. R0MUWSFPU8MPRO8K5P83	06/12/2007	06/14/2017		950,000,000	0.0350	3,477,000		7,536,614	18,441,330		18,441,330	2,126,553						0004
0119999. Total-Purchased Options-Hedging Other-Floors										3,847,000	0	8,329,942	20,382,522	XXX	20,382,522	2,350,400	0	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										2,036,510,648	405,237,886	8,329,942	1,704,675,320	XXX	1,704,675,320	526,056,937	0	0	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										113,630,800	0	0	1,050,707,810	XXX	1,050,707,810	704,016,542	0	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options										1,858,885,072	394,187,851	0	625,236,544	XXX	625,236,544	(148,303,439)	0	0	0	0	XXX	XXX
0389999. Total-Purchased Options-Caps										60,147,776	11,050,035	0	8,348,445	XXX	8,348,445	(32,006,565)	0	0	0	0	XXX	XXX
0399999. Total-Purchased Options-Floors										3,847,000	0	8,329,942	20,382,522	XXX	20,382,522	2,350,400	0	0	0	0	XXX	XXX
0429999. Total-Purchased Options										2,036,510,648	405,237,886	8,329,942	1,704,675,320	XXX	1,704,675,320	526,056,937	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																						
Equity Option - DJ EURO 50 DEOTC E EI	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	07/21/2011	07/21/2016	14,475	57,518,370	2,763.3400	(11,755,935)			(541,078)		(541,078)	712,836						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653.	10/05/2012	10/05/2017	34,149	50,000,624	1,464.1900	(11,625,146)			(1,243,380)		(1,243,380)	702,166						0002
Equity Option - S&P 500 USD OTC	Joint Venture Interests Portfolio	BA	Equity/Index	Citibank N A. E57ODZWZ7FF32TWEFA76.	03/02/2016	12/16/2016	27,705	42,793,960	1,544.6200		(951,890)		(262,017)		(262,017)	689,873						0003
Equity Option - S&P 500 USD OTC	Joint Venture Interests Portfolio	BA	Equity/Index	Citibank N A. E57ODZWZ7FF32TWEFA76.	03/02/2016	12/16/2016	64,764	100,035,105	1,544.6200		(2,225,138)		(612,491)		(612,491)	1,612,647						0003
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868..	03/29/2016	03/29/2017	491,661	900,000,983	1,830.5300		(42,200,000)		(27,952,663)		(27,952,663)	14,247,337						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868..	03/29/2016	03/29/2017	245,831	549,999,508	2,237.3100		(8,100,000)		(9,882,866)		(9,882,866)	(1,782,866)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA. 1IE8VN30JCEQV1H4R804.	03/29/2016	03/29/2017	122,881	225,001,255	1,831.0500		(10,500,181)		(6,997,279)		(6,997,279)	3,502,903						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA. 1IE8VN30JCEQV1H4R804.	03/29/2016	03/29/2017	122,881	275,001,534	2,237.9500		(3,999,777)		(4,912,766)		(4,912,766)	(912,989)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA. 1IE8VN30JCEQV1H4R804.	03/29/2016	03/29/2017	122,881	225,001,255	1,831.0500		(10,500,181)		(6,997,279)		(6,997,279)	3,502,903						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA. B4TYDEB6GKMZO031MB27.	03/29/2016	03/29/2017	122,917	225,000,000	1,830.5100		(10,386,184)		(6,987,809)		(6,987,809)	3,398,375						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA. B4TYDEB6GKMZO031MB27.	03/29/2016	03/29/2017	122,917	225,000,000	1,830.5100		(10,386,184)		(6,987,809)		(6,987,809)	3,398,375						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA. B4TYDEB6GKMZO031MB27.	03/29/2016	03/29/2017	122,932	225,000,001	1,830.2850		(10,389,757)		(6,983,884)		(6,983,884)	3,405,873						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Bank of America NA. B4TYDEB6GKMZO031MB27.	03/29/2016	03/29/2017	122,932	225,000,001	1,830.2850		(10,389,757)		(6,983,884)		(6,983,884)	3,405,873						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653.	03/29/2016	03/29/2017	491,660	899,998,380	1,830.5300		(42,282,760)		(27,952,582)		(27,952,582)	14,330,178						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653.	03/29/2016	03/29/2017	245,830	549,997,917	2,237.3100		(7,866,560)		(9,882,837)		(9,882,837)	(2,016,277)						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A. E57ODZWZ7FF32TWEFA76.	03/29/2016	03/29/2017	245,697	450,000,124	1,831.5230		(20,749,991)		(14,011,027)		(14,011,027)	6,738,964						0002
Equity Option - S&P 500 USD OTC	Variable Annuities	Exh 5	Equity/Index	Citibank N A. E57ODZWZ7FF32TWEFA76.	03/29/2016	03/29/2017	122,849	275,000,062	2,238.5280		(4,025,000)		(4,886,908)		(4,886,908)	(861,908)						0002

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0519999. Total-Written Options-Hedging Other-Put Options										(23,381,081)	(194,953,360)	0	(144,078,556)	XXX	(144,078,556)	54,074,264	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Floors																						
3y USD CMS 10Y/3M Floor	Liability Portfolio - Full Offset	N/A	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/12/2012	06/14/2017		950,000,000	0.0281	(14,986,250)		(4,277,322)	(12,343,702)		(12,343,702)	(4,499,855)						0005
3y USD CMS 10Y/3M Floor	Liability Portfolio - Full Offset	N/A	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/12/2012	06/14/2017		100,000,000	0.0281	(1,577,500)		(450,244)	(1,299,337)		(1,299,337)	(473,669)						0005
0539999. Total-Written Options-Hedging Other-Floors										(16,563,750)	0	(4,727,567)	(13,643,039)	XXX	(13,643,039)	(4,973,524)	0	0	0	0	XXX	XXX
0569999. Total-Written Options-Hedging Other										(39,944,831)	(194,953,360)	(4,727,567)	(157,721,595)	XXX	(157,721,595)	49,100,740	0	0	0	0	XXX	XXX
Written Options - Income Generation - Call Options and Warrants																						
Covered Call Option - UST 1.625% 02/15/26	912828P46 UNITED STATES TREASURY	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	06/30/2016	07/07/2016		200,000,000	101.5000		(531,250)		(531,250)		(107,542)							N/A
0649999. Total-Written Options-Income Generation-Call Options and Warrants										0	(531,250)	0	(531,250)	XXX	(107,542)	0	0	0	0	0	XXX	XXX
0709999. Total-Written Options-Income Generation										0	(531,250)	0	(531,250)	XXX	(107,542)	0	0	0	0	0	XXX	XXX
0789999. Total-Written Options-Call Options and Warrants										0	(531,250)	0	(531,250)	XXX	(107,542)	0	0	0	0	0	XXX	XXX
0799999. Total-Written Options-Put Options										(23,381,081)	(194,953,360)	0	(144,078,556)	XXX	(144,078,556)	54,074,264	0	0	0	0	XXX	XXX
0819999. Total-Written Options-Floors										(16,563,750)	0	(4,727,567)	(13,643,039)	XXX	(13,643,039)	(4,973,524)	0	0	0	0	XXX	XXX
0849999. Total-Written Options										(39,944,831)	(195,484,610)	(4,727,567)	(158,252,845)	XXX	(157,829,137)	49,100,740	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																						
Interest rate swaps - Rec fixed [Pay floating]	Liability Portfolio	N/A	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	06/21/2010	09/30/2038		19,200,000	SD LIBOR 3M]			438,024			16,655,288					452,991		100/100
Interest rate swaps - Rec fixed [Pay floating]	Forecasted Bond Purchase	N/A	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	08/11/2010	12/15/2046		45,000,000	SD LIBOR 3M]						24,968,677					1,242,184		100/100
Interest rate swaps - Rec fixed [Pay floating]	Liability Portfolio	N/A	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/25/2010	03/31/2040		19,785,000	SD LIBOR 3M]			321,611			9,750,085					482,275		100/100
Interest rate swaps - Rec fixed [Pay floating]	Liability Portfolio	N/A	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/25/2010	09/30/2040		17,345,000	SD LIBOR 3M]			277,884			8,452,354					427,234		100/100
Interest rate swaps - Rec fixed [Pay floating]	Liability Portfolio	N/A	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/27/2010	03/31/2038		21,653,290	SD LIBOR 3M]			384,104			11,676,896					505,088		100/100
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/14/2012	12/15/2042		18,000,000	SD LIBOR 3M]						6,131,613					463,100		100/100
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	03/14/2012	06/15/2044		27,000,000	SD LIBOR 3M]						8,652,205					714,073		100/100
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/19/2012	12/15/2041		11,000,000	SD LIBOR 3M]						4,244,286					277,610		100/100
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	03/20/2012	09/15/2041		22,000,000	SD LIBOR 3M]						8,413,329					552,496		100/100
Interest rate swaps - Rec floating [Pay fixed]	900734A#1 Tuscarora Gas Transmission Co 3.820% 8/21/2017	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	01/06/2011	08/21/2017		5,394,329	00%[3.8200%]			(51,177)			(96,917)					28,829		99/99
Interest rate swaps - Rec floating [Pay fixed]	249182CA2 Denver Co City 5% 11/15/2016	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/08/2011	11/15/2016		2,000,000	25%[3.8300%]			(21,643)			(15,242)					6,149		99/95
Interest rate swaps - Rec floating [Pay fixed]	278865AK6 EcoLab 3.00% 12/2016	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/06/2011	12/08/2016		3,000,000	00%[3.0000%]			(10,887)			(8,137)					9,962		99/96
Interest rate swaps - Rec floating [Pay fixed]	375558AT0 Gilead Sciences 12/2016 3.05% 612	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2011	12/01/2016		6,000,000	80%[3.0500%]			(20,160)			(13,674)					19,487		99/96
Interest rate swaps - Rec floating [Pay fixed]	064159AM8 Bank of Nova Scotia 2.55 1/2017	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	01/06/2012	01/12/2017		10,000,000	80%[2.5500%]			(29,548)			(29,446)					36,640		99/96
Interest rate swaps - Rec floating [Pay fixed]	064159AM8 Bank of Nova Scotia 2.55 1/2017	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	01/06/2012	01/12/2017		1,000,000	80%[2.5500%]			(2,955)			(2,945)					3,664		99/96
Interest rate swaps - Rec floating [Pay fixed]	064159AM8 Bank of Nova Scotia 2.55 1/2017	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	01/06/2012	01/12/2017		5,000,000	80%[2.5500%]			(14,774)			(14,723)					18,320		99/96
Interest rate swaps - Rec floating [Pay fixed]	06366QW86 Bank of Montreal 2.5% 1/2017	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	01/09/2012	01/11/2017		9,000,000	75%[2.5000%]			(26,258)			(25,997)					32,891		99/96
Interest rate swaps - Rec floating [Pay fixed]	0258M0DC0 AmericanExpressCredit 2.8 9/2016	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	01/27/2012	09/19/2016		2,000,000	25%[2.8000%]			(3,444)			(1,202)					4,711		99/95

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty	5 Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec floating [Pay fixed]	0258M0DC0 AmericanExpressCredit 2.8 9/2016	D 1	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	01/27/2012	09/19/2016		1,151,000	25%[2.8000%]			(1,982)			(692)					2,711		99/95
Interest rate swaps - Rec floating [Pay fixed]	02581FYE3 American Express BK 6% 9/2017	D 1	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	02/09/2012	09/13/2017		4,500,000	10%[6.0000%]			(15,437)			(31,444)					24,704		99/98
Interest rate swaps - Rec floating [Pay fixed]	02581FYE3 American Express BK 6% 9/2017	D 1	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	02/09/2012	09/13/2017		3,500,000	10%[6.0000%]			(12,006)			(24,457)					19,214		99/98
Interest rate swaps - Rec floating [Pay fixed]	30219GAD0 Aristotle Holding 2.65% 2/2017	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	02/15/2012	02/15/2017		5,000,000	00%[2.6500%]			(12,448)			(11,787)					19,845		99/96
Interest rate swaps - Rec floating [Pay fixed]	0258M0DD8 AMERICAN EXPRESS CREDIT CORPORATION	D 1	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	03/22/2012	03/24/2017		4,000,000	00%[2.3750%]			(14,617)			(20,601)					17,106		99/97
Interest rate swaps - Rec floating [Pay fixed]	0258M0DD8 AMERICAN EXPRESS CREDIT CORPORATION	D 1	Interest Rate	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	03/22/2012	03/24/2017		4,000,000	00%[2.3750%]			(14,617)			(20,601)					17,106		99/97
Interest rate swaps - Rec floating [Pay fixed]	949746NX5 Wells Fargo & Company 5.625% 12/2017	D 1	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	03/26/2012	12/11/2017		4,100,000	63%[5.6250%]			(19,382)			(49,185)					24,679		100/98
Interest rate swaps - Rec floating [Pay fixed]	23329PAA8 DNB Bank ASA 3.2% 4/3/2017	D 1	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/27/2012	04/03/2017		3,000,000	20%[3.2000%]			(9,578)			(13,837)					13,067		99/97
Interest rate swaps - Rec floating [Pay fixed]	23329PAA8 DNB Bank ASA 3.2% 4/3/2017	D 1	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/27/2012	04/03/2017		3,000,000	20%[3.2000%]			(9,578)			(13,837)					13,067		99/97
Interest rate swaps - Rec floating [Pay fixed]	29717PAG2 BRE Properties 5.5% 3/2017	D 1	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	04/11/2012	03/15/2017		3,000,000	25%[5.5000%]			(8,064)			(10,208)					12,611		99/97
Interest rate swaps - Rec floating [Pay fixed]	949746NX5 Wells Fargo & Company 5.625% 12/2017	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	04/20/2012	12/11/2017		3,200,000	30%[5.6250%]			(11,135)			(26,851)					19,262		99/98
Interest rate swaps - Rec floating [Pay fixed]	00037BAA0 ABB Finance USA Inc 1.625 5/2017	D 1	Interest Rate	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	05/07/2012	05/08/2017		7,500,000	75%[1.6250%]			(18,822)			(25,773)					34,671		99/97
Interest rate swaps - Rec floating [Pay fixed]	064058AA8 BONY Mellon 1.969% 6/2017	D 1	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/16/2012	06/20/2017		5,500,000	50%[1.9690%]			(14,761)			(25,280)					27,121		99/98
Interest rate swaps - Rec floating [Pay fixed]	714264AF5 Pernod-Richard SA 2.95 1/2017	D 1	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/24/2012	01/15/2017		2,500,000	70%[2.9500%]			(5,366)			(4,787)					9,230		99/96
Interest rate swaps - Rec floating [Pay fixed]	714264AF5 Pernod-Richard SA 2.95 1/2017	D 1	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/24/2012	01/15/2017		1,000,000	70%[2.9500%]			(2,146)			(1,915)					3,692		99/96
Interest rate swaps - Rec floating [Pay fixed]	571903AG8 Marriott Intl 6.375% 6/2017	D 1	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	06/14/2012	06/15/2017		3,000,000	10%[6.3750%]			(6,123)			(9,498)					14,689		98/97
Interest rate swaps - Rec floating [Pay fixed]	714264AF5 Pernod Ricard SA 2.95% 1/2017	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	06/19/2012	01/15/2017		2,750,000	80%[2.9500%]			(3,664)			(2,801)					10,153		98/96
Interest rate swaps - Rec floating [Pay fixed]	30217AAA1 Experian Finance 2.375% 6/2017	D 1	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	06/27/2012	06/15/2017		6,500,000	00%[2.3750%]			(11,852)			(17,539)					31,825		98/97
Interest rate swaps - Rec floating [Pay fixed]	09247XAC5 BlackRock Inc 6.25% 9/2017	D 1	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/29/2012	09/15/2017		1,500,000	80%[6.2500%]			(2,986)			(5,404)					8,253		99/98
Interest rate swaps - Rec floating [Pay fixed]	500630BW7 KDB3 1/2 08/22/2017	D 1	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/29/2012	08/22/2017		8,000,000	13%[3.5000%]			(16,803)			(27,006)					42,806		99/98
Interest rate swaps - Rec floating [Pay fixed]	500630BW7 KDB3 1/2 08/22/2017	D 1	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/29/2012	08/22/2017		1,500,000	13%[3.5000%]			(3,151)			(5,064)					8,026		99/98
Interest rate swaps - Rec floating [Pay fixed]	D5472#AD2 Molkerei Alois 7/2017 2.73%	D 1	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	07/17/2012	07/17/2017		14,500,000	90%[2.7300%]			(18,537)			(28,623)					74,169		98/98

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec floating [Pay fixed]	05567L7E1 BNP Paribas 2.375% 9/14/2017	D 1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/11/2012	09/14/2017		5,000,000	80%[2.3750%]			(5,724)			(7,561)					27,480		99/98
Interest rate swaps - Rec floating [Pay fixed]	87020PAA5 SWEDBANK AB	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/26/2012	09/29/2017		12,000,000	55%[2.1250%]			(9,561)			(15,578)					67,064		98/98
Interest rate swaps - Rec floating [Pay fixed]	00084DAE0 ABN Amro 4.25% 2/2017	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/09/2012	02/02/2017		2,500,000	10%[4.2500%]			(1,013)			579					9,638		98/96
Interest rate swaps - Rec floating [Pay fixed]	709599AL8 PENSKE TRUCK LEASING/PTL 2.875% 7/17/2018	D 1	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/16/2013	07/17/2018		3,500,000	25%[2.8750%]			(6,405)			(16,352)					25,035		99/99
Interest rate swaps - Rec floating [Pay fixed]	05377RBE3 AESOP 2013-1A B	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	02/11/2013	09/20/2018		2,000,000	25%[2.6200%]			(5,597)			(17,321)					14,915		100/98
Interest rate swaps - Rec floating [Pay fixed]	05377RBE3 AESOP 2013-1A B	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	02/11/2013	09/20/2018		10,000,000	25%[2.6200%]			(27,986)			(86,607)					74,576		100/91
Interest rate swaps - Rec floating [Pay fixed]	05377RBD5 AESOP 2013-1A A	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	02/11/2013	09/20/2018		7,100,000	63%[1.9200%]			(20,150)			(62,368)					52,949		100/98
Interest rate swaps - Rec floating [Pay fixed]	042735BB5 ARROW ELECTRONICS INC 3% 3/1/2018	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/19/2013	03/01/2018		3,000,000	00%[3.0000%]			(6,574)			(14,706)					19,376		100/99
Interest rate swaps - Rec floating [Pay fixed]	830505AP8 Skandianaviska Enskilda 1.75%	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/15/2013	03/19/2018		10,000,000	70%[1.7500%]			(18,881)			(46,055)					65,533		100/99
Interest rate swaps - Rec floating [Pay fixed]	86960BAC6 SVENSKA HANDELSBANKEN AB 1.625% 3/21/2018	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/04/2013	03/21/2018		7,000,000	10%[1.6250%]			(9,087)			(18,182)					45,946		98/99
Interest rate swaps - Rec floating [Pay fixed]	52206AAB6 Leaseplan Corp 2.5% 5/2018	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	05/08/2013	05/16/2018		9,000,000	75%[2.5000%]			(15,352)			(29,001)					61,647		98/99
Interest rate swaps - Rec floating [Pay fixed]	233851CA0 DAIMLER FINANCE NORTH AMERICA LLC	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/30/2015	08/03/2020		20,000,000	40%[2.7000%]			(121,364)			(727,771)					202,383		99/92
Interest rate swaps - Rec floating [Pay fixed]	879360B#1 TELEDYNE TECHNOLOGIES INC	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	08/07/2015	06/15/2020		25,000,000	70%[2.8100%]			(152,306)			(876,550)					248,798		98/98
Interest rate swaps - Rec floating [Pay fixed]	85915#AK7 STERICYCLE INC	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	09/22/2015	10/01/2021		19,000,000	35%[2.8900%]			(104,330)			(663,249)					217,828		93/98
0859999. Total-Swaps-Hedging Effective-Interest Rate										0	0	503,390	0	XXX	95,778,538	0	0	0	0	6,858,878	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																						
Currency swap - Rec fixed USD [Pay fixed AUD]	Q1629#AC1 BRISBANE AIRPORT CORP PTY LTD 8.250% 07/14/2026	D 1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/22/2011	07/14/2026		30,000,000	00% [8.2500%]			(27,605)	7,915,962		8,099,998		(505,685)			475,380		100/100
Currency swap - Rec fixed USD [Pay fixed AUD]	Q9749#AK1 WesTrac PTY LTD 7/2041 6.32%	D 1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	03/29/2011	07/07/2041		5,000,000	00% [7.9600%]			18,041	1,364,258		2,041,922		(83,252)			125,089		100/100
Currency swap - Rec fixed USD [Pay fixed AUD]	Q3535#AH9 Envestra Victoria Property Ltd 8.260% 07/12/2041	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/01/2011	07/12/2041		3,097,500	00% [8.2600%]			10,604	863,700		1,233,880		(51,150)			77,514		100/100
Currency swap - Rec fixed USD [Pay fixed AUD]	Q7794#AF0 Port of Brisbane 8/13/2029	D 1	Currency	National Australia Bank Limited F8SB4JFBSYQFRQEH3Z21	06/11/2014	08/14/2029		2,065,140	50% [6.2800%]			(2,816)	427,020		450,839		(37,510)			37,418		100/100
Currency swap - Rec fixed USD [Pay fixed CAD]	706327A@2 PEMBINA PIPELINE CORP	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2009	11/18/2019		23,299,161	00% [5.9100%]			82,547	4,049,142		4,502,250		(1,252,755)			214,374		100/100
Currency swap - Rec fixed USD [Pay fixed CAD]	706327A@2 Pembina Pipeline Corp 5.910% 11/18/2019	D 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/30/2009	11/18/2019		9,319,664	00% [5.9100%]			33,019	1,619,656		1,800,899		(501,102)			85,750		100/100
Currency swap - Rec fixed USD [Pay fixed CAD]	82028KAP6 AW COMMUNICATIONS INC 5.65% 10/1/2019	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/02/2009	10/01/2019		921,234	00% [5.6500%]			2,798	151,234		166,341		(50,110)			8,310		100/100

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed CAD]	880789A@1 TERANET HOLDINGS LP	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	10/02/2015	12/10/2045		11,656,070	00% [5.1100%]			(12,554)	(201,942)		(258,119)		(771,697)			316,360		100/100
Currency swap - Rec fixed USD [Pay fixed CAD]	35952SAA0 FTG FRASER TRANSPORTATION GROU	D 1	Currency	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	10/16/2015	12/30/2033		21,619,263	50% [3.5770%]			(9,741)	88,228		205,019		(1,401,199)			452,359		100/100
Currency swap - Rec fixed USD [Pay fixed CAD]	72908P9A6 PLENARY HEALTH NORTH BAY	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	04/27/2016	03/13/2040		8,085,016	50% [5.1820%]			306	224,739		344,379		224,739			196,874		100/100
Currency swap - Rec fixed USD [Pay fixed CAD]	811427AA1 SEA TO SKY HIGHWAY INVESTMENT	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/09/2016	08/31/2030		60,310,978	38% [2.6290%]			3,548	1,174,919		1,649,331		1,174,919			1,135,469		100/100
Currency swap - Rec fixed USD [Pay fixed CHF]	Pending Settlement - Dentsply	N/A	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	11/24/2015	08/15/2026		4,412,197	00% [1.0100%]				(206,978)		12,708		(123,670)			70,220		100/100
Currency swap - Rec fixed USD [Pay fixed CHF]	Pending Settlement - Dentsply	N/A	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	11/24/2015	08/15/2031		7,010,491	70% [1.3300%]				(328,864)		(92,928)		(196,498)			136,364		100/100
Currency swap - Rec fixed USD [Pay fixed CHF]	Pending Settlement - Dentsply	N/A	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	11/24/2015	08/15/2028		12,550,250	75% [1.1700%]				(588,736)		(37,594)		(351,773)			218,589		100/100
Currency swap - Rec fixed USD [Pay fixed DKK]	K3752#AH1 COPENHAGEN AIRPORTS AS	D 1	Currency	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	06/09/2015	08/27/2025		6,856,540	75% [2.3500%]			55,419	62,250		7,973		(171,098)			103,783		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	N2962#AE3 Eneco Holding NV 5.041% 03/28/2027	D 1	Currency	The Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	02/20/2007	03/28/2027		3,940,500	00% [5.0410%]			31,307	607,650		525,593		(73,950)			64,593		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	N2962#AE3 Eneco Holding NV 5.041% 03/28/2027	D 1	Currency	The Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	02/20/2007	03/28/2027		3,940,500	00% [5.0410%]			31,307	607,650		525,593		(73,950)			64,593		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	N2962#AE3 Eneco Holding NV 4.817% 03/28/2019	D 1	Currency	The Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	02/20/2007	03/28/2019		18,389,000	00% [4.8170%]			141,798	2,835,700		2,861,469		(345,100)			152,265		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	479142C@8 Johnson Matthey Plc 4.660% 01/31/2021	D 1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	02/24/2010	01/31/2021		27,140,000	00% [4.6600%]			228,471	4,921,000		4,858,619		(493,000)			290,784		99/100
Currency swap - Rec fixed USD [Pay fixed EUR]	10468*AD6 BRADY CORPORATION	D 1	Currency	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	03/17/2010	05/13/2017		6,880,500	75% [3.7100%]			45,956	1,325,750		1,333,985		(123,250)			32,061		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	02343*AH5 AMCOR Finance (USA) LTD 5.00% 09/01/2020	D 1	Currency	Credit Suisse International	E58DKGMJYYYJLN8C3868	07/28/2010	09/01/2020		12,981,000	50% [5.0000%]			73,519	1,871,500		1,538,474		(246,500)			132,625		99/100
Currency swap - Rec fixed USD [Pay fixed EUR]	02343*AH5 AMCOR FINANCE (USA) INC	D 1	Currency	Credit Suisse International	E58DKGMJYYYJLN8C3868	07/28/2010	09/01/2020		2,596,200	50% [5.0000%]			14,704	374,300		307,695		(49,300)			26,525		99/100
Currency swap - Rec fixed USD [Pay fixed EUR]	D8563#AC8 VTG Deutschland GmbH 5/6/2026	D 1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	03/31/2011	05/06/2026		7,092,000	00% [5.8340%]			47,244	1,537,250		1,275,869		(123,250)			111,317		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	N1632QAA9 BRENNTAG FINANCE BV	D 1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	07/11/2011	07/19/2018		1,962,800	00% [5.5000%]			9,405	407,470		391,571		(34,510)			14,059		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	D3622@AB2 INTERSNACK KNABBER-GEBCK GMBH & CO	D 1	Currency	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	03/19/2013	04/15/2023		4,531,800	00% [3.7900%]			27,765	643,475		494,195		(86,275)			59,064		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	67777LAB9 OI EUROPEAN GROUP BV	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/20/2013	03/31/2021		1,294,700	25% [4.8750%]			8,208	183,750		162,050		(24,650)			14,114		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G8124#AJ2 SIG Plc 7y	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	10/22/2013	10/31/2020		5,508,400	20% [3.7100%]			36,547	1,064,600		1,018,486		(98,600)			57,376		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G8124#AL7 SIG Plc 10y	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	10/22/2013	10/31/2023		5,508,400	20% [4.2300%]			42,937	1,064,600		1,025,345		(98,600)			74,617		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	D2736#AK5 FRITZ DRAXLMAIER GMBH & CO KG	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	02/21/2014	04/02/2024		3,292,800	60% [4.0500%]			31,430	626,520		682,587		(59,160)			45,868		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR]	G8249JAF2 SMURFIT KAPPA ACQUISITIONS	D 1.......	Currency.....	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	.05/29/2014	.06/01/2021	....	1,361,000	80% [3.2500%]	....	....	11,911	250,050	....	257,581	....	.......(24,650)	....	....	15,099	....	100/100......
Currency swap - Rec fixed USD [Pay fixed EUR]	L8367#AC7 SHURGARD LUXEMBOURG SARL	D 1.......	Currency.....	BNP Paribas................	R0MUWSFPU8MPRO8K5P83	.06/25/2014	.07/24/2026	....	8,302,497	00% [3.2600%]	....	....	86,489	1,536,812	....	1,813,243	....	.....(150,119)	....	....	131,741	....	100/100......
Currency swap - Rec fixed USD [Pay fixed EUR]	N7334#AG8 WERELDHAVE NV	D 1.......	Currency.....	Citibank N A................	E57ODZWZ7FF32TWEFA76.	.07/01/2014	.07/23/2024	....	...17,790,500	75% [2.9400%]	....	....	182,569	3,348,150	....	3,766,888	....	.....(320,450)	....	....	252,670	....	100/100......
Currency swap - Rec fixed USD [Pay fixed EUR]	EK3696508 Jarden Corp. 3.75% 10/1/2021	D 1.......	Currency.....	Royal Bank of Canada..	ES7IP3U3RHIGC71XBU11....	.07/07/2014	.10/01/2021	....	2,719,400	70% [3.7500%]	....	....	29,660	497,500	....	578,583	....	.......(49,300)	....	....	31,177	....	99/99..........
Currency swap - Rec fixed USD [Pay fixed EUR]	X2145*AA4 ELENIA FINANCE OYJ	D 1.......	Currency.....	Citibank N A................	E57ODZWZ7FF32TWEFA76.	.07/25/2014	.07/30/2034	....	8,064,600	00% [3.6010%]	....	....	85,951	1,398,900	....	1,892,387	....	.....(147,900)	....	....	171,518	....	100/100......
Currency swap - Rec fixed USD [Pay fixed EUR]	X2145*AA4 Elenia Finance 20y 7/30/2034	D 1.......	Currency.....	Citibank N A................	E57ODZWZ7FF32TWEFA76.	.07/25/2014	.07/30/2034	....	4,032,300	00% [3.6010%]	....	....	42,976	699,450	....	946,193	....	.......(73,950)	....	....	85,759	....	100/100......
Currency swap - Rec fixed USD [Pay fixed EUR]	X2145*AA4 ELENIA FINANCE OYJ	D 1.......	Currency.....	Citibank N A................	E57ODZWZ7FF32TWEFA76.	.07/25/2014	.07/30/2034	....	...12,096,900	00% [3.6010%]	....	....	128,927	2,098,350	....	2,838,580	....	.....(221,850)	....	....	257,277	....	100/100......
Currency swap - Rec fixed USD [Pay fixed EUR]	L2660RAC8 DUFRY FINANCE SCA	D 1.......	Currency.....	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208..	.09/16/2014	.10/15/2019	....	1,165,500	50% [3.2500%]	....	....	13,000	165,645	....	192,167	....	.......(22,185)	....	....	10,575	....	100/100......
Currency swap - Rec fixed USD [Pay fixed EUR]	Q1297#AG3 CSL FINANCE PTY LTD ...	D 1.......	Currency.....	Citibank N A................	E57ODZWZ7FF32TWEFA76.	.09/17/2014	.11/12/2026	....	...12,960,000	00% [2.1000%]	....	....	133,322	1,850,500	....	2,379,420	....	.....(246,500)	....	....	208,726	....	100/100......
Currency swap - Rec fixed USD [Pay fixed EUR]	G7770#AE2 SAGE GROUP PLC	D 1.......	Currency.....	Citibank N A................	E57ODZWZ7FF32TWEFA76.	.10/28/2014	.01/26/2022	....	...19,107,594	20% [1.8900%]	....	....	186,263	2,438,900	....	2,700,412	....	.....(369,849)	....	....	225,641	....	100/100......
Currency swap - Rec fixed USD [Pay fixed EUR]	L2836*AA1 ERAC UK FINANCE LTD/ EHI INTER	D 1.......	Currency.....	Citibank N A................	E57ODZWZ7FF32TWEFA76.	.12/04/2014	.02/03/2024	....	7,422,600	50% [1.9660%]	....	....	74,798	756,900	....	921,281	....	.....(147,900)	....	....	102,313	....	100/100......
Currency swap - Rec fixed USD [Pay fixed EUR]	L2836*AB9 ERAC UK FINANCE LTD/ EHI INTER	D 1.......	Currency.....	Citibank N A................	E57ODZWZ7FF32TWEFA76.	.12/04/2014	.02/03/2027	....	...22,638,930	00% [2.2720%]	....	....	219,878	2,308,545	....	2,974,349	....	.....(451,095)	....	....	368,583	....	100/100......
Currency swap - Rec fixed USD [Pay fixed EUR]	592688B#1 METTLER-TOLEDO INTL INC	D 1.......	Currency.....	Wells Fargo Bank NA...	KB1H1DSPRFMYMCUFXT09	.03/11/2015	.06/17/2030	....	...21,587,280	80% [1.4700%]	....	....	231,056	.........(1,076,100)	....	728,900	....	.....(502,860)	....	....	403,466	....	100/100......
Currency swap - Rec fixed USD [Pay fixed EUR]	59010QAA4 MERLIN ENTERTAINMENTS PLC	D 1.......	Currency.....	Citibank N A................	E57ODZWZ7FF32TWEFA76.	.03/13/2015	.03/15/2022	....	3,673,250	60% [2.7500%]	....	....	37,187	...........(215,075)	....	........................(178,602)	....	.......(86,275)	....	....	43,886	....	100/100......
Currency swap - Rec fixed USD [Pay fixed EUR]	G4588#BH3 INTERMEDIATE CAPITAL GROUP PLC	D 1.......	Currency.....	Wells Fargo Bank NA...	KB1H1DSPRFMYMCUFXT09	.03/30/2015	.05/11/2025	....	...11,987,934	00% [3.3800%]	....	....	119,972	...........(299,173)	....	..........................(50,795)	....	.....(272,629)	....	....	178,500	....	100/100......
Currency swap - Rec fixed USD [Pay fixed EUR]	B6398#AE1 Aliaxis Finance S.A. 12y.....	D 1.......	Currency.....	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208..	.07/01/2015	.07/23/2027	....	2,000,000	75% [2.6400%]	....	....	17,950	...............(5,325)	....	5,221	....	.......(44,495)	....	....	33,269	....	100/100......
Currency swap - Rec fixed USD [Pay fixed EUR]	F2R907AA4 CCK 3.375% 5/15/2025.......	D 1.......	Currency.....	Barclays Bank PLC.......	G5GSEF7VJP5I7OUK5573....	.07/17/2015	.05/15/2025	....	2,169,600	13% [3.3750%]	....	....	19,050	.............(52,300)	....	..........................(58,401)	....	.......(49,300)	....	....	32,325	....	100/100......
Currency swap - Rec fixed USD [Pay fixed EUR]	F2000#AC0 COMPAGNIE DES LEVURES LESAFFRE	D 1.......	Currency.....	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208..	.07/22/2015	.10/01/2030	....	6,530,400	50% [2.0400%]	....	....	54,717	...........(135,300)	....	..........................(80,696)	....	.....(147,900)	....	....	123,315	....	100/100......
Currency swap - Rec fixed USD [Pay fixed EUR]	G5207@AA9 JP MORGAN EUROPEAN INVESTMENT TRUST	D 1.......	Currency.....	Citibank N A................	E57ODZWZ7FF32TWEFA76.	.07/29/2015	.08/26/2035	....	9,358,500	40% [2.6900%]	....	....	78,761	.............(84,575)	....	23,027	....	.....(209,525)	....	....	204,859	....	100/100......
Currency swap - Rec fixed USD [Pay fixed EUR]	G1696#BH8 BUNZL FINANCE PLC	D 1.......	Currency.....	Citibank N A................	E57ODZWZ7FF32TWEFA76.	.09/16/2015	.11/19/2022	....	1,695,000	25% [1.8200%]	....	....	15,915	28,575	....	39,920	....	.......(36,975)	....	....	21,426	....	100/100......
Currency swap - Rec fixed USD [Pay fixed EUR]	81725TF@4 SENSIENT TECHNOLOGIES CORPORAT	D 1.......	Currency.....	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208..	.10/06/2015	.11/06/2022	....	...10,000,000	10% [1.8480%]	....	....	79,877	96,720	....	10,240	....	.....(219,736)	....	....	126,057	....	100/100......
Currency swap - Rec fixed USD [Pay fixed EUR]	G8654#AA9 TR PROPERTY INVESTMENT TRUST P	D 1.......	Currency.....	Citibank N A................	E57ODZWZ7FF32TWEFA76.	.11/19/2015	.02/10/2026	....	9,129,850	00% [1.9200%]	....	....	64,766	...........(313,225)	....	........................(239,482)	....	.....(209,525)	....	....	141,600	....	100/100......

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR]	Pending Settlement - Dentsply	N/A	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	11/24/2015	08/15/2026		3,401,600	05% [2.2500%]				(153,440)		30,463		(78,880)			54,137		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G97745AB2 WORLDPAY FINANCE PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	01/14/2016	11/15/2022		634,901	75% [3.7500%]			5,039	(15,005)		(20,007)		(15,005)			8,019		97/100
Currency swap - Rec fixed USD [Pay fixed EUR]	U05796AF1 BALL Corporation 4.375% 12/15/2023	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	01/14/2016	12/15/2023		949,813	75% [4.3750%]			7,779	(22,269)		(33,784)		(22,269)			12,974		99/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G8762ZAD8 TESCO CORPORATE TREASURY SERVI	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	01/14/2016	07/01/2024		602,619	35% [2.5000%]			4,709	(13,958)		(20,400)		(13,958)			8,527		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	F1840#AA0 CHANEL SAS	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	01/15/2016	03/30/2026		9,849,600	00% [1.8390%]			52,412	(148,950)		(266,281)		(148,950)			153,804		98/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G97745AB2 WORLDPAY FINANCE PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	01/20/2016	11/15/2022		1,014,165	75% [3.7500%]			7,850	(19,019)		(27,487)		(19,019)			12,809		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G9006@AF3 TRANSMISSION FINANCE DAC	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/29/2016	02/08/2038		12,981,600	30% [2.9000%]			81,822	(349,800)		(600,604)		(349,800)			301,837		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G9006@AC0 TRANSMISSION FINANCE DAC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	01/29/2016	02/08/2031		2,274,300	25% [2.5630%]			14,596	(58,695)		(68,396)		(58,695)			43,479		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G9006@AE6 TRANSMISSION FINANCE DAC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	01/29/2016	02/08/2036		7,905,900	10% [2.8230%]			49,521	(204,035)		(315,977)		(204,035)			175,102		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G9006@AG1 TRANSMISSION FINANCE DAC	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/29/2016	02/08/2041		12,981,600	77% [2.9700%]			83,537	(349,800)		(675,769)		(349,800)			322,112		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	98419MAG5 Xylem 2.25% 3/11/2023	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	03/04/2016	03/11/2023		6,597,000	50% [2.2500%]			42,976	(68,700)		58,947		(68,700)			85,371		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	343412AE2 FLUOR Corporation 1.75% 03/21/2023	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	03/16/2016	03/21/2023		2,743,872	30% [1.7500%]			16,637	(11,284)		58,560		(11,284)			35,581		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	343412AE2 FLUOR Corporation 1.75% 03/21/2023	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	03/16/2016	03/21/2023		2,766,000	30% [1.7500%]			16,771	(11,375)		59,033		(11,375)			35,868		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	343412AE2 FLUOR CORPORATION 1.75 % 3/21/2023	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	04/11/2016	03/21/2023		1,396,500	00% [1.7500%]			5,783	35,586		47,558		35,586			18,109		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G9006@AL0 TRANSMISSION FINANCE DAC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	04/13/2016	05/04/2036		13,073,200	50% [2.4200%]			35,577	186,180		563,930		186,180			291,283		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G9006@AK2 TRANSMISSION FINANCE DAC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	04/13/2016	05/04/2029		3,268,300	80% [1.9300%]			8,925	46,545		101,928		46,545			58,584		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	G98523VP8 YORKSHIRE BUILDING SOCIETY	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	04/22/2016	03/17/2022		3,928,750	50% [1.2500%]			13,869	40,425		86,931		40,425			46,961		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	F85783AF9 SPCM SA	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	05/06/2016	06/15/2023		2,280,000	50% [2.8750%]			6,590	58,100		95,678		58,100			30,079		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	Pending Settlement - SIG	N/A	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/13/2016	08/12/2026		9,057,600	10% [2.8300%]				170,000		181,700		170,000			144,093		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	L4678SAB4 HANESBRANDS INC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	05/20/2016	06/15/2024		448,840	75% [3.5000%]			718	4,460		12,355		4,460			6,333		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	L4678SAB4 HANESBRANDS INC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	05/20/2016	06/15/2024		2,889,408	75% [3.5000%]			4,621	28,711		79,536		28,711			40,771		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	227047A*8 CRODA INTERNATIONAL PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	06/02/2016	06/27/2023		1,785,600	20% [1.0800%]			293	8,080		32,961		8,080			23,612		100/100

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed EUR]	227047A@6 CRODA INTERNATIONAL PLC	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	06/02/2016	06/27/2026		1,339,200	10% [1.4300%]			206	6,060		30,121		6,060			21,172		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	877409A@1 TAYLOR WIMPEY PLC	D 1	Currency	Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	06/03/2016	06/28/2023		5,882,760	60% [2.0200%]			648	105,820		174,162		105,820			77,806		100/100
Currency swap - Rec fixed USD [Pay fixed EUR]	XS1225112272 NOVALIS SAS	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/24/2016	04/30/2018		2,222,400	60% [3.0000%]			192	500		819		500			15,044		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G1108#AC2 British Land Co Plc 5.500% 01/30/2027	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/30/2006	01/30/2027		7,851,200	50% [5.5000%]			84,840	2,504,000		3,572,320		548,400			127,759		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G1108#AC2 British Land Co Plc 5.500% 01/30/2027	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/30/2006	01/30/2027		41,218,800	50% [5.5000%]			445,409	13,146,000		18,754,681		2,879,100			670,733		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G0372VAB0 ANGLIAN WATER SERVICES FINANCI	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	02/04/2010	07/30/2022		2,049,710	00% [5.8370%]			15,017	311,870		340,737		178,230			25,281		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	031100D@6 AMETEK INC	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	07/23/2010	09/17/2020		16,973,000	00% [4.6800%]			32,501	2,268,200		2,114,554		1,508,100			174,318		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	031100D@6 Ametek Inc 4.680% GBP DENOM 09/17/2020	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	07/23/2010	09/17/2020		12,344,000	00% [4.6800%]			23,637	1,649,600		1,537,858		1,096,800			126,777		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G1744#AP3 CADOGAN ESTATES LIMITED	D 1	Currency	The Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	01/21/2011	03/29/2041		1,598,000	00% [6.0100%]			9,043	261,200		226,659		137,100			39,759		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G7178*AA2 Porterbrook Rail Finance Ltd 6.500% 05/20/2036	D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/12/2011	05/20/2036		50,415,300	50% [6.5000%]			233,992	8,974,500		9,457,302		4,250,100			1,124,537		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G7178*AA2 Porterbrook Rail Finance Ltd 6.500% 05/20/2036	D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/12/2011	05/20/2036		47,162,700	50% [6.5000%]			218,895	8,395,500		8,847,153		3,975,900			1,051,986		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G4445*AF5 HIGH SPEED RAIL FINANCE PLC	D 1	Currency	The Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	09/20/2012	03/30/2036		15,371,000	50% [4.7200%]			57,136	2,671,400		2,226,238		1,302,450			341,652		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	F1148AAH5 BOUYGUES SA 5.5% 10/06/2026	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/25/2013	10/06/2026		3,857,750	00% [5.5000%]			25,815	515,750		610,970		342,750			61,826		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G0566*AB5 ARQIVA PP FINANCING PLC 4.101% 06/30/2025	D 1	Currency	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/30/2013	06/30/2025		4,550,700	00% [4.1010%]			22,433	540,300		607,305		411,300			68,281		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G9766#AB0 WORKSPACE GROUP CB 5.53% 7/1/2023	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	06/06/2013	07/01/2023		3,877,500	50% [5.5300%]			23,842	535,500		644,064		342,750			51,315		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G9766#AB0 WORKSPACE GROUP PLC	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	06/06/2013	07/01/2023		8,142,750	50% [5.5300%]			50,069	1,124,550		1,352,534		719,775			107,761		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G1745*AL5 BROOKFIELD UTILITIES ISSUER UK	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	04/11/2014	06/15/2029		2,509,500	25% [4.6100%]			13,527	504,300		618,355		205,650			45,183		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G1745*AL5 BROOKFIELD UTILITIES ISSUER UK	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	04/11/2014	06/15/2029		2,509,500	25% [4.6100%]			13,527	504,300		618,355		205,650			45,183		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G0176@AA7 ALLIANCE TRUST PLC THE	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	06/18/2014	07/31/2029		3,558,030	00% [4.2800%]			21,976	750,750		859,581		287,910			64,373		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G1744#AX6 CADOGAN ESTATES LIMITED	D 1	Currency	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	07/16/2014	09/16/2044		3,428,000	00% [4.3800%]			21,346	754,400		699,544		274,200			91,073		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G6679#AA4 NUFFIELD HEALTH	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2024		813,000	90% [5.2600%]			5,181	144,600		173,599		68,550			11,695		99/99
Currency swap - Rec fixed USD [Pay fixed GBP]	G6679#AA4 NUFFIELD HEALTH	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76	09/26/2014	10/07/2024		6,504,000	90% [5.2600%]			41,448	1,156,800		1,388,790		548,400			93,558		99/99

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP]	G6679#AA4 NUFFIELD HEALTH	D 1.......	Currency.....	Citibank N A................ E57ODZWZ7FF32TWEFA76.	.09/26/2014	.10/07/2024		6,504,000	90% [5.2600%]			41,448	1,156,800		1,388,790		548,400			93,558		99/99..........
Currency swap - Rec fixed USD [Pay fixed GBP]	G6679#AB2 NUFFIELD HEALTH	D 1.......	Currency.....	Citibank N A................ E57ODZWZ7FF32TWEFA76.	.09/26/2014	.10/07/2026		2,439,000	80% [5.5500%]			17,014	433,800		556,083		205,650			39,094		99/99..........
Currency swap - Rec fixed USD [Pay fixed GBP]	G6679#AB2 NUFFIELD HEALTH	D 1.......	Currency.....	Citibank N A................ E57ODZWZ7FF32TWEFA76.	.09/26/2014	.10/07/2026		3,252,000	80% [5.5500%]			22,685	578,400		741,444		274,200			52,125		99/99..........
Currency swap - Rec fixed USD [Pay fixed GBP]	G6679#AB2 NUFFIELD HEALTH	D 1.......	Currency.....	Citibank N A................ E57ODZWZ7FF32TWEFA76.	.09/26/2014	.10/07/2026		3,252,000	80% [5.5500%]			22,685	578,400		741,444		274,200			52,125		100/99.......
Currency swap - Rec fixed USD [Pay fixed GBP]	G5002FAG1 JAGUAR LAND ROVER AUTOMOTIVE P	D 1.......	Currency.....	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	.02/20/2015	.03/01/2023		2,612,220	75% [3.8750%]			15,298	339,660		395,154		233,070			33,735		100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	G4378*AC3 HEATHROW AIRPORT	D 1.......	Currency.....	Citibank N A................ E57ODZWZ7FF32TWEFA76.	.04/15/2015	.10/15/2035		6,197,940	55% [2.9700%]			30,459	583,380		685,825		575,820			136,158		100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	G294A@AC3 Dyson James	D 1.......	Currency.....	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	.04/24/2015	.05/27/2027		2,648,100	75% [2.8300%]			9,598	308,700		336,470		239,925			43,738		100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	G8278*AA9 BRISTOL AIRPORT LTD	D 1.......	Currency.....	Citibank N A................ E57ODZWZ7FF32TWEFA76.	.04/24/2015	.05/15/2030		7,996,439	75% [3.6800%]			40,899	946,156		1,146,096		723,065			148,969		100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	G1696#BK1 BUNZL FINANCE PLC	D 1.......	Currency.....	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	.09/16/2015	.03/22/2025		...11,631,000	20% [3.5600%]			32,399	1,605,000		1,845,122		...1,028,250			171,843		100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	G2147#AB5 CIRCLE ANGLIA SOCIAL HOUSING P	D 1.......	Currency.....	Citibank N A................ E57ODZWZ7FF32TWEFA76.	.09/18/2015	.11/02/2030		...27,752,125	45% [3.7780%]			137,563	4,023,925		5,169,911		...2,433,525			525,657		100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	G5878#AA5 UNIVERSITY OF OXFORD BALLIOL C	D 1.......	Currency.....	Citibank N A................ E57ODZWZ7FF32TWEFA76.	.11/13/2015	.12/15/2060		6,388,200	00% [3.3700%]			33,398	773,640		415,157		575,820			213,050		100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	G8654#AB7 TR PROPERTY INVESTMENT TRUST P	D 1.......	Currency.....	Citibank N A................ E57ODZWZ7FF32TWEFA76.	.11/19/2015	.02/10/2031		2,296,500	50% [3.5900%]			9,559	291,300		358,510		205,650			43,912		100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	G8407*AA3 UNIVERSITY OF OXFORD ST HILDA	D 1.......	Currency.....	Citibank N A................ E57ODZWZ7FF32TWEFA76.	.12/03/2015	.12/15/2045		1,804,800	75% [3.3700%]			9,815	200,640		238,475		164,520			48,996		100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	G8407*AB1 UNIVERSITY OF OXFORD ST HILDA	D 1.......	Currency.....	Citibank N A................ E57ODZWZ7FF32TWEFA76.	.12/03/2015	.12/15/2055		1,804,200	80% [3.2400%]			10,181	200,040		185,018		164,520			56,685		100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	Portman Estate Fund 22 & 26 (Multiple Cusips)	D 1.......	Currency.....	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208..	.12/10/2015	.03/05/2033		8,482,880	50% [3.4900%]			28,094	996,800		1,190,290		767,760			173,279		100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	Portman Estate Fund 22 & 26 (Multiple Cusips)	D 1.......	Currency.....	Citibank N A................ E57ODZWZ7FF32TWEFA76.	.12/10/2015	.03/05/2028		2,120,720	75% [3.3700%]			6,347	249,200		292,326		191,940			36,251		100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	G2694NAG4 DEBENHAMS PLC	D 1.......	Currency.....	Royal Bank of Canada.. ES7IP3U3RHIGC71XBU11....	.01/20/2016	.07/15/2021		1,065,750	50% [5.2500%]			3,088	63,150		60,953		63,150			11,968		100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	W9125AQQ9 SVENSKA HANDELSBANKEN AB	D 1.......	Currency.....	UBS AG...................... BFM8T61CT2L1QCEMIK50...	.02/10/2016	.01/18/2022		4,345,500	00% [2.3750%]			9,875	335,100		308,579		335,100			51,215		100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	XS1241052346 NORDEA BANK AB 2.375% 6/20/2022	D 1.......	Currency.....	UBS AG...................... BFM8T61CT2L1QCEMIK50...	.02/10/2016	.06/02/2022		1,991,688	50% [2.3750%]			3,478	153,588		140,065		153,588			24,242		100/99.......
Currency swap - Rec fixed USD [Pay fixed GBP]	G2624@AK9 DAIRY CREST GROUP PLC	D 1.......	Currency.....	Citibank N A................ E57ODZWZ7FF32TWEFA76.	.02/10/2016	.03/23/2026		1,735,800	50% [3.3400%]			3,406	131,640		128,742		131,640			27,078		99/100........
Currency swap - Rec fixed USD [Pay fixed GBP]	G0369@AT3 ANGLIAN WATER SERVICES FINANCING	D 1.......	Currency.....	Citibank N A................ E57ODZWZ7FF32TWEFA76.	.03/03/2016	.10/15/2023		...15,108,400	90% [3.5370%]			24,185	804,640		885,316		804,640			204,046		100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	THAMES Water Utilities LTD.................	D 1.......	Currency.....	Citibank N A................ E57ODZWZ7FF32TWEFA76.	.03/21/2016	.03/30/2026		...19,112,100	10% [3.8670%]			37,463	1,332,660		1,428,225		...1,332,660			298,440		100/100......
Currency swap - Rec fixed USD [Pay fixed GBP]	G3618#AB3 FOREIGN & COLONIAL INVESTMENT TRUST	D 1.......	Currency.....	Wells Fargo Bank NA... KB1H1DSPRFMYMCUFXT09	.04/08/2016	.06/01/2031		9,872,100	60% [3.1600%]			6,049	514,500		494,608		514,500			190,718		100/100......

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP]	G3618#AA5 FOREIGN & COLONIAL INVESTMENT TRUST	D 1	Currency	Wells Fargo Bank NA... KB1H1DSPRFMYMCUFXT09	04/08/2016	06/01/2028		3,525,750	30% [2.8000%]			1,928	183,750		178,705		183,750			60,886		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G2694NAG4 DEBENHAMS PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	05/17/2016	07/15/2021		505,085	70% [5.2500%]			509	37,205		41,219		37,205			5,672		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G2694NAG4 DEBENHAMS PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	05/18/2016	07/15/2021		583,200	00% [5.2500%]			622	48,480		55,120		48,480			6,549		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	Pending Settlement - University of Glasgow	N/A	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	05/26/2016	07/20/2051		8,510,340	00% [3.0100%]				756,900		(207,890)		756,900			252,015		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	Pending Settlement - University of Glasgow	N/A	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	05/26/2016	07/20/2046		3,228,060	10% [2.9700%]				287,100		(54,423)		287,100			88,513		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	227047A#4 CRODA INTERNATIONAL PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	06/02/2016	06/27/2023		3,032,400	30% [2.5400%]			180	225,120		224,414		225,120			40,099		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	Pending Settlement - Southern Water...	N/A	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	06/03/2016	09/01/2031		5,743,980	25% [2.7800%]				450,252		(11,841)		450,252			111,900		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G1144@AE6 BEDFORD ESTATES LONDON ESTATES LLP	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	06/07/2016	06/16/2036		8,736,600	60% [3.6800%]			3,593	715,800		818,379		715,800			195,236		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	Pending Settlement - Oxford-Wadham College	N/A	Currency	Wells Fargo Bank NA... KB1H1DSPRFMYMCUFXT09	06/08/2016	08/01/2046		17,896,500	70% [2.8800%]				1,453,860		(10,237)		1,453,860			490,988		100/100
Currency swap - Rec fixed USD [Pay fixed GBP]	G9645PAD1 WMH 4.875% 09/07/2023...	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/24/2016	09/07/2023		1,637,400	00% [4.8750%]				33,240		23,510		33,240			21,955		100/100
Currency swap - Rec fixed USD [Pay fixed JPY]	J7660*AA4 St Jude Medical	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	03/19/2010	04/28/2017		18,000,000	60% [1.5800%]			262,042	2,130,032		2,365,095		(2,335,739)			81,865		100/100
Currency swap - Rec fixed USD [Pay fixed JPY]	J7660*AA4 St Jude Medical	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	03/19/2010	04/28/2017		7,200,000	60% [1.5800%]			104,817	852,013		946,038		(934,296)			32,746		100/100
Currency swap - Rec fixed USD [Pay fixed JPY]	J7660*AB2 St Jude Medical	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	03/19/2010	04/28/2020		22,500,000	00% [2.0400%]			343,199	2,662,540		3,648,520		(2,919,674)			220,171		100/100
Currency swap - Rec fixed USD [Pay floating GBP]	G2956@AA9 ABP ACQUISITIONS UK LTD	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2012	04/25/2033		10,302,500	‹ 6M+3.2810%]			151,327	1,613,300		3,879,095		891,150			211,328		100/100
Currency swap - Rec fixed USD [Pay floating GBP]	G2956@AA9 ABP ACQUISITIONS UK LTD	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2012	04/25/2033		20,605,000	‹ 6M+3.2810%]			302,653	3,226,600		7,758,190		1,782,300			422,655		100/100
Currency swap - Rec fixed USD [Pay floating GBP]	G2956@AA9 ABP ACQUISITIONS UK LTD	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2012	04/25/2033		40,417,500	‹ 6M+3.2810%]			593,666	6,329,100		15,217,987		3,496,050			829,055		100/100
Currency swap - Rec fixed USD [Pay floating GBP]	G0566*AC3 ARQIVA PP FINANCING PLC FRN 06/2029	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2014	06/29/2029		2,807,145	‹ 6M+2.1000%]			39,879	601,425		1,080,507		226,215			50,617		100/100
Currency swap - Rec fixed USD [Pay floating GBP]	G0566*AC3 ARQIVA PP FINANCING PLC	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2014	06/29/2029		5,614,290	‹ 6M+2.1000%]			79,759	1,202,850		2,161,014		452,430			101,234		100/100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	7,099,018	135,368,071	XXX	170,071,421	0	25,380,646	0	0	20,210,376	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	7,602,408	135,368,071	XXX	265,849,959	0	25,380,646	0	0	27,069,254	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
Inflation swap - Rec fixed [Pay fixed]	912810RL4 TIPS swap TII .75% 02/15/2045	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	08/27/2015	02/15/2045		51,009,527	00% [0.7500%]			506,580	(1,259,796)		(1,259,796)	(332,799)				1,365,144		0007
Inflation swap - Rec floating [Pay fixed]	912810RL4 TIPS swap TII .75% 02/15/2045	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	09/17/2015	02/15/2045		51,009,527	350%[0.7500%]			84,905	(11,917,224)		(11,917,224)	(9,531,711)				1,365,144		0007

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/15/2003	09/17/2033		35,000,000	SD LIBOR 3M]			1,007,835	25,276,848		25,276,848	5,305,960				726,353		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/15/2003	09/17/2023		75,000,000	SD LIBOR 3M]			2,204,396	27,860,255		27,860,255	3,550,070				1,007,570		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/10/2006	03/14/2026		100,000,000	SD LIBOR 3M]			4,082,346	78,898,481		78,898,481	18,279,735				1,558,011		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	03/13/2006	03/15/2026		80,000,000	SD LIBOR 3M]			3,319,040	64,540,158		64,540,158	14,767,678				1,246,584		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	03/14/2006	03/16/2026		50,000,000	SD LIBOR 3M]			2,033,080	39,348,575		39,348,575	9,130,078				779,225		0006
Interest rate swaps - Rec fixed [Pay floating]	828807BW6 SIMON PROPERTY GROUP LP 5.25% 12/01/2016	D 1	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	03/14/2006	03/16/2026		100,000,000	SD LIBOR 3M]			4,064,849	78,664,037		78,664,037	18,256,828				1,558,450		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	03/16/2006	03/20/2026		20,000,000	SD LIBOR 3M]			813,814	15,808,079		15,808,079	3,664,278				311,866		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	08/07/2007	08/09/2017		50,000,000	SD LIBOR 3M]			1,217,705	2,635,465		2,635,465	(882,446)				263,343		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/08/2007	08/10/2017		50,000,000	SD LIBOR 3M]			1,230,671	2,669,656		2,669,656	(893,799)				263,668		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	08/17/2007	08/21/2017		30,000,000	SD LIBOR 3M]			730,186	1,623,572		1,623,572	(521,244)				160,329		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/06/2007	09/10/2017		50,000,000	SD LIBOR 3M]			1,143,806	2,675,464		2,675,464	(772,284)				273,548		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	09/06/2007	09/10/2017		50,000,000	SD LIBOR 3M]			1,144,303	2,676,654		2,676,654	(772,771)				273,548		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	09/13/2007	09/17/2017		50,000,000	SD LIBOR 3M]			1,126,266	2,685,778		2,685,778	(746,031)				275,731		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/02/2007	11/06/2017		50,000,000	SD LIBOR 3M]			1,101,826	2,885,618		2,885,618	(655,253)				290,842		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	11/02/2007	11/06/2017		50,000,000	SD LIBOR 3M]			1,101,826	2,885,618		2,885,618	(655,253)				290,842		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	11/27/2007	11/29/2017		50,000,000	SD LIBOR 3M]			1,016,391	2,759,379		2,759,379	(546,371)				297,536		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	12/04/2007	12/06/2017		50,000,000	SD LIBOR 3M]			991,089	2,746,134		2,746,134	(512,843)				299,543		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	12/04/2007	12/06/2017		50,000,000	SD LIBOR 3M]			991,710	2,747,914		2,747,914	(513,447)				299,543		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International	W22LROWP2IHZNBB6K528	12/04/2007	12/06/2017		50,000,000	SD LIBOR 3M]			1,311,549	3,663,858		3,663,858	(824,345)				299,543		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	01/03/2008	01/07/2018		50,000,000	SD LIBOR 3M]			986,885	2,937,229		2,937,229	(454,350)				308,554		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	01/04/2008	01/08/2018		50,000,000	SD LIBOR 3M]			954,204	2,838,585		2,838,585	(423,738)				308,831		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	01/16/2008	01/18/2018		100,000,000	SD LIBOR 3M]			1,841,800	5,537,913		5,537,913	(753,119)				623,182		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/18/2008	01/22/2018		50,000,000	SD LIBOR 3M]			1,156,029	3,517,668		3,517,668	(598,735)				312,688		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	01/30/2008	02/01/2018		50,000,000	SD LIBOR 3M]			924,468	2,820,705		2,820,705	(358,718)				315,414		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/30/2008	02/01/2018		50,000,000	SD LIBOR 3M]			1,176,809	3,619,923		3,619,923	(602,780)				315,414		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	03/04/2008	03/06/2018		75,000,000	SD LIBOR 3M]			1,408,321	4,551,222		4,551,222	(493,974)				486,373		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	06/13/2008	06/17/2018		50,000,000	SD LIBOR 3M]			1,070,577	4,062,193		4,062,193	(291,928)				350,391		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	06/30/2008	07/02/2018		50,000,000	SD LIBOR 3M]			1,009,109	3,919,336		3,919,336	(209,227)				354,037		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	06/30/2008	07/02/2018		50,000,000	SD LIBOR 3M]			1,004,634	3,901,444		3,901,444	(204,968)				354,037		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	07/01/2008	07/03/2018		80,000,000	SD LIBOR 3M]			1,601,457	6,226,756		6,226,756	(319,920)				566,847		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International	W22LROWP2IHZNBB6K528	07/02/2008	07/07/2018		50,000,000	SD LIBOR 3M]			1,271,296	5,010,715		5,010,715	(447,157)				355,244		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	07/02/2008	07/07/2018		100,000,000	SD LIBOR 3M]			2,028,464	7,946,067		7,946,067	(405,443)				710,489		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	07/14/2008	07/16/2018		100,000,000	SD LIBOR 3M]			1,963,643	7,715,246		7,715,246	(323,003)				714,814		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/03/2008	09/05/2018		100,000,000	SD LIBOR 3M]			1,896,158	7,844,385		7,844,385	(109,837)				738,844		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	09/05/2008	09/09/2018		100,000,000	SD LIBOR 3M]			1,841,792	7,668,598		7,668,598	(35,529)				740,696		0006

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/15/2008	09/17/2018		100,000,000	SD LIBOR 3M]			1,806,772	7,618,351		7,618,351	22,266				744,385		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	09/16/2008	09/18/2018		50,000,000	SD LIBOR 3M]			849,572	3,577,243		3,577,243	64,804				372,423		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	09/16/2008	09/18/2018		50,000,000	SD LIBOR 3M]			849,324	3,576,145		3,576,145	65,038				372,423		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Goldman Sachs International W22LROWP2IHZNBB6K528	09/23/2008	09/25/2018		50,000,000	SD LIBOR 3M]			1,306,848	5,672,505		5,672,505	(355,562)				374,028		0006
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2008	10/14/2018		50,000,000	SD LIBOR 3M]			941,504	4,123,998		4,123,998	6,311				378,353		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/24/2008	10/28/2018		100,000,000	SD LIBOR 3M]			1,658,452	7,277,498		7,277,498	250,920				763,015		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/13/2008	11/17/2018		100,000,000	SD LIBOR 3M]			2,312,034	10,472,389		10,472,389	(315,306)				771,939		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/24/2008	11/26/2018		100,000,000	SD LIBOR 3M]			1,466,225	6,536,581		6,536,581	477,297				775,922		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	11/24/2008	11/26/2018		100,000,000	SD LIBOR 3M]			1,467,468	6,542,532		6,542,532	476,136				775,922		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	11/28/2008	12/02/2018		100,000,000	SD LIBOR 3M]			1,294,356	5,748,455		5,748,455	646,720				778,566		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/02/2008	01/12/2023		150,000,000	SD LIBOR 3M]			2,954,883	32,838,389		32,838,389	6,791,195				1,917,967		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/02/2008	12/04/2018		100,000,000	SD LIBOR 3M]			1,158,299	5,107,669		5,107,669	777,847				779,445		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	12/02/2008	12/04/2018		100,000,000	SD LIBOR 3M]			1,158,299	5,107,669		5,107,669	777,847				779,445		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/03/2008	12/05/2018		100,000,000	SD LIBOR 3M]			1,171,706	5,185,207		5,185,207	766,517				779,884		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	12/04/2008	12/08/2018		100,000,000	SD LIBOR 3M]			1,171,056	5,210,146		5,210,146	782,048				781,200		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	12/08/2008	12/10/2018		50,000,000	SD LIBOR 3M]			600,342	2,687,648		2,687,648	378,505				391,038		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	12/17/2008	12/19/2016		100,000,000	SD LIBOR 3M]			755,403	687,237		687,237	(551,338)				343,232		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/18/2008	12/22/2018		50,000,000	SD LIBOR 3M]			418,169	1,864,759		1,864,759	567,427				393,657		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/18/2008	12/22/2018		50,000,000	SD LIBOR 3M]			418,169	1,864,759		1,864,759	567,427				393,657		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	12/22/2008	12/24/2018		100,000,000	SD LIBOR 3M]			935,613	4,237,317		4,237,317	1,044,911				788,183		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	12/23/2008	12/29/2018		100,000,000	SD LIBOR 3M]			951,077	4,359,194		4,359,194	1,050,665				790,353		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	12/29/2008	12/31/2018		100,000,000	SD LIBOR 3M]			929,050	4,219,844		4,219,844	1,068,779				791,219		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/29/2008	12/31/2018		50,000,000	SD LIBOR 3M]			464,212	2,108,375		2,108,375	534,680				395,609		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/31/2008	01/05/2019		50,000,000	SD LIBOR 3M]			455,509	2,084,143		2,084,143	552,161				396,690		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	01/21/2009	01/23/2019		100,000,000	SD LIBOR 3M]			993,723	4,570,898		4,570,898	1,072,303				801,112		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/06/2009	03/10/2019		100,000,000	SD LIBOR 3M]			1,252,892	6,151,264		6,151,264	969,918				820,541		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/10/2009	03/12/2019		100,000,000	SD LIBOR 3M]			1,300,081	6,413,847		6,413,847	929,252				821,375		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	08/17/2009	08/19/2019		50,000,000	SD LIBOR 3M]			774,264	4,385,755		4,385,755	576,138				442,788		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/17/2009	08/19/2019		50,000,000	SD LIBOR 3M]			773,518	4,381,116		4,381,116	576,805				442,788		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/21/2009	08/25/2019		100,000,000	SD LIBOR 3M]			1,601,543	9,190,289		9,190,289	1,117,792				887,894		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	09/16/2009	09/18/2019		50,000,000	SD LIBOR 3M]			768,525	4,519,017		4,519,017	622,349				448,552		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/26/2009	10/28/2019		25,000,000	SD LIBOR 3M]			392,859	2,376,091		2,376,091	334,519				228,061		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/26/2009	10/28/2019		25,000,000	SD LIBOR 3M]			391,616	2,367,893		2,367,893	335,615				228,061		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/26/2009	10/28/2019		25,000,000	SD LIBOR 3M]			496,282	3,058,115		3,058,115	243,293				228,061		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/04/2009	11/06/2024		50,000,000	SD LIBOR 3M]			1,100,583	14,930,254		14,930,254	3,129,747				722,794		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	11/04/2009	11/06/2024		25,000,000	SD LIBOR 3M]			550,291	7,465,127		7,465,127	1,564,873				361,397		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/10/2009	12/14/2024		150,000,000	SD LIBOR 3M]			3,340,484	46,109,698		46,109,698	9,552,171				2,181,844		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	12/10/2009	12/15/2024		100,000,000	SD LIBOR 3M]			2,235,023	30,902,517		30,902,517	6,367,777				1,454,798		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	12/10/2009	12/15/2024		100,000,000	SD LIBOR 3M]			2,236,266	30,922,705		30,922,705	6,367,382				1,454,798		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	12/10/2009	12/14/2024		50,000,000	SD LIBOR 3M]			1,120,953	15,491,032		15,491,032	3,181,687				727,281		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	12/11/2009	12/15/2024		50,000,000	SD LIBOR 3M]			1,127,456	15,612,769		15,612,769	3,180,728				727,399		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	12/11/2009	12/16/2029		50,000,000	SD LIBOR 3M]				15,327,091		15,327,091	5,140,483				917,579		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	02/03/2010	02/05/2025		50,000,000	SD LIBOR 3M]			1,186,589	16,706,937		16,706,937	3,233,885				733,494		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	02/03/2010	02/05/2025		25,000,000	SD LIBOR 3M]			593,294	8,353,468		8,353,468	1,616,943				366,747		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	02/11/2010	02/16/2028		50,000,000	SD LIBOR 3M]				17,832,587		17,832,587	5,357,229				852,876		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	02/11/2010	02/16/2028		25,000,000	SD LIBOR 3M]				9,052,036		9,052,036	2,687,224				426,438		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	02/11/2010	02/17/2035		25,000,000	SD LIBOR 3M]			588,885	14,681,359		14,681,359	3,906,071				539,771		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	02/11/2010	02/16/2035		25,000,000	SD LIBOR 3M]			588,814	14,675,241		14,675,241	3,903,715				539,731		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/17/2010	02/20/2028		25,000,000	SD LIBOR 3M]				9,053,262		9,053,262	2,687,813				426,639		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	02/18/2010	02/23/2035		25,000,000	SD LIBOR 3M]			601,197	15,091,805		15,091,805	3,926,840				540,009		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	02/18/2010	02/23/2035		25,000,000	SD LIBOR 3M]			601,197	15,091,805		15,091,805	3,926,840				540,009		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	02/18/2010	02/22/2028		25,000,000	SD LIBOR 3M]				9,184,765		9,184,765	2,695,246				426,739		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	02/18/2010	02/22/2028		25,000,000	SD LIBOR 3M]				9,230,767		9,230,767	2,698,171				426,739		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	04/27/2010	04/29/2027		50,000,000	SD LIBOR 3M]				17,564,666		17,564,666	5,286,903				822,937		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	05/10/2010	05/12/2027		50,000,000	SD LIBOR 3M]				16,552,462		16,552,462	5,236,378				824,289		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	05/11/2010	05/13/2027		200,000,000	SD LIBOR 3M]				65,686,687		65,686,687	20,911,074				3,297,571		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	05/13/2010	05/17/2027		50,000,000	SD LIBOR 3M]				16,703,284		16,703,284	5,246,628				824,808		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	05/26/2010	05/30/2027		100,000,000	SD LIBOR 3M]				29,106,879		29,106,879	10,254,352				1,652,313		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	05/26/2010	05/30/2027		50,000,000	SD LIBOR 3M]				14,537,162		14,537,162	5,126,250				826,156		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	05/27/2010	06/01/2028		50,000,000	SD LIBOR 3M]				14,364,450		14,364,450	5,102,178				863,451		0001

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	05/27/2010	06/01/2028		50,000,000	SD LIBOR 3M]				14,364,450		14,364,450	5,102,178				863,451		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	05/28/2010	06/04/2028		150,000,000	SD LIBOR 3M]				43,546,233		43,546,233	15,334,545				2,591,246		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/28/2010	06/04/2028		150,000,000	SD LIBOR 3M]				43,511,469		43,511,469	15,332,247				2,591,246		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/10/2010	06/14/2028		50,000,000	SD LIBOR 3M]				14,586,104		14,586,104	5,111,329				864,739		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	06/10/2010	06/14/2028		25,000,000	SD LIBOR 3M]				7,304,494		7,304,494	2,556,424				432,370		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/10/2010	06/14/2028		100,000,000	SD LIBOR 3M]				28,760,280		28,760,280	10,195,335				1,729,479		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2010	06/14/2028		25,000,000	SD LIBOR 3M]				7,327,379		7,327,379	2,557,942				432,370		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/10/2010	06/14/2028		50,000,000	SD LIBOR 3M]				14,746,298		14,746,298	5,121,955				864,739		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/10/2010	06/14/2027		50,000,000	SD LIBOR 3M]				15,542,701		15,542,701	5,190,585				827,709		0001
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2010	09/13/2020		100,000,000	SD LIBOR 3M]			1,060,918	7,472,866		7,472,866	2,771,784				1,025,697		0006
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/04/2010	10/09/2038		100,000,000	SD LIBOR 3M]				35,658,625		35,658,625	16,857,921				2,360,636		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	10/04/2010	10/06/2030		100,000,000	SD LIBOR 3M]				19,993,297		19,993,297	9,224,978				1,889,227		0001
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/06/2010	10/08/2040		15,000,000	SD LIBOR 3M]			200,863	4,626,694		4,626,694	2,587,791				369,640		0006
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/07/2010	10/13/2030		50,000,000	SD LIBOR 3M]				10,239,889		10,239,889	4,631,919				945,248		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/07/2010	10/13/2040		50,000,000	SD LIBOR 3M]				16,634,754		16,634,754	8,055,708				1,232,480		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/07/2010	10/13/2040		50,000,000	SD LIBOR 3M]				16,634,754		16,634,754	8,055,708				1,232,480		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/08/2010	10/13/2040		50,000,000	SD LIBOR 3M]				16,873,394		16,873,394	8,084,184				1,232,480		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/08/2010	10/13/2040		50,000,000	SD LIBOR 3M]				16,873,394		16,873,394	8,084,184				1,232,480		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	10/08/2010	10/12/2030		50,000,000	SD LIBOR 3M]				10,371,644		10,371,644	4,643,019				945,157		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/13/2010	10/15/2040		50,000,000	SD LIBOR 3M]				18,217,648		18,217,648	8,243,229				1,232,619		0001
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	11/29/2010	12/01/2040		80,000,000	SD LIBOR 3M]	7,672,000		963,969	19,655,504		19,655,504	13,461,482				1,977,407		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/01/2010	12/03/2018		100,000,000	SD LIBOR 3M]			1,608,025	7,261,292		7,261,292	356,266				779,005		0006

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/02/2010	12/06/2040		56,250,000	SD LIBOR 3M]			956,868	25,239,794		25,239,794	10,323,241				1,390,754		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/02/2010	12/06/2040		37,507,500	SD LIBOR 3M]			638,039	16,829,895		16,829,895	6,883,537				927,355		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/03/2010	12/07/2040		40,000,000	SD LIBOR 3M]	3,636,000		480,613	9,830,032		9,830,032	6,733,323				989,036		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/07/2010	12/09/2020		57,142,880	SD LIBOR 3M]			1,204,603	9,679,806		9,679,806	1,253,470				602,483		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/07/2010	12/09/2040		56,250,000	SD LIBOR 3M]			981,022	26,281,385		26,281,385	10,409,900				1,390,987		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/07/2010	12/09/2040		37,507,500	SD LIBOR 3M]			654,145	17,524,428		17,524,428	6,941,321				927,510		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	12/08/2010	12/10/2020		200,000,000	SD LIBOR 3M]			4,355,451	35,425,007		35,425,007	4,335,061				2,109,340		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/08/2010	12/10/2040		37,500,000	SD LIBOR 3M]			670,091	18,192,778		18,192,778	6,991,072				927,377		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/08/2010	12/10/2040		25,000,000	SD LIBOR 3M]			446,727	12,128,519		12,128,519	4,660,715				618,251		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	12/08/2010	12/10/2020		40,000,000	SD LIBOR 3M]			852,196	6,862,713		6,862,713	872,147				421,868		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	12/09/2010	12/13/2040		44,840,000	SD LIBOR 3M]	3,420,000		537,028	11,026,879		11,026,879	7,557,254				1,109,082		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/14/2010	12/16/2020		100,000,000	SD LIBOR 3M]			2,242,598	18,243,424		18,243,424	2,111,616				1,056,616		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/15/2010	12/17/2020		50,000,000	SD LIBOR 3M]			1,142,674	9,324,225		9,324,225	1,040,989				528,470		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	12/15/2010	12/17/2040		25,000,000	SD LIBOR 3M]			463,580	13,439,241		13,439,241	5,000,937				618,494		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/15/2010	12/17/2040		16,666,700	SD LIBOR 3M]			309,054	8,593,251		8,593,251	3,148,142				412,330		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/21/2010	12/23/2020		50,000,000	SD LIBOR 3M]			1,088,634	8,919,313		8,919,313	1,097,717				529,441		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	12/22/2010	12/24/2040		20,000,000	SD LIBOR 3M]			351,082	10,002,209		10,002,209	3,944,262				494,989		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International E58DKGMJYYYJLN8C3868	12/22/2010	12/24/2040		13,333,360	SD LIBOR 3M]			234,055	6,395,424		6,395,424	2,486,302				329,993		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/04/2011	01/06/2041		36,000,000	SD LIBOR 3M]			640,793	17,628,383		17,628,383	6,746,054				891,627		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/04/2011	01/06/2041		36,000,000	SD LIBOR 3M]			640,793	17,628,383		17,628,383	6,746,054				891,627		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	02/01/2011	02/03/2021		71,428,600	SD LIBOR 3M]			1,303,777	13,329,243		13,329,243	1,914,700				765,986		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	02/01/2011	02/03/2021		71,428,600	SD LIBOR 3M]			1,303,777	13,440,299		13,440,299	1,934,012				765,986		0006

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	03/07/2011	03/09/2026		50,000,000	SD LIBOR 3M]			705,476	17,790,832		17,790,832	4,240,225				778,456		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	03/07/2011	03/09/2026		50,000,000	SD LIBOR 3M]			707,018	17,836,644		17,836,644	4,240,852				778,456		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	03/07/2011	03/09/2026		50,000,000	SD LIBOR 3M]			705,091	17,779,379		17,779,379	4,240,068				778,456		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	03/08/2011	03/10/2026		50,000,000	SD LIBOR 3M]			701,884	17,875,331		17,875,331	4,249,306				778,566		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	08/29/2011	08/31/2021		300,000,000	SD LIBOR 3M]			2,764,586	21,711,712		21,711,712	11,457,279				3,411,504		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/13/2011	09/15/2026		100,000,000	SD LIBOR 3M]			1,034,231	12,486,973		12,486,973	8,139,908				1,598,158		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/05/2011	10/07/2021		100,000,000	SD LIBOR 3M]			745,631	5,728,516		5,728,516	4,060,592				1,148,257		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	10/05/2011	10/07/2021		50,000,000	SD LIBOR 3M]			372,815	2,864,258		2,864,258	2,030,296				574,128		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	10/05/2011	10/07/2021		50,000,000	SD LIBOR 3M]			375,302	2,889,952		2,889,952	2,028,510				574,128		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	10/06/2011	10/11/2031		100,000,000	SD LIBOR 3M]			1,002,239	14,126,779		14,126,779	11,513,093				1,955,148		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	10/06/2011	10/11/2031		100,000,000	SD LIBOR 3M]				21,000,233		21,000,233	12,931,107				1,955,148		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	UBS AG	BFM8T61CT2L1QCEMIK50	10/06/2011	10/11/2021		100,000,000	SD LIBOR 3M]			788,433	6,147,302		6,147,302	4,038,067				1,149,449		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	10/06/2011	10/11/2021		50,000,000	SD LIBOR 3M]			394,528	3,076,871		3,076,871	2,018,811				574,724		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	10/06/2011	10/11/2021		50,000,000	SD LIBOR 3M]			394,217	3,073,651		3,073,651	2,019,034				574,724		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	10/11/2011	10/13/2021		50,000,000	SD LIBOR 3M]			426,615	3,409,115		3,409,115	1,997,045				575,022		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	10/12/2011	10/14/2031		100,000,000	SD LIBOR 3M]				24,889,523		24,889,523	13,206,294				1,955,673		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	11/10/2011	06/20/2026		150,000,000	SD LIBOR 3M]			113,475	28,352,558		28,352,558	13,813,250				2,369,108		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/17/2011	07/02/2029		215,000,000	SD LIBOR 3M]			2,462,491	36,287,796		36,287,796	21,904,094				3,878,009		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	11/21/2011	06/21/2026		330,000,000	SD LIBOR 3M]			204,815	54,832,525		54,832,525	30,070,969				5,212,752		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	11/21/2011	07/25/2026		195,000,000	SD LIBOR 3M]				32,123,346		32,123,346	17,989,783				3,094,603		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	11/22/2011	07/01/2025		100,000,000	SD LIBOR 3M]			1,187,098	14,645,893		14,645,893	7,173,886				1,500,685		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	11/30/2011	12/02/2026		100,000,000	SD LIBOR 3M]				17,651,240		17,651,240	9,472,114				1,614,786		0001

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/30/2011	12/02/2026		100,000,000	SD LIBOR 3M]				17,627,804		17,627,804	9,470,887				1,614,786		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	11/30/2011	12/02/2026		100,000,000	SD LIBOR 3M]				17,721,548		17,721,548	9,475,796				1,614,786		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	11/30/2011	12/02/2026		100,000,000	SD LIBOR 3M]				17,768,420		17,768,420	9,478,251				1,614,786		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	12/15/2011	07/25/2028		115,000,000	SD LIBOR 3M]				16,474,607		16,474,607	10,580,152				1,998,215		0001
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	01/31/2012	02/02/2022		100,000,000	SD LIBOR 3M]			665,611	4,787,153		4,787,153	4,405,010				1,182,926		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	01/31/2012	02/02/2022		100,000,000	SD LIBOR 3M]			664,616	4,776,273		4,776,273	4,405,691				1,182,926		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/31/2012	02/02/2022		100,000,000	SD LIBOR 3M]			665,859	4,789,873		4,789,873	4,404,840				1,182,926		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	01/31/2012	02/02/2022		300,000,000	SD LIBOR 3M]			2,008,766	14,492,018		14,492,018	13,206,856				3,548,779		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/01/2012	02/03/2022		50,000,000	SD LIBOR 3M]			331,396	2,384,941		2,384,941	2,204,408				591,608		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	02/09/2012	02/13/2022		200,000,000	SD LIBOR 3M]			1,556,026	11,899,731		11,899,731	8,718,831				2,372,214		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	02/09/2012	02/13/2022		125,000,000	SD LIBOR 3M]			970,185	7,411,686		7,411,686	5,450,858				1,482,633		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	02/09/2012	02/13/2022		200,000,000	SD LIBOR 3M]			1,546,081	11,790,307		11,790,307	8,725,607				2,372,214		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	03/19/2012	09/15/2038		51,000,000	SD LIBOR 3M]			702,747	15,410,001		15,410,001	8,222,570				1,202,147		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	03/29/2012	04/02/2019		30,000,000	SD LIBOR 3M]			165,722	761,787		761,787	503,550				249,026		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	05/15/2012	05/17/2022		228,200,000	SD LIBOR 3M]			1,554,374	11,360,367		11,360,367	10,615,807				2,767,294		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	05/15/2012	05/17/2022		359,400,000	SD LIBOR 3M]			2,443,569	18,030,310		18,030,310	16,896,862				4,358,305		0006
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/18/2012	12/20/2027		50,000,000	SD LIBOR 3M]			434,261	4,871,568		4,871,568	4,542,347				847,034		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	12/18/2012	12/20/2027		50,000,000	SD LIBOR 3M]			434,136	4,868,896		4,868,896	4,542,324				847,034		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	01/16/2013	07/07/2026		118,000,000	SD LIBOR 3M]				17,414,529		17,414,529	10,758,318				1,868,043		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	04/18/2013	04/22/2033		10,000,000	SD LIBOR 3M]			100,471	1,457,855		1,457,855	1,240,633				205,073		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	04/19/2013	04/23/2033		25,000,000	SD LIBOR 3M]			252,060	3,648,819		3,648,819	3,102,421				512,723		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88	05/22/2013	05/24/2023		15,000,000	SD LIBOR 3M]			110,499	914,487		914,487	840,062				197,028		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76	05/22/2013	05/24/2028		50,000,000	SD LIBOR 3M]			532,987	6,855,923		6,855,923	4,670,240				862,658		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76.	05/30/2013	06/03/2020		62,000,000	SD LIBOR 3M]			351,442	1,968,445		1,968,445	1,777,840				614,455		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88.	05/30/2013	06/03/2031		77,000,000	SD LIBOR 3M]			913,896	14,583,908		14,583,908	9,047,676				1,487,827		0006
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27.	05/30/2013	06/03/2025		60,000,000	SD LIBOR 3M]			588,020	6,370,662		6,370,662	4,277,138				896,569		0006
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76.	06/04/2013	06/06/2028		50,000,000	SD LIBOR 3M]			565,964	7,679,360		7,679,360	4,689,819				863,947		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	06/04/2013	06/06/2028		50,000,000	SD LIBOR 3M]			566,461	7,690,434		7,690,434	4,689,950				863,947		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/07/2013	06/11/2028		50,000,000	SD LIBOR 3M]			566,035	7,729,236		7,729,236	4,701,386				864,442		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27.	06/07/2013	06/11/2028		50,000,000	SD LIBOR 3M]			565,911	7,726,464		7,726,464	4,701,353				864,442		0001
Interest rate swaps - Rec fixed [Pay floating]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88.	06/10/2015	06/12/2025		111,000,000	SD LIBOR 3M]			1,089,036	12,167,182		12,167,182	8,084,019				1,660,940		0006
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88.	06/16/2016	06/20/2026		400,000,000	SD LIBOR 3M]	(29,750,000)	29,780,000	341,056	77,275,120		77,275,120	77,245,120				6,317,621		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88.	06/16/2011	06/20/2026		500,000,000	SD LIBOR 3M]		37,350,000	367,486	92,487,865		92,487,865	56,233,865				7,897,026		0008
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	06/17/2016	06/21/2026		500,000,000	SD LIBOR 3M]			371,325	106,043,734		106,043,734	106,043,734				7,898,110		0001
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88.	06/20/2011	06/22/2026		500,000,000	SD LIBOR 3M]		20,425,000	272,611	83,275,495		83,275,495	63,940,495				7,899,194		0008
Interest rate swaps - Rec fixed [Pay floating]	Variable Annuities	Exh 5	Interest Rate	CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88.	06/20/2011	06/22/2026		200,000,000	SD LIBOR 3M]		15,100,000	183,711	65,499,041		65,499,041	50,829,041				3,159,677		0008
Interest rate swaps - Rec floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	06/16/2011	06/20/2026		300,000,000	R 3M[4.7175%]			(339,242)	(94,751,175)		(94,751,175)	(29,357,644)				4,738,215		0001
Interest rate swaps - Rec floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/20/2011	06/22/2026		260,000,000	R 3M[4.7600%]			(237,669)	(83,162,188)		(83,162,188)	(25,549,377)				4,107,581		0001
Interest rate swaps - Rec floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	06/24/2011	06/27/2028		103,000,000	R 3M[4.8300%]				(30,126,267)		(30,126,267)	(10,524,487)				1,784,012		0001
Interest rate swaps - Rec floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	06/29/2011	07/02/2029		300,000,000	R 3M[4.5850%]			(5,908,472)	(110,091,916)		(110,091,919)	(31,716,001)				5,411,176		0001
Interest rate swaps - Rec floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	07/05/2011	07/07/2026		150,000,000	R 3M[4.9200%]				(50,280,295)		(50,280,295)	(15,047,054)				2,374,630		0001
Interest rate swaps - Rec floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76.	07/21/2011	07/25/2028		160,000,000	R 3M[4.9700%]				(48,650,245)		(48,650,245)	(16,453,060)				2,780,125		0001
Interest rate swaps - Rec floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868.	07/21/2011	07/25/2026		300,000,000	R 3M[4.8500%]				(98,344,095)		(98,344,095)	(30,083,184)				4,760,928		0001
Interest rate swaps - Rec floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	07/22/2011	07/26/2026		90,000,000	R 3M[4.8150%]				(29,195,491)		(29,195,491)	(9,008,905)				1,428,473		0001
Interest rate swaps - Rec floating [Pay fixed]	78355HJS9 Ryder Systems 2.5% 3/1/2017	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	02/22/2012	02/01/2017		7,500,000	00%[2.5000%]			(20,918)	(19,067)		(19,067)	1,771				28,848		0006

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec floating [Pay fixed]	828807CJ4 Simon Property Group 2.15 6/2017	D 1	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76.	03/12/2012	06/15/2017		2,000,000	50%[2.1500%]			(6,010)	(9,924)		(9,924)	(4,104)				9,792		0006
Interest rate swaps - Rec floating [Pay fixed]	828807CJ4 Simon Property Group 2.15 6/2017	D 1	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76.	03/12/2012	06/15/2017		5,500,000	50%[2.1500%]			(16,527)	(27,290)		(27,290)	(11,287)				26,929		0006
Interest rate swaps - Rec floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	05/02/2012	05/06/2024		50,000,000	R 3M[2.6560%]			(517,838)	(5,406,538)		(5,406,538)	(3,106,962)				700,660		0001
Interest rate swaps - Rec floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	05/04/2012	05/09/2024		50,000,000	R 3M[2.6275%]			(511,028)	(5,301,406)		(5,301,406)	(3,111,442)				701,027		0001
Interest rate swaps - Rec floating [Pay fixed]	277432AM2 Eastman Chemical Co 2.4% 6/2017	D 1	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	05/31/2012	06/01/2017		100,000	00%[2.4000%]			(204)	(274)		(274)	(264)				480		0006
Interest rate swaps - Rec floating [Pay fixed]	05956NAB8 Banco De Credito E Inversiones 3% 9/2017	D 1	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/07/2012	09/13/2017		4,000,000	40%[3.0000%]			(4,347)	(5,452)		(5,452)	(23,805)				21,959		0006
Interest rate swaps - Rec floating [Pay fixed]	36160BAB1 GDF Suez 1.625% 10/2017	D 1	Interest Rate	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	10/09/2012	10/10/2017		3,000,000	80%[1.6250%]			(2,821)	(4,416)		(4,416)	(20,346)				16,967		0006
Interest rate swaps - Rec floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	10/25/2012	10/29/2027		50,000,000	R 3M[2.3563%]			(439,654)	(4,858,632)		(4,858,632)	(4,484,116)				841,761		0001
Interest rate swaps - Rec floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Bank of America NA	B4TYDEB6GKMZO031MB27	10/25/2012	10/29/2027		50,000,000	R 3M[2.3488%]			(437,789)	(4,818,978)		(4,818,978)	(4,483,829)				841,761		0001
Interest rate swaps - Rec floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	11/02/2012	11/06/2027		100,000,000	R 3M[2.2650%]			(841,263)	(8,733,935)		(8,733,935)	(8,976,281)				1,685,149		0001
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	01/29/2013	12/15/2016		100,000,000	R 3M[0.7575%]			(80,808)	(39,280)		(39,280)	(107,040)				339,217		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	01/31/2013	12/15/2025		230,000,000	R 3M[3.6950%]				(26,523,712)		(26,523,712)	(13,749,154)				3,538,143		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76.	02/01/2013	12/15/2025		325,000,000	R 3M[3.8050%]				(31,340,978)		(31,340,978)	(15,801,599)				4,999,550		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	02/01/2013	12/15/2025		130,000,000	R 3M[3.7600%]				(13,808,954)		(13,808,954)	(7,042,870)				1,999,820		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	02/01/2013	12/16/2020		200,000,000	R 3M[3.3060%]				(2,982,790)		(2,982,790)	(1,706,322)				2,113,233		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	02/01/2013	12/09/2020		297,000,000	R 3M[3.2625%]				(5,890,068)		(5,890,068)	(3,367,504)				3,131,405		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76.	02/01/2013	01/06/2026		36,000,000	R 3M[3.4400%]				(5,347,857)		(5,347,857)	(2,858,983)				555,557		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	Citibank N A	E57ODZWZ7FF32TWEFA76.	02/01/2013	09/17/2023		25,000,000	R 3M[3.6120%]				(1,317,372)		(1,317,372)	(682,912)				335,857		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	02/01/2013	12/15/2025		25,000,000	R 3M[3.9160%]				(785,158)		(785,158)	(410,608)				384,581		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	02/01/2013	02/03/2021		41,500,000	R 3M[3.2463%]				(800,715)		(800,715)	(465,247)				445,038		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	03/04/2013	01/01/2017		93,500,000	R 3M[1.1450%]			(241,505)	(238,031)		(238,031)	27,009				332,829		0005
Interest rate swaps - Rec floating [Pay fixed]	Variable Annuities	Exh 5	Interest Rate	Deutsche Bank AG	7LTWFZYICNSX8D621K86	03/25/2013	03/27/2033		100,000,000	R 3M[2.8340%]			(1,097,169)	(17,737,398)		(17,737,398)	(12,516,518)				2,046,380		0001

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1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/31/2013	12/09/2040		37,500,000	₹ 3M[3.9510%]				(7,621,493)		(7,621,493)	(4,057,614)				927,325		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	05/31/2013	12/13/2040		44,840,000	₹ 3M[3.7725%]				(17,056,446)		(17,056,446)	(8,639,385)				1,109,082		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	05/31/2013	02/13/2022		525,000,000	₹ 3M[3.1740%]				(53,199,632)		(53,199,632)	(26,284,190)				6,227,061		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	05/31/2013	12/07/2040		40,000,000	₹ 3M[3.7588%]				(15,121,579)		(15,121,579)	(7,695,981)				989,036		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/31/2013	12/06/2040		37,500,000	₹ 3M[3.9510%]				(7,616,772)		(7,616,772)	(4,055,006)				927,169		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	05/31/2013	12/09/2040		56,250,000	₹ 3M[3.9800%]				(11,615,776)		(11,615,776)	(6,112,460)				1,390,987		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/31/2013	12/01/2040		80,000,000	₹ 3M[3.8120%]				(31,106,121)		(31,106,121)	(15,480,974)				1,977,407		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	05/31/2013	12/10/2040		37,500,000	₹ 3M[3.9600%]				(7,659,532)		(7,659,532)	(4,063,033)				927,377		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	05/31/2013	12/06/2040		56,250,000	₹ 3M[3.9800%]				(11,608,578)		(11,608,578)	(6,108,526)				1,390,754		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	06/03/2013	01/06/2041		36,000,000	₹ 3M[3.9940%]				(7,484,973)		(7,484,973)	(3,916,495)				891,627		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	Citibank N A E57ODZWZ7FF32TWEFA76	06/03/2013	01/06/2041		36,000,000	₹ 3M[3.9840%]				(7,480,430)		(7,480,430)	(3,930,426)				891,627		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	06/03/2013	05/17/2022		228,200,000	₹ 3M[3.2350%]				(23,227,760)		(23,227,760)	(11,615,621)				2,767,294		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/05/2013	05/17/2022		359,400,000	₹ 3M[4.0000%]				(50,499,951)		(50,499,951)	(18,971,292)				4,358,305		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/05/2013	12/17/2040		25,000,000	₹ 3M[4.2350%]				(6,304,090)		(6,304,090)	(3,050,758)				618,494		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/05/2013	12/10/2040		25,000,000	₹ 3M[4.2525%]				(6,349,294)		(6,349,294)	(3,055,137)				618,251		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/05/2013	03/20/2026		23,200,000	₹ 3M[4.2640%]				(5,729,749)		(5,729,749)	(2,166,455)				361,764		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/05/2013	09/17/2033		35,000,000	₹ 3M[4.1700%]				(864,290)		(864,290)	(427,976)				726,353		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/05/2013	03/16/2026		8,800,000	₹ 3M[4.4870%]				(1,707,709)		(1,707,709)	(657,966)				137,144		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/05/2013	03/14/2026		375,000,000	₹ 3M[4.5700%]				(2,252,602)		(2,252,602)	(889,908)				5,842,540		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/05/2013	10/08/2040		5,000,000	₹ 3M[4.2925%]				(1,382,695)		(1,382,695)	(654,455)				123,213		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/05/2013	12/24/2040		20,000,000	₹ 3M[4.2550%]				(5,096,972)		(5,096,972)	(2,450,724)				494,989		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	07/05/2013	10/08/2040		10,000,000	₹ 3M[4.3630%]				(3,955,346)		(3,955,346)	(1,769,929)				246,427		0005

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88.	.07/05/2013	.12/17/2040		...16,500,000	R 3M[4.2490%]				(4,188,358)		(4,188,358)	(2,017,701)				408,206		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88.	.07/05/2013	.12/24/2040		...13,000,000	R 3M[4.2510%]				(3,306,799)		(3,306,799)	(1,592,024)				321,743		0005
Interest rate swaps - Rec floating [Pay fixed]	05574LPT9 BNP Paribas 2.7% 8/2018	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88.	.08/16/2013	.08/20/2018		...16,500,000	)80%[2.7000%]			(99,914)	(358,308)		(358,308)	(164,321)				120,679		0006
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88.	.09/11/2013	.02/02/2022		...42,000,000	R 3M[4.2875%]				(5,129,270)		(5,129,270)	(1,847,566)				496,829		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88.	.09/11/2013	.02/02/2022		...95,000,000	R 3M[4.4525%]				(8,872,407)		(8,872,407)	(3,175,388)				1,123,780		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88.	.09/12/2013	.03/15/2024		...25,000,000	R 3M[4.6125%]				(2,950,986)		(2,950,986)	(1,093,218)				347,139		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88.	.09/12/2013	.09/13/2020		.100,000,000	R 3M[4.3880%]				(2,376,751)		(2,376,751)	(903,413)				1,025,697		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88.	.10/16/2013	.08/31/2023		...50,000,000	R 3M[4.4825%]				(3,724,510)		(3,724,510)	(1,417,894)				669,543		0005
Interest rate swaps - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88.	.10/16/2013	.02/28/2032		...35,000,000	R 3M[4.6070%]				(9,435,559)		(9,435,559)	(3,792,505)				692,831		0005
0919999. Total-Swaps-Hedging Other-Interest Rate										(15,022,000)	102,655,000	156,966,957	1,901,225,100	XXX	1,901,225,097	811,825,877	0	0	0	316,196,179	XXX	XXX
Swaps - Hedging Other - Credit Default																						
Credit Default Swap - Rec 0.0000 [PAY 1.0000];AT&T INC;T	AT&T Inc. (Multiple Cusips)	D 1	Credit	Citibank N A E57ODZWZ7FF32TWEFA76.	.02/25/2016	.12/20/2017		...16,100,000	).0000 [1.0000]		(128,296)	(55,903)	(177,839)		(177,839)	(49,543)					2FE	0009
Credit Default Swap - Rec 0.0000 [PAY 1.0000];AVNET INC;AVT	053807AQ6 AVNET INC AVNET INC 5.875% 6/15/2020	D 1	Credit	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.02/09/2016	.06/20/2020		...3,114,000	).0000 [1.0000]		(11,742)	(12,197)	(59,753)		(59,753)	(48,011)					2FE	0009
Credit Default Swap - Rec 0.0000 [PAY 1.0000];CAPITAL ONE FINANCIAL CORPORATION;COF	14042E3Y4 CAPITAL ONE NA	D 1	Credit	Citibank N A E57ODZWZ7FF32TWEFA76.	.02/11/2016	.09/20/2021		...5,000,000	).0000 [1.0000]		(72,149)	(19,306)	(128,838)		(128,838)	(56,689)					1FE	0009
Credit Default Swap - Rec 0.0000 [PAY 1.0000];INGERSOLL-RAND PLC;IR	45687AAL6 INGERSOLL-RAND GLOBAL HOLDING	D 1	Credit	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	.01/21/2016	.12/20/2018		...5,000,000	).0000 [1.0000]		(96,712)	(22,223)	(102,494)		(102,494)	(5,782)					2FE	0009
Credit Default Swap - Rec 0.0000 [PAY 1.0000];NEWELL RUBBERMAID INC;NWL	651229AP1 NEWELL RUBBERMAID INC	D 1	Credit	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.01/14/2016	.12/20/2019		...3,000,000	).0000 [1.0000]		(34,267)	(13,917)	(47,211)		(47,211)	(12,944)					2FE	0009
Credit Default Swap - Rec 0.0000 [PAY 1.0000];NEWELL RUBBERMAID INC;NWL	651229AP1 NEWELL RUBBERMAID INC	D 1	Credit	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.01/27/2016	.12/20/2019		...6,500,000	).0000 [1.0000]		(31,758)	(27,806)	(102,290)		(102,290)	(70,532)					2FE	0009
Credit Default Swap - Rec 0.0000 [PAY 1.0000];CHARTER COMMUNICATIONS INC;CHTR	CHARTER COMMUNICATIONS INC (Multiple Cusips)	D 1	Credit	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	.06/28/2013	.09/20/2018		...5,000,000	).0000 [1.0000]	202,240		(25,278)	(88,506)		(88,506)	(4,277)					2FE	0009
0929999. Total-Swaps-Hedging Other-Credit Default										202,240	(374,924)	(176,629)	(706,931)	XXX	(706,931)	(247,778)	0	0	0	0	XXX	XXX
Swaps - Hedging Other - Foreign Exchange																						
Currency swap - Rec fixed USD [Pay fixed CAD]	72908LAB1 PLENARY PROPERTIES NDC GP	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	.07/22/2008	.07/07/2038		...29,267,716	00% [5.1876%]			255,297	11,691,167		11,691,167	1,123,632	(1,473,211)			686,901		0010
Currency swap - Rec fixed USD [Pay fixed CAD]	667869AA9 NORTHWEST CONNECT GROUP	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	.08/14/2008	.04/30/2041		...13,175,184	00% [5.9500%]			75,358	4,544,098		4,544,098	420,068	(702,518)			328,385		0010
Currency swap - Rec fixed USD [Pay fixed CHF]	L89088AE5 SUNRISE COMMUNICATIONS HOLDING	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	.10/09/2015	.03/31/2018		...2,913,025	00% [2.1250%]			29,796	31,787		31,787	10,872	(76,950)			19,272		0010

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed DKK]	G1011#AH7 BERENDSEN PLC	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	11/19/2014	02/19/2025		14,300,000	00% [2.2100%]			130,796	1,802,310		1,802,310	72,979	(320,082)			210,246		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	F9621@AA0 Mersen 4.495% 11/30/2019	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2011	11/30/2019		12,000,000	00% [4.4950%]			47,078	1,724,661		1,724,661	141,477	(220,582)			110,946		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	91336JAB8 IESY HESSEN GMBH & CO KG/OLD	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2013	04/15/2018		1,766,880	25% [5.6250%]			10,469	262,606		262,606	7,276	(33,278)			11,826		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	91336JAB8 IESY HESSEN GMBH & CO KG/OLD	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2013	04/15/2018		1,177,920	25% [5.6250%]			6,979	175,071		175,071	4,850	(22,185)			7,884		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	L2660RAC8 DUFRY FINANCE SCA	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	07/11/2014	07/15/2017		1,632,000	75% [4.5000%]			13,944	305,950		305,950	(2,750)	(29,580)			8,326		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	F5837PAE6 LOXAM SAS	D 1	Currency	ING Capital Markets LLC Z0MI2JT14K8OXYZWX446	07/21/2014	07/23/2017		12,845,425	50% [4.8750%]			115,361	2,363,840		2,363,840	(29,156)	(234,175)			66,220		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	G38343AE2 INTERNATIONAL GAME TECHNOLOGY	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	02/11/2015	08/15/2022		7,919,100	02% [4.7500%]			84,351	270,708		270,708	4,998	(172,550)			98,024		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	D8544PAG1 IESY HESSEN GMBH & CO KG/OLD	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	05/12/2015	01/15/2021		1,631,250	75% [3.5000%]			15,896	33,062		33,062	9,066	(35,743)			17,394		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	G97745AB2 Schaeffler Finance 3.25 5/2025	D 1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2015	05/15/2020		2,180,600	30% [3.2500%]			17,740	(48,356)		(48,356)	10,820	(49,300)			21,467		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	XS1221105916 SNFF 2.875 06/15/2023.	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	01/12/2016	06/15/2018		1,924,100	00% [2.8750%]			14,399	(45,714)		(45,714)	2,123	(47,836)			13,465		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	F5837PAH9 LOXAM SAS 3.5% 05/03/2023	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	04/22/2016	05/03/2019		1,235,080	00% [3.5000%]			3,612	18,590		18,590	5,555	13,035			10,409		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	G0457JAK5 ARDAGH PACKAGING FINANCE PLC	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	05/04/2016	05/15/2019		669,882	50% [6.7500%]			1,727	30,113		30,113	6,804	23,309			5,678		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	DE000A2AA0X3 WEPA HYGIENEPRODUKTE GMBH	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	05/12/2016	05/15/2019		387,600	88% [3.7500%]			695	11,627		11,627	1,750	9,877			3,285		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	DE000A2AA0X3 WEPA HYGIENEPRODUKTE GMBH	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	05/12/2016	05/15/2019		1,026,000	88% [3.7500%]			1,840	30,778		30,778	4,633	26,145			8,697		0010
Currency swap - Rec fixed USD [Pay fixed EUR]	ES0L01609160 SPAIN KINGDOM OF	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/25/2016	09/16/2016		99,872,847	6% [-0.2153%]			101,586	388,321		388,321	52,335	335,986			230,844		0010
Currency swap - Rec fixed USD [Pay fixed GBP]	U94974BW8 WELLS FARGO & COMPANY 4.625% 11/02/2035	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	07/09/2007	11/02/2035		10,075,000	10% [4.6250%]			102,526	5,096,896		5,096,896	509,400	685,500			221,612		0010
Currency swap - Rec fixed USD [Pay fixed GBP]	G8277@AB6 SOUTH STAFFORDSHIRE PLC CSNB 4.41% 1/15/2020	D 1	Currency	The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074.	11/16/2012	01/15/2020		5,547,500	00% [4.4100%]			24,027	886,596		886,596	16,281	479,850			52,226		0010
Currency swap - Rec fixed USD [Pay fixed GBP]	G6970*AD8 PEEL PORTS PP FINANCE LTD 6.550% 12/10/2037	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2012	12/10/2037		8,753,800	50% [6.5500%]			28,146	1,241,990		1,241,990	341,113	754,050			202,761		0010
Currency swap - Rec fixed USD [Pay fixed GBP]	G6970*AD8 PEEL PORTS PP FINANCE LTD 6.550% 12/102037	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2012	12/10/2037		6,366,400	50% [6.5500%]			20,470	903,266		903,266	248,082	548,400			147,462		0010
Currency swap - Rec fixed USD [Pay fixed GBP]	G6970*AD8 PEEL PORTS PP FINANCE LTD 6.550% 12/10/2037	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2012	12/10/2037		6,366,400	50% [6.5500%]			20,470	903,266		903,266	248,082	548,400			147,462		0010
Currency swap - Rec fixed USD [Pay fixed GBP]	Mortgage Loan LN_0000510064	B	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	12/02/2013	12/05/2033		73,203,200	20% [6.4600%]			521,803	20,265,736		20,265,736	3,411,481	6,142,080			1,528,696		0010
Currency swap - Rec fixed USD [Pay fixed GBP]	Mortgage Loan LN_0000510064	B	Currency	Citibank N A E57ODZWZ7FF32TWEFA76.	12/02/2013	12/05/2033		10,457,600	20% [6.4600%]			74,543	2,895,105		2,895,105	487,354	877,440			218,385		0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec fixed USD [Pay fixed GBP]	Mortgage Loan LN_0000510064	B	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76.	.12/02/2013	.12/05/2033		31,372,800	20% [6.4600%]			223,630	8,685,315		8,685,315	1,462,063	2,632,320			655,155		0010
Currency swap - Rec fixed USD [Pay fixed GBP]	X3204#AE8 GIBRALTAR CAPITAL ASSETS	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76.	.05/16/2016	.04/05/2031		4,740,450	35% [3.3100%]			3,213	290,855		290,855	(38,155)	329,010			91,100		0010
Currency swap - Rec fixed USD [Pay fixed GBP]	X3204#AC2 GIBRALTAR CAPITAL ASSETS	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76.	.05/16/2016	.04/05/2041		4,600,000	80% [3.8130%]			4,385	258,349		258,349	(63,891)	322,240			114,495		0010
Currency swap - Rec fixed USD [Pay fixed GBP]	X3204#AD0 GIBRALTAR CAPITAL ASSETS	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76.	.05/16/2016	.04/05/2036		3,881,250	95% [3.6690%]			3,236	221,844		221,844	(50,046)	271,890			86,305		0010
Currency swap - Rec fixed USD [Pay fixed JPY]	886547D*6 TIFFANY & CO	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76.	.03/22/2010	.09/01/2016		1,207,107	50% [1.7200%]			18,266	151,396		151,396	(13,834)	(155,946)			2,507		0010
Currency swap - Rec fixed USD [Pay fixed JPY]	00740605 JAPAN (GOVERNMENT OF)	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	.05/17/2016	.08/08/2016		99,692,257	3% [-0.2649%]			122,498	(6,630,520)		(6,630,520)	(12,874)	(6,617,646)			162,936		0010
Currency swap - Rec fixed USD [Pay fixed JPY]	00740613 JAPAN (GOVERNMENT OF) #613	D 1	Currency	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	.06/16/2016	.09/12/2016		99,972,643	5% [-0.2600%]			33,907	(1,441,981)		(1,441,981)	19,750	(1,461,731)			225,072		0010
Currency swap - Rec fixed USD [Pay floating GBP]	G3225*AB2 Eversholt Rail 5.1% 12/2036	D 1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27.	.12/12/2012	.12/19/2036		15,304,500	6M+2.3300%]			179,303	5,449,963		5,449,963	2,270,537	1,302,450			346,343		0010
Currency swap - Rec fixed USD [Pay floating GBP]	G3225*AB2 Eversholt Rail 5.1% 12/2036	D 1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27.	.12/12/2012	.12/19/2036		13,693,500	6M+2.3300%]			160,429	4,876,283		4,876,283	2,031,533	1,165,350			309,886		0010
Currency swap - Rec fixed USD [Pay floating GBP]	G3225*AB2 Eversholt Rail 5.1% 12/2036	D 1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27.	.12/12/2012	.12/19/2036		35,442,000	6M+2.3300%]			415,228	12,620,968		12,620,968	5,258,086	3,016,200			802,057		0010
Currency swap - Rec fixed USD [Pay floating GBP]	G2956@AC5 ABP ACQUISITIONS UK LTD SERIES A FRN 12/26/2033	D 1	Currency	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	.06/03/2013	.12/26/2033		11,969,100	6M+2.2000%]			181,622	4,617,291		4,617,291	1,880,571	1,069,380			250,361		0010
Currency swap - Rec fixed USD [Pay floating NZD]	68618RC*0 Origin Energy Ltd FRN 06/28/2020	D 1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27.	.05/26/2005	.06/28/2020		5,776,000	3M+0.8540%]			54,720	837,564		837,564	95,075	(224,153)			57,740		0010
Currency swap - Rec floating EUR [Pay floating USD]	FA Hedge	Exh 7	Currency	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	.06/14/2007	.06/28/2022		126,426,000	3M+0.1800%]			1,614,980	7,927,319		7,927,319	3,355,109	2,341,750			1,548,042		0011
Currency swap - Rec floating USD [Pay fixed EUR]	Mortgage Loan LN_0000510093	B	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76.	.02/09/2015	.04/22/2025		11,879,208	00%[2.5700%]			22,831	(496,844)		(496,844)	(856,404)	(258,677)			176,362		0010
Currency swap - Rec floating USD [Pay fixed EUR]	Mortgage Loan LN_0000510098	B	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76.	.02/09/2015	.04/22/2025		17,557,320	00%[2.5700%]			33,744	(734,329)		(734,329)	(1,265,754)	(382,322)			260,660		0010
Currency swap - Rec floating USD [Pay fixed EUR]	Mortgage Loan LN_0000510095	B	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76.	.02/09/2015	.04/22/2025		7,097,640	00%[2.5700%]			13,641	(296,856)		(296,856)	(511,688)	(154,556)			105,373		0010
Currency swap - Rec floating USD [Pay fixed EUR]	Mortgage Loan LN_0000510104	B	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76.	.06/23/2015	.06/26/2025		25,793,600	25%[3.8750%]			(17,646)	(2,446,225)		(2,446,225)	(1,945,997)	(567,690)			386,786		0010
Currency swap - Rec floating USD [Pay fixed EUR]	KIRK Beauty One GmbH (Multiple Cusips)	D 1	Currency	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	.08/31/2015	.07/31/2022		3,074,500	10%[1.0000%]			5,884	(144,714)		(144,714)	(135,837)	(67,788)			37,929		0010
Currency swap - Rec floating USD [Pay fixed GBP]	Mortgage Loan LN_0000510091	B	Currency	Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	.01/28/2015	.01/27/2020		25,268,998	50%[3.0210%]			(25,965)	2,580,007		2,580,007	(722,667)	2,280,247			238,992		0010
Currency swap - Rec floating USD [Pay floating AUD]	Q0458*AE9 AQUASURE FINANCE PTY LTD	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76.	.04/15/2015	.07/12/2027		24,320,000	3M+1.5200%]			(235,365)	275,665		275,665	219,756	(545,600)			404,004		0010
Currency swap - Rec floating USD [Pay floating EUR]	L6241*AA1 HANESBRANDS INC	D 1	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	.08/27/2014	.07/14/2021		1,054,124	EURIBOR 3M]			3,978	149,613		149,613	85,589	(19,712)			11,834		0010
Currency swap - Rec floating USD [Pay floating EUR]	ACTION HOLDING BV (2020)	D 1	Currency	Citibank N A	E57ODZWZ7FF32TWEFA76.	.01/14/2015	.12/12/2020		1,296,130	EURIBOR 3M]			6,181	62,429		62,429	(6,217)	(27,115)			13,678		0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency swap - Rec floating USD [Pay floating EUR]	L0000*AA5 A SCHULMAN HOLDINGS SARL	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	06/01/2015	05/31/2022		313,641	EURIBOR 3M]			4,330	(8,516)		(8,516)	(1,231)	(7,083)			3,816		0010
Currency swap - Rec floating USD [Pay floating EUR]	L8037*AA5 SIG COMBIBLOC HOLDINGS SCA	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/05/2015	02/03/2022		815,850	EURIBOR 3M]			4,552	(7,835)		(7,835)	(5,890)	(18,118)			9,653		0010
Currency swap - Rec floating USD [Pay floating EUR]	84762NBD2 SPECTRUM BRANDS INC	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	03/16/2016	06/16/2022		560,200	EURIBOR 3M]			2,369	8,748		8,748	4,023	4,725			6,841		0010
Currency swap - Rec floating USD [Pay floating EUR]	84762NBD2 SPECTRUM BRANDS INC	D 1	Currency	Credit Agricole Corporate & Investment Bank 1VUV7VQFKUOQSJ21A208	04/05/2016	06/16/2022		901,305	EURIBOR 3M]			3,572	21,061		21,061	1,963	19,098			11,006		0010
Currency swap - Rec floating USD [Pay floating EUR]	KIRK Beauty One GmbH (Multiple Cusips)	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/07/2016	07/31/2022		1,705,500	EURIBOR 3M]			5,027	38,992		38,992	(83)	39,075			21,040		0010
Currency swap - Rec floating USD [Pay floating EUR]	COTY INC	D 1	Currency	The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	04/15/2016	03/23/2022		3,158,400	EURIBOR 3M]			8,022	39,866		39,866	(7,874)	47,740			37,807		0010
Currency swap - Rec floating USD [Pay floating EUR]	DIEBOLD INC	D 1	Currency	Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	05/13/2016	03/18/2023		1,298,925	EURIBOR 3M]			2,126	24,514		24,514	3,182	21,333			16,833		0010
Currency swap - Rec floating USD [Pay floating EUR]	KIWI HOLDING IV SARL	D 1	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2016	04/28/2023		3,186,585	EURIBOR 3M]			3,140	15,355		15,355	(5,022)	20,378			41,640		0010
Currency swap - Rec floating USD [Pay floating GBP]	G3706@AA0 Gala Coral TLB 2018	D 1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/13/2011	05/27/2018		6,520,000	BP LIBOR 3M]			1,706	1,152,446		1,152,446	(6,203)	548,400			45,017		0010
Currency swap - Rec floating USD [Pay floating GBP]	G1069#AA3 BESTWAY UK HOLDCO LTD	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	10/21/2014	10/01/2021		1,108,980	BP LIBOR 3M]			754	185,102		185,102	(2,659)	94,318			12,714		0010
Currency swap - Rec floating USD [Pay floating GBP]	Mortgage Loan LN_0000510113	B	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	01/26/2016	11/26/2018		16,255,449	1M+3.2500%]			(9,633)	1,021,596		1,021,596	13,329	1,008,267			126,130		0010
Currency swap - Rec floating USD [Pay floating GBP]	29446BAN6 EQUINIX INC	D 1	Currency	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	02/26/2016	11/20/2022		970,620	BP LIBOR 3M]			557	37,383		37,383	2,523	34,860			12,272		0010
Currency swap - Rec floating USD [Pay floating GBP]	G3706@AA0 GALA CORAL	D 1	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	04/19/2016	05/27/2018		1,223,150	BP LIBOR 3M]			392	86,863		86,863	(7)	86,870			8,445		0010
0939999. Total-Swaps-Hedging Other-Foreign Exchange										0	0	4,568,521	95,212,444	XXX	95,212,444	18,159,882	13,173,849	0	0	11,018,707	XXX	XXX
Swaps - Hedging Other - Total Return																						
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/22/2015	07/02/2016		36,189,932	SD LIBOR 3M]			198,479	248,395		248,395	2,456,577				11,987		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/28/2015	10/04/2016		99,987,103	SD LIBOR 3M]			596,291	(97,674)		(97,674)	6,936,128				262,837		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	09/30/2015	10/05/2016		100,000,490	SD LIBOR 3M]			395,190	(2,359,492)		(2,359,492)	4,626,949				280,200		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/30/2015	10/05/2016		100,001,675	SD LIBOR 3M]			399,840	(2,369,194)		(2,369,194)	5,135,320				281,570		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	09/30/2015	10/05/2016		100,000,490	SD LIBOR 3M]			395,190	(2,359,155)		(2,359,155)	4,627,425				280,200		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	10/14/2015	10/19/2016		37,111,080	SD LIBOR 3M]			138,025	(443,529)		(443,529)	636,850				108,087		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/15/2015	10/20/2016		75,328,540	SD LIBOR 3M]			272,291	(962,017)		(962,017)	88,544				216,932		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/27/2015	10/30/2016		76,908,960	SD LIBOR 3M]			278,276	(523,808)		(523,808)	(1,070,087)				227,627		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	10/28/2015	11/03/2016		74,384,029	SD LIBOR 3M]			(46,720)	(1,645,897)		(1,645,897)	(3,058,317)				214,356		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	NATIXIS SA KX1WK48MPD4Y2NCUIZ63	11/02/2015	11/07/2016		58,759,545	SD LIBOR 3M]			211,460	(664,004)		(664,004)	(2,162,161)				175,392		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/02/2015	11/05/2016		39,173,030	SD LIBOR 3M]			140,973	(442,669)		(442,669)	(1,441,441)				116,025		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	11/02/2015	11/07/2016		58,759,545	SD LIBOR 3M]			211,460	(664,004)		(664,004)	(2,162,161)				175,392		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/02/2015	11/05/2016		39,173,030	SD LIBOR 3M]			143,811	(440,531)		(440,531)	(1,444,276)				116,025		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	11/02/2015	11/05/2016		39,173,030	SD LIBOR 3M]			140,973	(442,669)		(442,669)	(1,441,441)				116,025		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/02/2015	11/05/2016		39,173,030	SD LIBOR 3M]			142,865	(441,244)		(441,244)	(1,443,331)				116,025		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/02/2015	11/05/2016		39,173,030	SD LIBOR 3M]			140,973	(442,669)		(442,669)	(1,441,441)				116,025		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	11/18/2015	11/24/2016		81,523,281	SD LIBOR 3M]			299,792	(2,387,048)		(2,387,048)	(3,748,124)				256,409		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/01/2015	12/04/2016		77,020,105	SD LIBOR 3M]			(45,023)	525,973		525,973	(3,602,241)				245,877		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/01/2015	12/08/2016		100,630,235	SD LIBOR 3M]			(58,437)	802,773		802,773	(2,025,551)				334,951		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/02/2015	12/08/2016		126,702,534	SD LIBOR 3M]			715,663	4,638,295		4,638,295	2,943,696				413,076		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	NATIXIS SA KX1WK48MPD4Y2NCUIZ63	12/11/2015	12/18/2016		62,190,250	SD LIBOR 3M]			359,039	(734,331)		(734,331)	810,209				206,794		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/11/2015	12/18/2016		62,190,250	SD LIBOR 3M]			355,926	(687,941)		(687,941)	862,676				206,794		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2015	12/22/2016		75,204,024	SD LIBOR 3M]			445,699	2,108,305		2,108,305	3,428,588				261,165		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2015	12/22/2016		75,204,024	SD LIBOR 3M]			451,095	2,108,305		2,108,305	3,477,682				261,165		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/11/2016	01/20/2017		287,682,320	SD LIBOR 3M]			910,023	(3,472,931)		(3,472,931)	(3,472,931)				1,172,243		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/19/2016	01/25/2017		73,921,846	SD LIBOR 3M]			388,710	4,433,195		4,433,195	4,433,195				319,640		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	01/19/2016	01/25/2017		49,093,134	SD LIBOR 3M]			253,612	2,937,967		2,937,967	2,937,967				212,280		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	01/19/2016	01/25/2017		49,093,134	SD LIBOR 3M]			255,881	2,941,075		2,941,075	2,941,075				212,280		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/21/2016	01/26/2017		49,998,470	SD LIBOR 3M]			373,499	3,214,552		3,214,552	3,214,552				216,834		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/22/2016	01/26/2017		58,307,280	SD LIBOR 3M]			378,033	3,078,629		3,078,629	3,078,629				242,999		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/26/2016	01/31/2017		60,126,806	SD LIBOR 3M]			299,272	3,031,994		3,031,994	3,031,994				253,160		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/27/2016	02/01/2017		58,955,750	SD LIBOR 3M]			280,071	2,815,492		2,815,492	2,815,492				245,887		0002

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

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central	Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	02/02/2016	02/09/2017		54,225,729	SD LIBOR 3M]			238,754	974,921		974,921	974,921				224,041		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/10/2016	02/16/2017		111,304,400	SD LIBOR 3M]			518,303	2,963,718		2,963,718	2,963,718				497,585		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	02/10/2016	02/16/2017		55,541,920	SD LIBOR 3M]			239,338	1,155,987		1,155,987	1,155,987				247,622		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	02/11/2016	02/16/2017		65,555,344	SD LIBOR 3M]			156,150	(1,367,643)		(1,367,643)	(1,367,643)				290,185		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	02/23/2016	02/28/2017		39,978,603	SD LIBOR 3M]			156,250	847,207		847,207	847,207				177,932		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/21/2016	04/28/2017		47,322,016	SD LIBOR 3M]			88,143	2,105,009		2,105,009	2,105,009				215,224		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	05/10/2016	05/18/2017		50,637,271	SD LIBOR 3M]			60,852	516,215		516,215	516,215				237,805		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/10/2016	05/18/2017		50,637,271	SD LIBOR 3M]			62,667	529,690		529,690	529,690				237,805		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/24/2016	06/30/2017		55,069,878	SD LIBOR 3M]				(3,105,249)		(3,105,249)	(3,105,249)				275,349		0002
Equity swaps - Rec floating USD[Pay floating]	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	06/24/2016	06/30/2017		55,069,878	SD LIBOR 3M]				(3,111,071)		(3,111,071)	(3,111,071)				275,349		0002
Interest Rate swaps - Pay floating USD[Rec floating]	Asset Portfolio	D 1	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/05/2016	11/07/2016		100,000,000	SD LIBOR 3M]			428,107	6,448,433		6,448,433	6,448,433				372,130		0006
Interest Rate swaps - Pay floating USD[Rec floating]	Asset Portfolio	D 1	Interest Rate	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/05/2016	12/20/2016		100,000,000	SD LIBOR 3M]			562,728	6,616,518		6,616,518	6,616,518				436,588		0006
Interest Rate swaps - Pay floating USD[Rec floating]	Asset Portfolio	D 1	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/10/2016	02/13/2017		100,000,000	SD LIBOR 3M]			491,286	6,913,683		6,913,683	6,913,683				557,503		0006
Interest Rate swaps - Pay floating USD[Rec floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	05/11/2016	12/13/2016		32,000,000	SD LIBOR 3M]			121,717	2,146,235		2,146,235	2,146,235				133,300		0006
Interest Rate swaps - Pay floating USD[Rec floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	05/12/2016	11/15/2016		100,000,000	SD LIBOR 3M]			378,216	7,623,190		7,623,190	7,623,190				377,053		0006
Interest Rate swaps - Pay floating USD[Rec floating]	Asset Portfolio	D 1	Interest Rate	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/12/2016	05/13/2017		100,000,000	SD LIBOR 3M]			378,599	5,337,039		5,337,039	5,337,039				589,495		0006
Interest Rate swaps - Pay floating USD[Rec floating]	Asset Portfolio	D 1	Interest Rate	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	05/18/2016	02/22/2017		110,000,000	SD LIBOR 3M]			392,960	7,849,783		7,849,783	7,849,783				560,778		0006
Interest Rate swaps - Pay floating USD[Rec floating]	Asset Portfolio	D 1	Interest Rate	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	05/18/2016	08/21/2017		120,000,000	SD LIBOR 3M]			405,276	8,539,401		8,539,401	8,539,401				796,834		0006
Interest Rate swaps - Pay floating USD[Rec floating]	Asset Portfolio	D 1	Interest Rate	Credit Suisse International	E58DKGMJYYYJLN8C3868	05/31/2016	09/01/2016		250,000,000	SD LIBOR 3M]			389,114	7,117,523		7,117,523	7,117,523				562,628		0006
Interest Rate swaps - Pay floating USD[Rec floating]	Asset Portfolio	D 1	Interest Rate	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	06/01/2016	09/07/2016		250,000,000	SD LIBOR 3M]			407,088	6,988,156		6,988,156	6,988,156				584,808		0006
0949999. Total-Swaps-Hedging Other-Total Return											0	0	14,897,782	78,392,888	XXX	78,392,888	97,058,790	0	0	0	15,526,277	XXX	XXX
0969999. Total-Swaps-Hedging Other											(14,819,760)	102,280,076	176,256,632	2,074,123,500	XXX	2,074,123,497	926,796,770	13,173,849	0	0	342,741,163	XXX	XXX
Swaps - Replications - Credit Default																							
Credit Default Swap - Rec 0.4800 [PAY 0.0000];CDT30-100_MET_2015_B	12521@AA1 CDT30-100_MET_2015_B	DB C	Credit	Citibank N A	E57ODZWZ7FF32TWEFA76	11/16/2015	09/20/2019		90,000,000	).4800 [0.0000]			218,400			424,389					90,000,000	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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - Rec 0.5050 [PAY 0.0000];CDX.NA.IG.21	12518*DQ0 CDX.NA.IG.21	DB C	Credit	Citibank N A	E57ODZWZ7FF32TWEFA76.	.07/28/2015	.09/20/2019		70,000,000	).5050 [0.0000]			178,714			356,351					70,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Ace Limited;ACE	00440EB#3 Ace Limited	DB C	Credit	Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	.08/08/2011	.09/20/2016		5,000,000	1.0000 [0.0000]	(36,071)		25,417	(1,583)		10,804			3,513		5,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Ace Limited;ACE	00440EC*6 Ace Limited	DB C	Credit	Credit Suisse International	E58DKGMJYYYJLN8C3868..	.08/09/2011	.09/20/2016		10,000,000	1.0000 [0.0000]	(62,631)		50,833	(2,751)		21,608			6,105		10,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];BANCO BILBAO VIZCAYA ARGENTINARIA;BBVA	05946KA*2 BANCO BILBAO VIZCAYA ARGENTINARIA	DB C	Credit	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	.07/14/2015	.09/20/2020		5,500,006	1.0000 [0.0000]	(2,709)		28,594	(2,205)		(103,633)			262		5,500,006	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];BRITISH TELECOM PLC;BT-A.L	111021B@9 BRITISH TELECOM PLC..	DB C	Credit	Societe Generale SA	O2RNE8IBXP4R0TD8PU41..	.07/14/2015	.09/20/2020		5,500,006	1.0000 [0.0000]	96,311		28,594	78,380		54,793			(9,297)		5,500,006	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CARNIVAL CORPORATION;CCL	143658A@1 CARNIVAL CORPORATION	DB C	Credit	Bank of America NA	B4TYDEB6GKMZO031MB27.	.08/04/2014	.09/20/2019		3,000,000	1.0000 [0.0000]	42,401		15,167	26,659		61,721			(4,122)		3,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDT12-100_ITRAXX_S24_5Y	46573*BW9 CDT12-100_ITRAXX_S24_5Y	DB C	Credit	Citibank N A	E57ODZWZ7FF32TWEFA76.	.01/22/2016	.12/20/2020		37,885,750	1.0000 [0.0000]		1,025,699	176,934	934,930		1,040,691			(90,769)		37,885,750	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDT12-100_ITRAXX_S24_5Y	46573*BY5 CDT12-100_ITRAXX_S24_5Y	DB C	Credit	Bank of America NA	B4TYDEB6GKMZO031MB27.	.01/25/2016	.12/20/2020		61,203,625	1.0000 [0.0000]		1,629,339	278,350	1,488,230		1,679,973			(141,109)		61,203,625	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.23	12518*DP2 CDX.NA.IG.23	DB C	Credit	Citibank N A	E57ODZWZ7FF32TWEFA76.	.06/02/2015	.12/20/2019		50,000,000	1.0000 [0.0000]	300,000		252,778	229,019		189,168			(32,872)		50,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.25	12518*FD7 CDX.NA.IG.25	DB C	Credit	ICE Clear US, Inc.	549300HWWR1D8OTS2G29.	.01/19/2016	.12/20/2020		40,000,000	1.0000 [0.0000]		(190,866)	180,000	(173,650)		319,881			17,216		40,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.26	990313902 CDX.NA.IG.26	DB C	Credit	ICE Clear US, Inc.	549300HWWR1D8OTS2G29.	.03/21/2016	.06/20/2021		.310,000,000	1.0000 [0.0000]		3,246,913	861,111	3,077,450		2,966,319			(169,463)		.310,000,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.26	990314103 CDX.NA.IG.26	DB C	Credit	ICE Clear US, Inc.	549300HWWR1D8OTS2G29.	.03/22/2016	.06/20/2021		.656,000,000	1.0000 [0.0000]		6,695,117	1,804,000	6,348,999		6,277,115			(346,118)		.656,000,000	2Z	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CDX.NA.IG.26	12518*FV7 CDX.NA.IG.26	DB C	Credit	ICE Clear US, Inc.	549300HWWR1D8OTS2G29.	.03/23/2016	.06/20/2021		60,000,000	1.0000 [0.0000]		581,449	163,333	551,678		647,110			(29,771)		60,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];CREDIT AGRICOLE SA;ACA.PA	225313A@4 CREDIT AGRICOLE SA	DB C	Credit	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	.07/14/2015	.09/20/2020		5,500,006	1.0000 [0.0000]	62,963		28,594	51,241		41,125			(6,078)		5,500,006	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];DANSKE BANK A/S;DANSKE.CO	236363B@5 DANSKE BANK A/S	DB C	Credit	Citibank N A	E57ODZWZ7FF32TWEFA76.	.07/13/2015	.09/20/2020		5,505,274	1.0000 [0.0000]	49,410		28,594	40,187		63,843			(4,768)		5,505,274	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Dow Chemical Company;DOW	260543T*4 Dow Chemical Company	DB C	Credit	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	.06/22/2011	.09/20/2016		10,000,000	1.0000 [0.0000]	24,651		50,833	1,055		20,353			(2,342)		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];ENEL S P A;ENLAY	T3627#AA0 ENEL S P A	DB C	Credit	Societe Generale SA	O2RNE8IBXP4R0TD8PU41..	.08/19/2015	.09/20/2020		2,763,866	1.0000 [0.0000]	15,007		14,297	12,520		20,325			(1,437)		2,763,866	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];General Mills, Inc.;GIS	370334G*9 General Mills, Inc.	DB C	Credit	Deutsche Bank AG	7LTWFZYICNSX8D621K86	.08/08/2011	.09/20/2016		20,000,000	1.0000 [0.0000]	304,011		101,667	13,338		42,653			(29,604)		20,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Georgia-Pacific Corporation	373298C#3 Georgia-Pacific Corporation	DB C	Credit	Bank of America NA	B4TYDEB6GKMZO031MB27.	.03/15/2012	.03/20/2017		10,000,000	1.0000 [0.0000]	(108,285)		50,556	(15,562)		65,212			10,769		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Georgia-Pacific Corporation	373298D*6 Georgia-Pacific Corporation.	DB C	Credit	Bank of America NA	B4TYDEB6GKMZO031MB27.	.03/28/2012	.06/20/2017		10,000,000	1.0000 [0.0000]	(151,444)		50,556	(28,177)		86,362			14,446		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Gilead Sciences Inc;GILD	375558A#0 Gilead Sciences Inc.	DB C	Credit	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02..	.07/29/2011	.09/20/2016		10,000,000	1.0000 [0.0000]	82,929		50,833	3,619		7,180			(8,033)		10,000,000	1	N/A

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1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - Rec 1.0000 [PAY 0.0000];GKN HOLDINGS PLC;GKN.L	G3424@AA1 GKN HOLDINGS PLC	DB C....	Credit	Citibank N A E57ODZWZ7FF32TWEFA76.	07/14/2015	09/20/2020		5,500,006	1.0000 [0.0000]	5,427		28,594	4,416		(144,418)			(524)		5,500,006	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];GKN HOLDINGS PLC;GKN.L	G3424@AB9 GKN HOLDINGS PLC	DB C....	Credit	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653.	07/28/2015	09/20/2020		5,518,764	1.0000 [0.0000]	(8,227)		28,594	(6,769)		(144,418)			787		5,518,764	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Hartford;HIG	416515D@0 Hartford	DB C....	Credit	Bank of America NA B4TYDEB6GKMZO031MB27.	04/15/2013	06/20/2018		25,000,000	1.0000 [0.0000]	(147,662)		126,389	(56,249)		375,623			14,219		25,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Hartford;HIG	416515D#8 Hartford	DB C....	Credit	Citibank N A E57ODZWZ7FF32TWEFA76.	04/25/2013	06/20/2018		4,000,000	1.0000 [0.0000]	(17,663)		20,222	(6,761)		60,100			1,709		4,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Heineken N.V.;HEINY	423012B#9 Heineken N.V.	DB C....	Credit	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	08/10/2011	09/20/2016		10,000,000	1.0000 [0.0000]			50,833			20,310					10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];International Paper Company;IP	460146M#7 International Paper Company	DB C....	Credit	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	05/28/2013	06/20/2018		10,000,000	1.0000 [0.0000]	72,880		50,556	28,395		148,334			(7,178)		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];ITRAXX.EUROPE.24	46573*BS8 ITRAXX.EUROPE.24	DB C....	Credit	ICE Clear US, Inc. 549300HWWR1D8OTS2G29.	09/23/2015	12/20/2020		94,175,601	1.0000 [0.0000]	1,035,554		481,343	885,604		674,751			(97,467)		94,175,601	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];ITRAXX.EUROPE.25	46573*CC2 ITRAXX.EUROPE.25	DB C....	Credit	ICE Clear US, Inc. 549300HWWR1D8OTS2G29.	03/30/2016	06/20/2021		102,762,750	1.0000 [0.0000]		1,444,831	256,606	1,376,191		794,457			(68,640)		102,762,749	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];MCDX.NA.22.10Y	58039#AD1 MCDX.NA.22.10Y	DB C....	Credit	Bank of America NA B4TYDEB6GKMZO031MB27.	06/10/2014	06/20/2024		3,000,000	1.0000 [0.0000]	(37,601)		15,167	(29,900)		(55,068)			1,869		3,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];MCDX.NA.22.10Y	58039#AG4 MCDX.NA.22.10Y	DB C....	Credit	Bank of America NA B4TYDEB6GKMZO031MB27.	06/10/2014	06/20/2024		6,000,000	1.0000 [0.0000]	(75,201)		30,333	(59,816)		(110,136)			3,738		6,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Mohawk Industries, Inc.;MHK	608190C#9 Mohawk Industries, Inc.	DB C....	Credit	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	05/28/2013	06/20/2018		10,000,000	1.0000 [0.0000]	9,665		50,556	3,766		125,981			(952)		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Oneok Partners, L.P.;OKS	68268NC*2 Oneok Partners, L.P.	DB C....	Credit	Bank of America NA B4TYDEB6GKMZO031MB27.	02/21/2012	03/20/2017		10,000,000	1.0000 [0.0000]	(213,013)		50,556	(30,233)		20,235			20,922		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];PIONEER NATURAL RESOURCES COMPANY;PXD	723787A@6 PIONEER NATURAL RESOURCES COMPANY	DB C....	Credit	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	07/07/2014	09/20/2019		10,000,000	1.0000 [0.0000]	213,807		50,556	132,448		5,414			(20,480)		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Plains All American Pipeline LP;PAA	72650RA@1 Plains All American Pipeline LP	DB C....	Credit	Bank of America NA B4TYDEB6GKMZO031MB27.	03/13/2012	03/20/2017		15,000,000	1.0000 [0.0000]	(295,490)		75,833	(42,420)		(24,072)			29,355		15,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];PSEG Power LLC;PEG	69362BB*2 PSEG Power LLC	DB C....	Credit	Bank of America NA B4TYDEB6GKMZO031MB27.	07/12/2011	09/20/2016		10,000,000	1.0000 [0.0000]	(120,632)		50,833	(5,220)		17,491			11,586		10,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];REPUBLIC OF INDONESIA	455780E@1 REPUBLIC OF INDONESIA	DB C....	Credit	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	07/25/2014	09/20/2019		20,000,000	1.0000 [0.0000]	(408,518)		101,111	(255,894)		(118,597)			39,569		20,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];REPUBLIC OF INDONESIA	455780E*3 REPUBLIC OF INDONESIA	DB C....	Credit	Barclays Bank PLC G5GSEF7VJP5I7OUK5573....	07/30/2014	09/20/2019		5,000,000	1.0000 [0.0000]	(99,545)		25,278	(62,454)		(29,649)			9,657		5,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Republic Services, Inc.;RSG	760759B@8 Republic Services, Inc.	DB C....	Credit	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	02/28/2012	03/20/2017		10,000,000	1.0000 [0.0000]	(43,109)		50,556	(6,142)		63,835			4,250		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Republic Services, Inc.;RSG	760759B#6 Republic Services, Inc.	DB C....	Credit	Deutsche Bank AG 7LTWFZYICNSX8D621K86...	03/07/2012	03/20/2017		10,000,000	1.0000 [0.0000]	(33,449)		50,556	(4,786)		63,835			3,312		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Rogers Communication Inc.;RCI	775109B#7 Rogers Communication Inc..	DB C....	Credit	Credit Suisse International E58DKGMJYYYJLN8C3868..	06/27/2014	09/20/2019		5,000,000	1.0000 [0.0000]	102,569		25,278	63,272		92,108			(9,784)		5,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Sempra Energy;SRE	816851A@8 Sempra Energy	DB C....	Credit	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54....	08/09/2011	09/20/2016		10,000,000	1.0000 [0.0000]	82,940		50,833	3,641		20,737			(8,081)		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];Sempra Energy;SRE	816851A#6 Sempra Energy	DB C....	Credit	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02..	08/10/2011	09/20/2016		10,000,000	1.0000 [0.0000]	83,151		50,833	3,652		20,737			(8,106)		10,000,000	2	N/A

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - Rec 1.0000 [PAY 0.0000];SKY PLC;SKYAY	83084VA*7 SKY PLC	DB C	Credit	Goldman Sachs International W22LROWP2IHZNBB6K528	08/18/2015	09/20/2020		5,517,241	1.0000 [0.0000]	61,799		28,594	51,402		26,822			(5,989)		5,517,241	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];TELEFONICA, S.A.;VIV	87938WB#9 TELEFONICA, S.A.	DB C	Credit	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/30/2015	09/20/2020		5,462,272	1.0000 [0.0000]	52,116		28,594	42,809		(33,623)			(5,056)		5,462,272	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];The Chubb Corporation;CB	171232B*1 The Chubb Corporation	DB C	Credit	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	08/09/2011	09/20/2016		5,000,000	1.0000 [0.0000]			25,417			11,007					5,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];The Kroger Company;KR	501044J@1 The Kroger Company	DB C	Credit	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/26/2011	09/20/2016		10,000,000	1.0000 [0.0000]	(47,950)		50,833	(2,124)		20,152			4,715		10,000,000	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];The State of Connecticut	20772@AC6 The State of Connecticut	DB C	Credit	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	07/30/2014	09/20/2019		6,000,000	1.0000 [0.0000]	55,713		30,333	34,954		(41,781)			(5,405)		6,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];The State of Connecticut	20772@AB8 The State of Connecticut	DB C	Credit	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	07/30/2014	09/20/2019		14,000,000	1.0000 [0.0000]	129,997		70,778	81,560		(97,489)			(12,612)		14,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];The Travelers Companies, Inc.;TRV	89417EB*9 The Travelers Companies, Inc.	DB C	Credit	Credit Suisse International E58DKGMJYYYJLN8C3868	08/09/2011	09/20/2016		10,000,000	1.0000 [0.0000]	(237,190)		50,833	(10,418)		19,558			23,122		10,000,000	1	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];UNIBAIL-RODAMCO;UL.PA	904587A*3 UNIBAIL-RODAMCO	DB C	Credit	Goldman Sachs International W22LROWP2IHZNBB6K528	07/17/2015	09/20/2020		5,426,760	1.0000 [0.0000]	96,581		28,594	78,739		109,125			(9,331)		5,426,760	2	N/A
Credit Default Swap - Rec 1.0000 [PAY 0.0000];XLIT LTD;XL	98372PB#4 XLIT LTD	DB C	Credit	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/12/2013	03/20/2018		27,000,000	1.0000 [0.0000]	366,671		136,500	125,624		333,088			(36,407)		27,000,000	2	N/A
0989999. Total-Swaps-Replications-Credit Default										1,200,163	14,432,483	6,810,042	14,970,665	XXX	16,517,788	0	0	(950,673)	0	1,957,221,926	XXX	XXX
1029999. Total-Swaps-Replications										1,200,163	14,432,483	6,810,042	14,970,665	XXX	16,517,788	0	0	(950,673)	0	1,957,221,926	XXX	XXX
1159999. Total-Swaps-Interest Rate										(15,022,000)	102,655,000	157,470,347	1,901,225,100	XXX	1,997,003,635	811,825,877	0	0	0	323,055,057	XXX	XXX
1169999. Total-Swaps-Credit Default										1,402,403	14,057,559	6,633,414	14,263,734	XXX	15,810,857	(247,778)	0	(950,673)	0	1,957,221,926	XXX	XXX
1179999. Total-Swaps-Foreign Exchange										0	0	11,667,539	230,580,515	XXX	265,283,865	18,159,882	38,554,495	0	0	31,229,083	XXX	XXX
1189999. Total-Swaps-Total Return										0	0	14,897,782	78,392,888	XXX	78,392,888	97,058,790	0	0	0	15,526,277	XXX	XXX
1209999. Total-Swaps										(13,619,597)	116,712,559	190,669,082	2,224,462,236	XXX	2,356,491,244	926,796,770	38,554,495	(950,673)	0	2,327,032,343	XXX	XXX
Forwards - Hedging Effective																						
Interest Rate Forward	Forecasted Bond Purchase	N/A	Interest Rate	Goldman Sachs Bank USA KD3XUN7C6T14HNAYLU02	09/03/2010	12/15/2016		35,000,000	4.3400						15,432,477					118,726		100/99
1219999. Total-Forwards-Hedging Effective										0	0	0	0	XXX	15,432,477	0	0	0	0	118,726	XXX	XXX
Forwards - Hedging Other																						
Currency Forward - BUY USD SELL CAD	Asset Portfolio	D 1	Currency	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	06/08/2016	09/12/2016		3,381,173	1.2717				71,981		71,981	1,812	70,170			7,612		0010
Currency Forward - BUY USD SELL EUR	Joint Venture Interests Portfolio	BA	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	03/22/2016	09/27/2016		45,145,200	0.8861				580,202		580,202	(126,998)	707,200			111,463		0010
Currency Forward - BUY USD SELL EUR	Joint Venture Interests Portfolio	BA	Currency	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	03/22/2016	09/27/2016		41,780,770	0.8856				558,114		558,114	(117,506)	675,620			103,156		0010
Currency Forward - BUY USD SELL EUR	Joint Venture Interests Portfolio	BA	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/06/2016	10/11/2016		32,079,600	0.8728				858,301		858,301	(114,699)	973,000			85,206		0010
Currency Forward - BUY USD SELL EUR	Asset Portfolio	D 1	Currency	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	06/08/2016	09/12/2016		11,892,473	0.8745				316,539		316,539	(22,054)	338,593			26,774		0010
Currency Forward - BUY USD SELL EUR	N77608AF9 SCHAEFFLER 4.25 05/15/18 Corporation	D 1	Currency	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	06/14/2016	08/16/2016		563,102	0.8879				7,076		7,076	(551)	7,627			1,010		0010
Currency Forward - BUY USD SELL GBP	Asset Portfolio	D 1	Currency	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	06/08/2016	09/12/2016		3,196,030	0.6884				253,258		253,258	(1,813)	255,070			7,195		0010
Currency Forward - BUY USD SELL GBP	Joint Venture Interests Portfolio	BA	Currency	Citibank N A E57ODZWZ7FF32TWEFA76	06/23/2016	09/27/2016		1,036,000	0.6757				99,412		99,412	(828)	100,240			2,558		0010
Currency Forward - BUY USD SELL JPY	Asset Portfolio	D 1	Currency	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	06/08/2016	09/12/2016		1,407,705	106.5564				(57,796)		(57,796)	(3,370)	(54,426)			3,169		0010
Equity Forward - DJ EURO 50 VS EURSTOX VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/08/2009	12/15/2017	8,000	107,876,320	31.2500				(3,800,090)		(3,800,090)	86,658				651,798		0002
Equity Forward - DJ EURO 50 VS EURSTOX VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/25/2010	12/15/2017	9,243	130,844,127	28.4000				2,566,482		2,566,482	(163,568)				790,572		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, 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 - FTSE 100 VS FTSE VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/13/2007	12/15/2017	9,921	201,135,327	25.2000				(2,462,402)		(2,462,402)	242,405				1,215,278		0002
Equity Forward - FTSE 100 VS FTSE VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	03/11/2010	12/15/2017	5,597	84,195,950	26.8000				2,950,081		2,950,081	(278,611)				508,719		0002
Equity Forward - MSCI EAFE VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	01/16/2009	12/15/2017	17,986	179,856,100	34.7500				(15,073,445)		(15,073,445)	(120,690)				1,086,707		0002
Equity Forward - MSCI EAFE VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank.	7H6GLXDRUGQFU57RNE97	04/13/2016	12/15/2017	6,897	68,965,500	21.7500				705,806		705,806	705,806				416,696		0002
Equity Forward - NASDAQ 100 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76.	05/29/2007	12/15/2017	9,671	96,710,000	25.8500				(1,186,627)		(1,186,627)	(243,135)				584,331		0002
Equity Forward - RUSSEL 2000 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	03/25/2008	12/15/2017	7,810	78,100,000	32.2500				(2,282,820)		(2,282,820)	(87,938)				471,887		0002
Equity Forward - RUSSEL 2000 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	04/01/2008	12/15/2017	7,810	78,100,000	32.3000				(2,307,907)		(2,307,907)	(88,374)				471,887		0002
Equity Forward - RUSSEL 2000 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	08/12/2008	12/21/2018	31,008	310,080,000	32.2500				(8,863,499)		(8,863,499)	(1,060,860)				2,439,953		0002
Equity Forward - RUSSEL 2000 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653.	05/04/2009	12/21/2018	6,557	65,573,770	38.1250				(5,955,172)		(5,955,172)	(329,327)				515,986		0002
Equity Forward - RUSSEL 2000 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653.	06/11/2009	12/21/2018	6,527	65,274,151	38.3000				(6,059,866)		(6,059,866)	(332,967)				513,628		0002
Equity Forward - RUSSEL 2000 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653.	09/09/2009	12/21/2018	12,642	126,422,250	39.5500				(12,986,069)		(12,986,069)	(682,970)				994,790		0002
Equity Forward - RUSSEL 2000 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	09/10/2009	12/21/2018	12,713	127,130,000	39.3300				(12,842,374)		(12,842,374)	(682,119)				1,000,359		0002
Equity Forward - RUSSEL 2000 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	09/10/2009	12/21/2018	6,361	63,613,200	39.3000				(6,411,336)		(6,411,336)	(340,989)				500,559		0002
Equity Forward - S&P 500 VS STD OTC.	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76.	09/28/2012	12/16/2022	4,098	40,983,606	30.5000				(1,595,723)		(1,595,723)	(102,627)				521,062		0002
Equity Forward - S&P 500 VS STD OTC.	Variable Annuities	Exh 5	Equity/Index	Citibank N A	E57ODZWZ7FF32TWEFA76.	07/26/2013	12/15/2017	2,114	21,141,649	23.6500				531,757		531,757	41,118				127,740		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	05/30/2007	12/15/2017	11,236	112,360,000	22.2500				(62,427)		(62,427)	(81,318)				678,889		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/13/2007	12/15/2017	20,000	200,000,000	25.7500				(3,513,492)		(3,513,492)	(182,414)				1,208,418		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	09/21/2007	12/15/2017	20,000	200,000,000	25.0000				(2,740,966)		(2,740,966)	(174,214)				1,208,418		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/19/2007	12/15/2017	19,608	196,080,000	25.5000				(3,124,791)		(3,124,791)	(177,418)				1,184,733		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528.	10/31/2007	12/15/2017	19,455	194,552,500	25.7000				(3,290,679)		(3,290,679)	(178,855)				1,175,504		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653.	11/01/2007	12/15/2017	9,709	97,087,400	25.7500				(1,666,869)		(1,666,869)	(89,564)				586,611		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	11/01/2007	12/15/2017	9,690	96,899,224	25.8000				(1,688,362)		(1,688,362)	(89,701)				585,474		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	11/07/2007	12/15/2017	19,084	190,839,695	26.2000				(3,723,351)		(3,723,351)	(181,876)				1,153,071		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	11/15/2007	12/15/2017	9,058	90,579,710	27.6000				(2,444,321)		(2,444,321)	(94,979)				547,291		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/21/2007	12/15/2017	18,051	180,505,415	27.7000				(4,966,946)		(4,966,946)	(190,679)				1,090,630		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	11/26/2007	12/15/2017	18,000	180,000,000	27.8500				(5,109,394)		(5,109,394)	(192,210)				1,087,576		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2007	12/15/2017	9,058	90,580,000	27.6000				(2,447,296)		(2,447,296)	(95,373)				547,293		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2007	12/15/2017	9,058	90,580,000	27.6000				(2,447,296)		(2,447,296)	(95,373)				547,293		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2007	12/22/2017	9,091	90,909,090	27.5000				(2,406,889)		(2,406,889)	(98,198)				552,876		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/04/2008	12/15/2017	9,381	93,808,600	26.6500				(2,046,390)		(2,046,390)	(93,149)				566,800		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	06/17/2008	12/21/2018	4,664	46,641,800	26.8000				(1,054,106)		(1,054,106)	(133,376)				367,014		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/17/2008	12/21/2018	9,311	93,109,869	26.8500				(2,128,787)		(2,128,787)	(266,804)				732,662		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/24/2008	12/21/2018	9,346	93,457,900	26.7500				(2,083,234)		(2,083,234)	(267,019)				735,400		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/10/2008	12/21/2018	27,923	279,225,600	26.8600				(6,411,983)		(6,411,983)	(815,700)				2,197,167		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/22/2008	12/21/2018	7,862	78,616,400	31.8000				(4,490,473)		(4,490,473)	(291,968)				618,616		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/03/2008	12/21/2018	29,630	296,296,300	33.7500				(22,268,960)		(22,268,960)	(1,228,268)				2,331,492		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/29/2009	12/21/2018	23,734	237,341,800	31.6000				(15,642,762)		(15,642,762)	(958,781)				1,867,592		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/30/2009	12/15/2017	15,576	155,763,200	32.1000				(11,072,492)		(11,072,492)	(268,132)				941,135		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	05/05/2009	12/15/2017	7,886	78,864,400	31.7000				(5,413,948)		(5,413,948)	(133,435)				476,506		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/06/2009	12/15/2017	15,748	157,480,300	31.7500				(10,863,443)		(10,863,443)	(267,170)				951,510		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/02/2009	12/18/2020	16,393	163,934,400	30.5000				(8,392,103)		(8,392,103)	(578,767)				1,733,220		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/09/2009	12/21/2018	16,340	163,398,700	30.6000				(9,834,171)		(9,834,171)	(644,028)				1,285,750		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/10/2009	12/21/2018	8,197	81,967,200	30.5000				(4,883,099)		(4,883,099)	(322,037)				644,982		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	06/11/2009	12/21/2018	8,264	82,644,628	30.2500				(4,799,553)		(4,799,553)	(322,015)				650,313		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2009	12/20/2019	16,155	161,550,900	30.9500				(9,126,698)		(9,126,698)	(431,757)				1,505,541		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/12/2009	12/16/2022	16,129	161,290,300	31.0000				(7,316,766)		(7,316,766)	(465,342)				2,050,632		0002

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	08/21/2009	12/20/2019	16,155	161,550,900	30.9500				(9,130,783)		(9,130,783)	(432,305)				1,505,541		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	08/21/2009	12/20/2019	8,258	82,579,800	31.0000				(4,692,203)		(4,692,203)	(221,787)				769,586		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	09/09/2009	12/21/2018	15,848	158,478,600	31.5500				(10,474,609)		(10,474,609)	(656,835)				1,247,034		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/22/2009	12/20/2019	8,361	83,612,040	29.9000				(4,174,922)		(4,174,922)	(208,223)				779,206		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	01/15/2010	12/21/2018	9,259	92,592,590	27.0000				3,670,414		3,670,414	338,700				728,591		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/26/2010	12/21/2018	8,333	83,333,300	27.0000				3,307,042		3,307,042	305,529				655,732		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	02/03/2010	12/20/2019	7,435	74,349,442	26.9000				2,470,394		2,470,394	145,538				692,885		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	02/18/2010	12/21/2018	7,407	74,074,100	27.0000				2,942,390		2,942,390	273,121				582,873		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	03/10/2010	12/20/2019	4,647	46,468,400	26.9000				(1,538,015)		(1,538,015)	(91,164)				433,053		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	03/10/2010	12/20/2019	9,294	92,936,803	26.9000				(3,076,030)		(3,076,030)	(182,328)				866,106		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/28/2010	12/20/2019	12,976	129,757,790	28.9000				(5,654,623)		(5,654,623)	(300,345)				1,209,252		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	04/29/2010	12/20/2019	24,653	246,527,800	28.8000				(10,605,482)		(10,605,482)	(566,244)				2,297,466		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	04/30/2010	12/18/2019	12,199	121,993,100	29.1000				(5,457,869)		(5,457,869)	(287,918)				1,135,993		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/30/2010	12/20/2019	12,158	121,575,300	29.2000				(5,505,463)		(5,505,463)	(288,233)				1,132,996		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG	7LTWFZYICNSX8D621K86	05/04/2010	12/20/2019	8,333	83,333,300	30.0000				(4,160,543)		(4,160,543)	(210,195)				776,608		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/04/2010	12/20/2019	11,794	117,940,000	30.1000				(5,957,141)		(5,957,141)	(299,720)				1,099,118		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	05/05/2010	12/20/2019	11,639	116,393,400	30.5000				(6,151,609)		(6,151,609)	(304,687)				1,084,705		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	05/07/2010	12/20/2019	4,122	41,221,400	32.7500				(2,752,296)		(2,752,296)	(126,571)				384,155		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International	E58DKGMJYYYJLN8C3868	05/20/2010	12/20/2019	2,075	20,746,900	36.1500				(1,863,317)		(1,863,317)	(79,302)				193,347		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	05/20/2010	12/20/2019	19,231	192,307,700	36.4000				(17,610,084)		(17,610,084)	(746,066)				1,792,173		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International	W22LROWP2IHZNBB6K528	07/21/2010	12/20/2019	14,229	142,288,000	35.1400				(11,835,410)		(11,835,410)	(515,499)				1,326,024		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB27	07/21/2010	12/20/2019	21,337	213,371,300	35.1500				(17,762,624)		(17,762,624)	(773,501)				1,988,471		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2011	12/15/2017	8,361	83,612,000	29.9000				(4,788,894)		(4,788,894)	(151,354)				505,191		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/03/2011	12/15/2017	8,446	84,459,500	29.6000				(4,689,860)		(4,689,860)	(151,314)				510,312		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	07/19/2011	12/21/2018	8,117	81,168,800	30.8000	(1,400,000)			(4,974,020)		(4,974,020)	(320,779)				638,700		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	07/19/2011	12/15/2017	9,340	93,400,700	22.3000	2,620,000			(70,451)		(70,451)	(67,829)				564,335		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	07/19/2011	12/21/2018	8,997	89,972,100	33.7500	(2,741,000)			(6,762,100)		(6,762,100)	(372,971)				707,971		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653.	08/12/2011	12/18/2020	7,874	78,740,157	31.7500				(4,512,539)		(4,512,539)	(323,194)				832,492		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41.	08/18/2011	12/18/2020	15,152	151,515,200	33.0000				(9,890,484)		(9,890,484)	(674,632)				1,601,916		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573.	08/19/2011	12/18/2020	3,788	37,878,800	33.0000				(2,472,880)		(2,472,880)	(168,695)				400,479		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76.	08/29/2011	12/18/2020	7,812	78,125,000	32.0000				4,625,967		4,625,967	327,705				825,988		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	10/11/2011	12/18/2020	5,405	54,054,100	33.3000				3,670,974		3,670,974	248,255				571,495		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653.	10/11/2011	12/18/2020	3,985	39,849,624	33.2500				2,693,587		2,693,587	182,467				421,316		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	10/12/2011	12/18/2020	6,667	66,666,700	33.0000				4,399,898		4,399,898	300,699				704,843		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41.	10/12/2011	12/18/2020	3,374	33,742,300	32.6000				2,142,013		2,142,013	148,514				356,745		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653.	10/12/2011	12/18/2020	3,333	33,333,333	33.0000				2,199,948		2,199,948	150,349				352,422		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	10/27/2011	12/18/2020	4,231	42,307,700	32.5000				2,666,871		2,666,871	185,729				447,304		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653.	10/27/2011	12/18/2020	3,333	33,333,333	33.0000				2,205,883		2,205,883	150,869				352,422		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86.	11/10/2011	12/15/2017	6,964	69,637,883	35.9000				7,011,303		7,011,303	169,804				420,758		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	12/12/2011	12/18/2020	6,739	67,385,400	37.1000				6,348,929		6,348,929	388,392				712,442		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	01/11/2012	12/16/2022	7,225	72,254,300	34.6000				(4,760,971)		(4,760,971)	(301,757)				918,636		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/07/2012	12/16/2016	4,098	40,983,600	30.5000				3,004,216		3,004,216	132,475				139,437		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41.	03/20/2012	12/15/2017	4,019	40,192,900	31.1000				(2,766,684)		(2,766,684)	(84,799)				242,849		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528.	04/13/2012	12/20/2019	16,000	160,000,000	31.2500				9,329,993		9,329,993	483,666				1,491,088		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	04/17/2012	12/21/2018	8,013	80,128,200	31.2000				5,295,834		5,295,834	415,249				630,512		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	05/24/2012	12/16/2022	7,310	73,099,400	34.2000				4,544,514		4,544,514	288,544				929,380		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	05/24/2012	12/15/2023	7,246	72,463,800	34.5000				4,271,594		4,271,594	315,789				989,802		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG. 7LTWFZYICNSX8D621K86	06/08/2012	12/17/2021	3,666	36,656,891	34.1000				(2,443,418)		(2,443,418)	(171,040)				428,607		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas. R0MUWSFPU8MPRO8K5P83	08/28/2012	12/17/2021	7,764	77,639,800	32.2000				(4,204,563)		(4,204,563)	(313,303)				907,796		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	09/14/2012	12/20/2019	4,237	42,372,900	29.5000				1,991,842		1,991,842	115,325				394,886		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	10/05/2012	12/15/2017	8,591	85,910,700	29.1000				4,811,906		4,811,906	178,781				519,080		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	10/05/2012	12/15/2017	8,547	85,470,100	29.2500				4,861,281		4,861,281	178,794				516,418		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG. 7LTWFZYICNSX8D621K86	10/11/2012	12/15/2017	4,310	43,103,448	29.0000				(2,387,013)		(2,387,013)	(89,539)				260,435		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	11/08/2012	12/18/2020	8,547	85,470,100	29.2500				(3,579,598)		(3,579,598)	(314,979)				903,645		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC. G5GSEF7VJP5I7OUK5573	12/05/2012	12/20/2019	3,604	36,036,000	27.7500				(1,315,744)		(1,315,744)	(87,177)				335,830		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Barclays Bank PLC. G5GSEF7VJP5I7OUK5573	01/08/2013	12/20/2019	4,464	44,642,900	28.0000				(1,679,433)		(1,679,433)	(110,295)				416,040		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/05/2013	12/16/2022	27,778	277,777,800	27.0000				5,277,605		5,277,605	351,746				3,531,646		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/12/2013	12/16/2022	14,231	142,310,000	26.3500				2,230,982		2,230,982	150,805				1,809,318		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	02/19/2013	12/17/2021	9,597	95,969,290	26.0500				1,785,928		1,785,928	213,728				1,122,112		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA. O2RNE8IBXP4R0TD8PU41	02/21/2013	12/15/2017	10,142	101,419,900	24.6500				3,171,770		3,171,770	190,360				612,788		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	03/11/2013	12/16/2022	9,579	95,785,400	26.1000				1,359,756		1,359,756	92,733				1,217,808		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA. O2RNE8IBXP4R0TD8PU41	03/20/2013	12/17/2021	6,809	68,093,400	25.7000				1,128,993		1,128,993	145,180				796,176		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA. O2RNE8IBXP4R0TD8PU41	03/21/2013	12/15/2017	10,395	103,950,100	24.0500				2,920,798		2,920,798	193,546				628,076		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA. O2RNE8IBXP4R0TD8PU41	03/26/2013	12/15/2017	10,438	104,384,100	23.9500				2,878,408		2,878,408	194,065				630,698		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank. 7H6GLXDRUGQFU57RNE97	04/01/2013	12/16/2022	9,560	95,602,300	26.1500				1,356,732		1,356,732	92,576				1,215,480		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA. O2RNE8IBXP4R0TD8PU41	05/10/2013	12/15/2017	6,224	62,240,700	24.1000				1,738,319		1,738,319	118,589				376,064		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2013	12/15/2017	10,267	102,669,400	24.3500				2,983,442		2,983,442	197,627				620,338		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2013	12/16/2022	1,812	18,115,900	27.6000				(376,227)		(376,227)	(24,987)				230,324		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/11/2013	12/16/2022	9,074	90,744,100	27.5500				1,858,396		1,858,396	123,543				1,153,713		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/25/2013	12/16/2022	17,857	178,571,400	28.0000				4,061,687		4,061,687	268,360				2,270,343		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	06/26/2013	12/21/2018	4,771	47,709,923	26.2000				(1,675,633)		(1,675,633)	(252,606)				375,419		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	06/26/2013	12/18/2020	4,604	46,040,515	27.1500				(1,307,089)		(1,307,089)	(149,926)				486,770		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	01/22/2014	12/16/2022	5,061	50,607,287	24.7000				(196,746)		(196,746)	(16,948)				643,417		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/22/2014	12/16/2022	10,163	101,626,000	24.6000				(348,458)		(348,458)	(31,132)				1,292,065		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/22/2014	12/15/2023	2,976	29,761,900	25.2000				(59,263)		(59,263)	(9,781)				406,525		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	03/04/2014	12/21/2018	5,794	57,937,400	21.5750				(606,253)		(606,253)	(311,858)				455,897		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/21/2014	12/15/2017	6,143	61,425,100	20.3500				(316,547)		(316,547)	(132,778)				371,136		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/01/2014	12/15/2017	11,211	112,107,600	22.3000				(1,314,030)		(1,314,030)	(266,399)				677,364		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2014	12/15/2017	11,186	111,856,800	22.3500				(1,335,811)		(1,335,811)	(266,114)				675,849		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/01/2014	12/20/2019	10,593	105,932,203	23.6000				(690,687)		(690,687)	(198,532)				987,214		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/02/2014	12/20/2019	5,274	52,742,616	23.7000				(366,196)		(366,196)	(99,638)				491,524		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/02/2014	12/15/2017	11,123	111,234,700	22.4750				(1,384,916)		(1,384,916)	(265,651)				672,090		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	10/02/2014	12/20/2019	11,677	116,772,824	23.5500				(730,424)		(730,424)	(217,991)				1,088,241		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	10/02/2014	12/15/2017	5,580	55,803,600	22.4000				(676,185)		(676,185)	(133,037)				337,170		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	10/03/2014	12/15/2017	11,236	112,359,551	22.2500				(1,286,046)		(1,286,046)	(267,230)				678,887		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/03/2014	12/15/2017	5,618	56,179,800	22.2500				(643,023)		(643,023)	(133,615)				339,443		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	HSBC Bank USA NA 1IE8VN30JCEQV1H4R804	10/08/2014	12/15/2017	5,599	55,991,000	22.3250				(660,829)		(660,829)	(133,884)				338,303		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/08/2014	12/15/2017	11,186	111,856,800	22.3500				(1,332,547)		(1,332,547)	(267,623)				675,849		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2014	12/15/2017	10,941	109,409,200	22.8500				(1,548,965)		(1,548,965)	(267,007)				661,060		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2014	12/15/2017	11,136	111,358,600	22.4500				(1,382,330)		(1,382,330)	(269,959)				672,839		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/21/2014	12/18/2020	5,123	51,229,508	24.4000				(414,076)		(414,076)	(144,004)				541,631		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	10/21/2014	12/18/2020	7,187	71,868,583	24.3500				(564,094)		(564,094)	(201,291)				759,841		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Citibank N A E57ODZWZ7FF32TWEFA76	10/22/2014	12/15/2017	5,605	56,053,812	22.3000				(656,866)		(656,866)	(135,558)				338,682		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/24/2014	12/15/2017	11,236	112,359,550	22.2500				(1,288,307)		(1,288,307)	(272,014)				678,886		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/30/2014	12/15/2017	5,669	56,689,342	22.0500				(592,768)		(592,768)	(137,177)				342,522		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/03/2014	12/15/2017	5,695	56,947,608	21.9500				(567,664)		(567,664)	(137,785)				344,083		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/10/2015	12/18/2020	10,183	101,833,000	24.5500				(618,191)		(618,191)	(297,786)				1,076,644		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/13/2015	12/16/2022	14,484	144,843,600	25.8900				(466,100)		(466,100)	(44,604)				1,841,530		0002
Equity Forward - S&P 500 VS USD OTC VS	Variable Annuities	Exh 5	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/24/2015	12/20/2019	5,176	51,759,834	24.1500				(282,827)		(282,827)	(105,555)				482,365		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
12229999. Total-Forwards-Hedging Other										(1,521,000)	0	0	(332,019,325)	XXX	(332,019,325)	(20,664,004)	3,073,094	0	0	123,551,122	XXX	XXX
1269999. Total-Forwards										(1,521,000)	0	0	(332,019,325)	XXX	(316,586,847)	(20,664,004)	3,073,094	0	0	123,669,848	XXX	XXX
1399999. Total-Hedging Effective										0	0	7,602,408	135,368,071	XXX	281,282,436	0	25,380,646	0	0	27,187,980	XXX	XXX
1409999. Total-Hedging Other										1,980,225,057	312,564,602	179,859,007	3,289,057,901	XXX	3,289,057,898	1,481,290,443	16,246,943	0	0	466,292,285	XXX	XXX
1419999. Total-Replication										1,200,163	14,432,483	6,810,042	14,970,665	XXX	16,517,788	0	0	(950,673)	0	1,957,221,926	XXX	XXX
1429999. Total-Income Generation										0	(531,250)	0	(531,250)	XXX	(107,542)	0	0	0	0	0	XXX	XXX
1449999. TOTAL										1,981,425,220	326,465,836	194,271,457	3,438,865,387	XXX	3,586,750,580	1,481,290,443	41,627,589	(950,673)	0	2,450,702,191	XXX	XXX

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Other																					
RTAU6	580	67,378,600	Long ICE RUSSEL 2000 MINI RTAU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	06/20/2016.	1,161.7000	1,147.4000	1,061,400					(829,400)	(829,400)	3,132,000	.0001	100
TYU6	118	11,800,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/17/2016.	130.4688	132.9844	(9,219)					296,844	296,844	159,300	.0002	1,000
TYU6	445	44,500,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/17/2016.	130.3750	132.9844	(34,766)					1,161,172	1,161,172	600,750	.0002	1,000
TYU6	1,000	100,000,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/17/2016.	130.4609	132.9844	(78,125)					2,523,438	2,523,438	1,350,000	.0002	1,000
TYU6	3	300,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/17/2016.	130.4531	132.9844	(234)					7,594	7,594	4,050	.0002	1,000
TYU6	1	100,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/17/2016.	130.2188	132.9844	(78)					2,766	2,766	1,350	.0002	1,000
TYU6	249	24,900,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/18/2016.	130.1340	132.9844	(19,453)					709,750	709,750	336,150	.0002	1,000
TYU6	997	99,700,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/18/2016.	130.3438	132.9844	(77,891)					2,632,703	2,632,703	1,345,950	.0002	1,000
TYU6	250	25,000,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/18/2016.	130.2422	132.9844	(19,531)					685,547	685,547	337,500	.0002	1,000
TYU6	500	50,000,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/18/2016.	129.9571	132.9844	(39,062)					1,513,656	1,513,656	675,000	.0002	1,000
TYU6	100	10,000,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/18/2016.	130.3125	132.9844	(7,812)					267,188	267,188	135,000	.0002	1,000
TYU6	250	25,000,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/18/2016.	129.7969	132.9844	(19,531)					796,875	796,875	337,500	.0002	1,000
TYU6	250	25,000,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/18/2016.	129.7965	132.9844	(19,531)					796,969	796,969	337,500	.0002	1,000
TYU6	100	10,000,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/18/2016.	130.3047	132.9844	(7,812)					267,969	267,969	135,000	.0002	1,000
TYU6	300	30,000,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/18/2016.	130.2891	132.9844	(23,438)					808,594	808,594	405,000	.0002	1,000
TYU6	1,250	125,000,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/18/2016.	129.3803	132.9844	(97,656)					4,505,078	4,505,078	1,687,500	.0002	1,000
TYU6	1,000	100,000,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/18/2016.	130.2969	132.9844	(78,125)					2,687,500	2,687,500	1,350,000	.0002	1,000
TYU6	1,000	100,000,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/18/2016.	130.2813	132.9844	(78,125)					2,703,125	2,703,125	1,350,000	.0002	1,000
TYU6	250	25,000,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/19/2016.	129.2974	132.9844	(19,531)					921,734	921,734	337,500	.0002	1,000
TYU6	250	25,000,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/20/2016.	129.4766	132.9844	(19,531)					876,953	876,953	337,500	.0002	1,000
TYU6	100	10,000,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/20/2016.	129.5547	132.9844	(7,812)					342,969	342,969	135,000	.0002	1,000
TYU6	100	10,000,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/24/2016.	129.6406	132.9844	(7,812)					334,375	334,375	135,000	.0002	1,000
TYU6	100	10,000,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/24/2016.	129.6484	132.9844	(7,812)					333,594	333,594	135,000	.0002	1,000
TYU6	150	15,000,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/24/2016.	129.6484	132.9844	(11,719)					500,391	500,391	202,500	.0002	1,000
TYU6	757	75,700,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/24/2016.	129.4190	132.9844	(59,141)					2,698,953	2,698,953	1,021,950	.0002	1,000
TYU6	493	49,300,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/25/2016.	129.2917	132.9844	(38,516)					1,820,500	1,820,500	665,550	.0002	1,000
TYU6	100	10,000,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/25/2016.	129.4609	132.9844	(7,812)					352,344	352,344	135,000	.0002	1,000
TYU6	752	75,200,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/25/2016.	129.3677	132.9844	(58,750)					2,719,719	2,719,719	1,015,200	.0002	1,000
TYU6	2	200,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/25/2016.	129.4531	132.9844	(156)					7,063	7,063	2,700	.0002	1,000
TYU6	450	45,000,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/26/2016.	129.5313	132.9844	(35,156)					1,553,906	1,553,906	607,500	.0002	1,000
TYU6	2	200,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/26/2016.	129.3594	132.9844	(156)					7,250	7,250	2,700	.0002	1,000
TYU6	696	69,600,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/26/2016.	129.3750	132.9844	(54,375)					2,512,125	2,512,125	939,600	.0002	1,000
TYU6	5,248	524,800,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	05/26/2016.	129.5279	132.9844	(410,000)					18,139,711	18,139,711	7,084,800	.0002	1,000
TYU6	1,500	150,000,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	06/24/2016.	132.4427	132.9844	(117,188)					812,500	812,500	2,025,000	.0002	1,000
TYU6	500	50,000,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	06/24/2016.	132.3711	132.9844	(39,062)					306,641	306,641	675,000	.0002	1,000
TYU6	3,000	300,000,000	Long CBOT NOTE 10Y TYU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	06/29/2016.	132.9141	132.9844	(234,375)					210,938	210,938	4,050,000	.0002	1,000
USU6	200	20,000,000	Long CBOT BOND 30Y USU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	06/29/2016.	172.0625	172.3438	(131,250)					56,250	56,250	750,000	.0002	1,000
USU6	600	60,000,000	Long CBOT BOND 30Y USU6	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.) LCZ7XYGSLJUHFXXNXD88	06/29/2016.	172.2448	172.3438	(393,750)					59,375	59,375	2,250,000	.0002	1,000

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
WNU6....	110	11,000,000	Long CBOT BOND ULTRA LONG WNU6.	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.)... LCZ7XYGSLJUHFXXNXD88	06/29/2016.	185.8892	186.3750	(99,688)					53,438	53,438	506,000	.0002	1,000
WNU6....	400	40,000,000	Long CBOT BOND ULTRA LONG WNU6.	Variable Annuities	Exh 5	Interest Rate	09/21/2016.	CBOT (CME Group Inc.)... LCZ7XYGSLJUHFXXNXD88	06/29/2016.	186.1332	186.3750	(362,500)					96,708	96,708	1,840,000	.0002	1,000
12829999. Total-Long Futures-Hedging Other												(1,665,081)	0	0	0	0	56,254,801	56,254,801	38,533,050	XXX	XXX
1329999. Total-Long Futures												(1,665,081)	0	0	0	0	56,254,801	56,254,801	38,533,050	XXX	XXX
Short Futures																					
Hedging Other																					
ESU6.....	500	52,533,750	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/08/2016.	2,101.3500	2,090.2000	(585,000)					278,750	278,750	2,100,000	.0001	50
ESU6.....	1,000	105,070,000	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/08/2016.	2,101.4000	2,090.2000	(1,170,000)					560,000	560,000	4,200,000	.0001	50
ESU6.....	1,000	105,070,000	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/08/2016.	2,101.4000	2,090.2000	(1,170,000)					560,000	560,000	4,200,000	.0001	50
ESU6.....	1,000	105,065,000	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/08/2016.	2,101.3000	2,090.2000	(1,170,000)					555,000	555,000	4,200,000	.0001	50
ESU6.....	978	103,139,880	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/09/2016.	2,109.2000	2,090.2000	(1,144,260)					929,100	929,100	4,107,600	.0001	50
ESU6.....	3,000	316,372,500	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/09/2016.	2,109.1500	2,090.2000	(3,510,000)					2,842,500	2,842,500	12,600,000	.0001	50
ESU6.....	210	22,146,075	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/09/2016.	2,109.1500	2,090.2000	(245,700)					198,975	198,975	882,000	.0001	50
ESU6.....	1,000	105,460,000	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/09/2016.	2,109.2000	2,090.2000	(1,170,000)					950,000	950,000	4,200,000	.0001	50
ESU6.....	1,050	110,727,750	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/09/2016.	2,109.1000	2,090.2000	(1,228,500)					992,250	992,250	4,410,000	.0001	50
ESU6.....	1,450	152,909,750	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/09/2016.	2,109.1000	2,090.2000	(1,696,500)					1,370,250	1,370,250	6,090,000	.0001	50
ESU6.....	950	100,179,875	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/09/2016.	2,109.0500	2,090.2000	(1,111,500)					895,375	895,375	3,990,000	.0001	50
ESU6.....	2,000	210,905,000	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/09/2016.	2,109.0500	2,090.2000	(2,340,000)					1,885,000	1,885,000	8,400,000	.0001	50
ESU6.....	7,000	738,190,000	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/09/2016.	2,109.1143	2,090.2000	(8,190,000)					6,620,000	6,620,000	29,400,000	.0001	50
ESU6.....	4,000	421,803,750	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/09/2016.	2,109.0188	2,090.2000	(4,680,000)					3,763,750	3,763,750	16,800,000	.0001	50
ESU6.....	500	52,628,750	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/10/2016.	2,105.1500	2,090.2000	(585,000)					373,750	373,750	2,100,000	.0001	50
ESU6.....	300	31,576,875	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/10/2016.	2,105.1250	2,090.2000	(351,000)					223,875	223,875	1,260,000	.0001	50
ESU6.....	1,000	105,257,500	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/10/2016.	2,105.1500	2,090.2000	(1,170,000)					747,500	747,500	4,200,000	.0001	50
ESU6.....	500	52,628,750	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/10/2016.	2,105.1500	2,090.2000	(585,000)					373,750	373,750	2,100,000	.0001	50
ESU6.....	500	52,630,000	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/10/2016.	2,105.2000	2,090.2000	(585,000)					375,000	375,000	2,100,000	.0001	50
ESU6.....	500	52,630,000	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/10/2016.	2,105.2000	2,090.2000	(585,000)					375,000	375,000	2,100,000	.0001	50
ESU6.....	2,000	210,516,875	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/10/2016.	2,105.1688	2,090.2000	(2,340,000)					1,496,875	1,496,875	8,400,000	.0001	50
ESU6.....	700	73,053,750	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/13/2016.	2,087.2500	2,090.2000	(819,000)					(103,250)	(103,250)	2,940,000	.0001	50
ESU6.....	620	64,704,750	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/13/2016.	2,087.2500	2,090.2000	(725,400)					(91,450)	(91,450)	2,604,000	.0001	50
ESU6.....	500	52,180,000	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/13/2016.	2,087.2000	2,090.2000	(585,000)					(75,000)	(75,000)	2,100,000	.0001	50
ESU6.....	2,000	208,725,000	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/13/2016.	2,087.2500	2,090.2000	(2,340,000)					(295,000)	(295,000)	8,400,000	.0001	50
ESU6.....	3,000	313,080,000	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/13/2016.	2,087.2000	2,090.2000	(3,510,000)					(450,000)	(450,000)	12,600,000	.0001	50
ESU6.....	4,000	417,443,125	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/13/2016.	2,087.2156	2,090.2000	(4,680,000)					(596,875)	(596,875)	16,800,000	.0001	50
ESU6.....	1,000	104,365,000	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/13/2016.	2,087.3000	2,090.2000	(1,170,000)					(145,000)	(145,000)	4,200,000	.0001	50
ESU6.....	1,500	156,543,750	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/13/2016.	2,087.2500	2,090.2000	(1,755,000)					(221,250)	(221,250)	6,300,000	.0001	50
ESU6.....	3,950	412,231,875	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/13/2016.	2,087.2500	2,090.2000	(4,621,500)					(582,625)	(582,625)	16,590,000	.0001	50
ESU6.....	2,000	208,725,000	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/13/2016.	2,087.2500	2,090.2000	(2,340,000)					(295,000)	(295,000)	8,400,000	.0001	50
ESU6.....	400	41,396,000	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/14/2016.	2,069.8000	2,090.2000	(468,000)					(408,000)	(408,000)	1,680,000	.0001	50
ESU6.....	450	46,570,500	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/14/2016.	2,069.8000	2,090.2000	(526,500)					(459,000)	(459,000)	1,890,000	.0001	50
ESU6.....	5,525	571,713,188	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/14/2016.	2,069.5500	2,090.2000	(6,464,250)					(5,704,562)	(5,704,562)	23,205,000	.0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ESU6	1,000	103,492,500	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/14/2016.	2,069.8500	2,090.2000	(1,170,000)					(1,017,500)	(1,017,500)	4,200,000	.0001	50
ESU6	1,000	103,495,000	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/14/2016.	2,069.9000	2,090.2000	(1,170,000)					(1,015,000)	(1,015,000)	4,200,000	.0001	50
ESU6	1,000	103,500,000	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/14/2016.	2,070.0000	2,090.2000	(1,170,000)					(1,010,000)	(1,010,000)	4,200,000	.0001	50
ESU6	1,000	103,485,000	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/14/2016.	2,069.7000	2,090.2000	(1,170,000)					(1,025,000)	(1,025,000)	4,200,000	.0001	50
ESU6	1,000	103,497,500	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/14/2016.	2,069.9500	2,090.2000	(1,170,000)					(1,012,500)	(1,012,500)	4,200,000	.0001	50
ESU6	1,000	103,502,500	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/14/2016.	2,070.0500	2,090.2000	(1,170,000)					(1,007,500)	(1,007,500)	4,200,000	.0001	50
ESU6	1,000	103,495,000	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/14/2016.	2,069.9000	2,090.2000	(1,170,000)					(1,015,000)	(1,015,000)	4,200,000	.0001	50
ESU6	551	57,021,613	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/14/2016.	2,069.7500	2,090.2000	(644,670)					(563,397)	(563,397)	2,314,200	.0001	50
ESU6	4,000	413,978,750	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/14/2016.	2,069.8938	2,090.2000	(4,680,000)					(4,061,250)	(4,061,250)	16,800,000	.0001	50
ESU6	500	51,750,278	Short CME S&P 500 MINI ESU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/17/2016.	2,070.0111	2,090.2000	(585,000)					(504,722)	(504,722)	2,100,000	.0001	50
NQU6	75	6,766,575	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/09/2016.	4,511.0500	4,407.0000	(66,375)					156,075	156,075	270,000	.0001	20
NQU6	75	6,766,650	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/09/2016.	4,511.1000	4,407.0000	(66,375)					156,150	156,150	270,000	.0001	20
NQU6	250	22,555,875	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/09/2016.	4,511.1750	4,407.0000	(221,250)					520,875	520,875	900,000	.0001	20
NQU6	250	22,555,875	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/09/2016.	4,511.1750	4,407.0000	(221,250)					520,875	520,875	900,000	.0001	20
NQU6	9	812,016	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/09/2016.	4,511.2000	4,407.0000	(7,965)					18,756	18,756	32,400	.0001	20
NQU6	41	3,693,444	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/10/2016.	4,504.2000	4,407.0000	(36,285)					79,704	79,704	147,600	.0001	20
NQU6	50	4,504,250	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/10/2016.	4,504.2500	4,407.0000	(44,250)					97,250	97,250	180,000	.0001	20
NQU6	50	4,504,100	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/10/2016.	4,504.1000	4,407.0000	(44,250)					97,100	97,100	180,000	.0001	20
NQU6	50	4,504,150	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/10/2016.	4,504.1500	4,407.0000	(44,250)					97,150	97,150	180,000	.0001	20
NQU6	289	26,033,409	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/10/2016.	4,504.0500	4,407.0000	(255,765)					560,949	560,949	1,040,400	.0001	20
NQU6	50	4,504,200	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/10/2016.	4,504.2000	4,407.0000	(44,250)					97,200	97,200	180,000	.0001	20
NQU6	600	54,049,500	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/10/2016.	4,504.1250	4,407.0000	(531,000)					1,165,500	1,165,500	2,160,000	.0001	20
NQU6	100	9,008,300	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/10/2016.	4,504.1500	4,407.0000	(88,500)					194,300	194,300	360,000	.0001	20
NQU6	150	13,374,000	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/13/2016.	4,458.0000	4,407.0000	(132,750)					153,000	153,000	540,000	.0001	20
NQU6	100	8,916,100	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/13/2016.	4,458.0500	4,407.0000	(88,500)					102,100	102,100	360,000	.0001	20
NQU6	50	4,458,000	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/13/2016.	4,458.0000	4,407.0000	(44,250)					51,000	51,000	180,000	.0001	20
NQU6	50	4,458,050	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/13/2016.	4,458.0500	4,407.0000	(44,250)					51,050	51,050	180,000	.0001	20
NQU6	50	4,458,100	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/13/2016.	4,458.1000	4,407.0000	(44,250)					51,100	51,100	180,000	.0001	20
NQU6	50	4,458,150	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/13/2016.	4,458.1500	4,407.0000	(44,250)					51,150	51,150	180,000	.0001	20
NQU6	50	4,458,200	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/13/2016.	4,458.2000	4,407.0000	(44,250)					51,200	51,200	180,000	.0001	20
NQU6	590	52,604,400	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/13/2016.	4,458.0000	4,407.0000	(522,150)					601,800	601,800	2,124,000	.0001	20
NQU6	75	6,687,150	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/13/2016.	4,458.1000	4,407.0000	(66,375)					76,650	76,650	270,000	.0001	20
NQU6	294	26,213,628	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/13/2016.	4,458.1000	4,407.0000	(260,190)					300,468	300,468	1,058,400	.0001	20
NQU6	250	22,290,250	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/13/2016.	4,458.0500	4,407.0000	(221,250)					255,250	255,250	900,000	.0001	20
NQU6	50	4,458,250	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/13/2016.	4,458.2500	4,407.0000	(44,250)					51,250	51,250	180,000	.0001	20
NQU6	75	6,687,225	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/13/2016.	4,458.1500	4,407.0000	(66,375)					76,725	76,725	270,000	.0001	20
NQU6	75	6,687,075	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/13/2016.	4,458.0500	4,407.0000	(66,375)					76,575	76,575	270,000	.0001	20
NQU6	75	6,687,300	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/13/2016.	4,458.2000	4,407.0000	(66,375)					76,800	76,800	270,000	.0001	20
NQU6	18	1,604,988	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/13/2016.	4,458.3000	4,407.0000	(15,930)					18,468	18,468	64,800	.0001	20
NQU6	32	2,828,032	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016.	CME (CME GROUP Inc.).. LCZ7XYGSLJUHFXXNXD88	06/14/2016.	4,418.8000	4,407.0000	(28,320)					7,552	7,552	115,200	.0001	20

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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
NQU6	785	69,370,450	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/14/2016	4,418.5000	4,407.0000	(694,725)					180,550	180,550	2,826,000	0001	20
NQU6	50	4,418,850	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/14/2016	4,418.8500	4,407.0000	(44,250)					11,850	11,850	180,000	0001	20
NQU6	50	4,418,900	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/14/2016	4,418.9000	4,407.0000	(44,250)					11,900	11,900	180,000	0001	20
NQU6	500	44,185,000	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/14/2016	4,418.5000	4,407.0000	(442,500)					115,000	115,000	1,800,000	0001	20
NQU6	500	44,185,000	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/14/2016	4,418.5000	4,407.0000	(442,500)					115,000	115,000	1,800,000	0001	20
NQU6	256	22,622,976	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/14/2016	4,418.5500	4,407.0000	(226,560)					59,136	59,136	921,600	0001	20
NQU6	75	6,628,350	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/14/2016	4,418.9000	4,407.0000	(66,375)					17,850	17,850	270,000	0001	20
NQU6	544	48,064,375	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/15/2016	4,417.6815	4,407.0000	(481,440)					116,215	116,215	1,958,400	0001	20
NQU6	812	71,743,148	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/15/2016	4,417.6815	4,407.0000	(718,620)					173,468	173,468	2,923,200	0001	20
NQU6	250	22,088,000	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/15/2016	4,417.6000	4,407.0000	(221,250)					53,000	53,000	900,000	0001	20
NQU6	75	6,606,893	Short CME NASDAQ 100 MINI NQU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016	CME (CME GROUP Inc.) LCZ7XYGSLJUHFXXNXD88	06/16/2016	4,404.5953	4,407.0000	(66,375)					(3,607)	(3,607)	270,000	0001	20
RTAU6	860	100,989,800	Short ICE RUSSEL 2000 MINI RTAU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	06/08/2016	1,174.3000	1,147.4000	(1,573,800)					2,313,400	2,313,400	4,644,000	0001	100
RTAU6	1,000	118,360,000	Short ICE RUSSEL 2000 MINI RTAU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	06/09/2016	1,183.6000	1,147.4000	(1,830,000)					3,620,000	3,620,000	5,400,000	0001	100
RTAU6	250	29,361,250	Short ICE RUSSEL 2000 MINI RTAU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	06/10/2016	1,174.4500	1,147.4000	(457,500)					676,250	676,250	1,350,000	0001	100
RTAU6	250	29,361,250	Short ICE RUSSEL 2000 MINI RTAU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	06/10/2016	1,174.4500	1,147.4000	(457,500)					676,250	676,250	1,350,000	0001	100
RTAU6	714	83,857,230	Short ICE RUSSEL 2000 MINI RTAU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	06/10/2016	1,174.4710	1,147.4000	(1,306,620)					1,932,870	1,932,870	3,855,600	0001	100
RTAU6	250	28,980,000	Short ICE RUSSEL 2000 MINI RTAU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	06/13/2016	1,159.2000	1,147.4000	(457,500)					295,000	295,000	1,350,000	0001	100
RTAU6	500	57,957,500	Short ICE RUSSEL 2000 MINI RTAU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	06/13/2016	1,159.1500	1,147.4000	(915,000)					587,500	587,500	2,700,000	0001	100
RTAU6	400	46,366,000	Short ICE RUSSEL 2000 MINI RTAU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	06/13/2016	1,159.1500	1,147.4000	(732,000)					470,000	470,000	2,160,000	0001	100
RTAU6	13	1,506,895	Short ICE RUSSEL 2000 MINI RTAU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	06/13/2016	1,159.1500	1,147.4000	(23,790)					15,275	15,275	70,200	0001	100
RTAU6	100	11,592,000	Short ICE RUSSEL 2000 MINI RTAU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	06/13/2016	1,159.2000	1,147.4000	(183,000)					118,000	118,000	540,000	0001	100
RTAU6	250	28,978,750	Short ICE RUSSEL 2000 MINI RTAU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	06/13/2016	1,159.1500	1,147.4000	(457,500)					293,750	293,750	1,350,000	0001	100
RTAU6	76	8,809,920	Short ICE RUSSEL 2000 MINI RTAU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	06/13/2016	1,159.2000	1,147.4000	(139,080)					89,680	89,680	410,400	0001	100
RTAU6	259	29,634,780	Short ICE RUSSEL 2000 MINI RTAU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	06/14/2016	1,144.2000	1,147.4000	(473,970)					(82,880)	(82,880)	1,398,600	0001	100
RTAU6	356	40,733,520	Short ICE RUSSEL 2000 MINI RTAU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016	ICE Clear US, Inc. 549300HWWR1D8OTS2G29	06/14/2016	1,144.2000	1,147.4000	(651,480)					(113,920)	(113,920)	1,922,400	0001	100
VGU6	195	6,548,984	Short EUREX DJ 50 VGU6	Variable Annuities	Exh 5	Equity/Index	09/16/2016	EUREX Clearing 06X922CGZE976DBY7657	06/01/2016	3,339.5157	3,171.7623	(77,989)					327,119	327,119	650,089	0001	10
13429999. Total-Short Futures-Hedging Other												(96,374,209)	0	0	0	0	22,590,495	22,590,495	343,466,089	XXX	XXX
1389999. Total-Short Futures												(96,374,209)	0	0	0	0	22,590,495	22,590,495	343,466,089	XXX	XXX
1409999. Total-Hedging Other												(98,039,290)	0	0	0	0	78,845,296	78,845,296	381,999,139	XXX	XXX
1449999. TOTAL												(98,039,290)	0	0	0	0	78,845,296	78,845,296	381,999,139	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America NA	20,862,200	43,063,601	63,925,801
Citigroup Global Markets Inc.	33,547,151	(33,547,151)	
JP Morgan Securities LLC	7,876,000	(7,876,000)	
Total Net Cash Deposits	62,285,351	1,640,450	63,925,801

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value 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	63,925,801		63,925,801	1,061,400	(99,100,693)		381,999,138	381,999,139
NAIC 1 Designation												
Bank of America NA	B4TYDEB6GKMZO031MB27	Y	Y	153,633,093	180,474,507	(83,517,876)	0	181,250,336	(83,439,573)	0	172,815,474	116,139,013
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	28,150,000	122,060,913	(156,197,252)	0	162,636,819	(156,385,925)	0	47,212,204	0
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y	131,680,000	189,598,180	(87,774,263)	0	191,819,269	(88,436,245)	0	22,854,806	0
Citibank N A	E57ODZWZ7FF32TWEFA76	Y	Y	751,781,055	877,884,840	(238,861,341)	0	885,784,936	(238,057,657)	0	325,409,514	212,651,958
Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	Y	Y	17,000,000	13,655,436	(399,752)	0	14,214,886	(271,124)	0	2,790,979	0
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	Y	549,624,000	663,311,282	(245,564,635)	0	688,050,268	(245,740,912)	0	63,714,345	0
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	654,882,967	888,439,393	(316,542,549)	0	892,818,583	(316,518,724)	0	189,097,744	106,111,621
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Y	Y	190,629,985	231,177,078	(73,040,416)	0	231,908,740	(73,040,416)	0	20,236,356	0
ING Capital Markets LLC	Z0MI2JT14K8OXYZWX446	Y	Y	2,400,000	2,363,840	-	0	2,363,840	-	0	66,220	30,060
JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	Y	Y	447,079,560	620,711,703	(311,579,822)	0	634,505,930	(311,573,680)	0	86,544,511	0
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Y	Y	17,898,371	124,907,576	(139,964,721)	0	124,907,576	(140,122,972)	0	15,697,265	0
National Australia Bank Limited	F8SB4JFBSYQFRQEH3Z21	Y	Y	-	427,020	-	427,020	450,839	-	450,839	37,418	37,418
NATIXIS SA	KX1WK48MPD4Y2NCUIZ63	Y	Y	4,655,000	634,591	(1,398,335)	0	634,591	(1,398,335)	0	382,186	0
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	84,550,000	77,979,660	-	0	78,058,546	-	0	1,226,071	0
The Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074	Y	Y	-	25,535,973	(32,178,024)	0	24,917,926	(32,178,024)	0	3,272,880	0
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Y	Y	-	122,780,240	(203,170,882)	0	122,764,458	(203,170,882)	0	23,311,290	0
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	-	7,816,534	(54,535,443)	0	7,776,491	(54,535,443)	0	8,127,816	0
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Y	Y	2,200,000	2,291,193	(1,397,932)	0	1,727,231	(61,032)	0	1,497,487	190,747
Zurich Capital Markets Inc	7H6GLXDRUGQFU57RNE97	Y	Y	-	12,910,895	-	12,910,895	12,910,895	-	12,910,895	-	0
0299999. Total NAIC 1 Designation				3,036,164,031	4,164,960,858	(1,946,123,243)	13,337,915	4,259,502,161	(1,944,930,943)	13,361,734	984,294,565	435,160,816
NAIC 2 Designation												
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Y	Y	27,709,195	18,586,803	(23,568,286)	0	42,575,617	(23,759,325)	0	44,312,350	11,621,672
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	534,328,326	567,534,633	(105,782,590)	0	567,540,439	(105,782,590)	0	36,218,323	0
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Y	Y	458,826,480	566,115,002	(126,978,581)	0	597,243,193	(127,104,548)	11,312,165	66,569,239	46,879,180
0399999. Total NAIC 2 Designation				1,020,864,001	1,152,236,439	(256,329,457)	0	1,207,359,249	(256,646,463)	11,312,165	147,099,912	58,500,852
0899999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX	320,567,073	448,780,085	(124,659,295)	3,553,717	448,219,796	(126,753,216)	899,506	1,319,307,715	1,319,307,715
0999999. Gross Totals				4,377,595,105	5,829,903,183	(2,327,111,995)	80,817,433	5,916,142,605	(2,427,431,315)	25,573,405	2,832,701,330	2,194,968,522
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					5,829,903,183	(2,327,111,995)						

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											
Citigroup Global Markets Inc.	MBNUM2BPBDO7JBLYG310.	Treasury	912810	QY	7	UNITED STATES TREASURY	34,831,669	31,667,500	31,790,059	11/15/2042.	I
Citigroup Global Markets Inc.	MBNUM2BPBDO7JBLYG310.	Treasury	912810	QZ	4	UNITED STATES TREASURY	3,366,879	2,860,000	2,834,303	02/15/2043.	I
Citigroup Global Markets Inc.	MBNUM2BPBDO7JBLYG310.	Treasury	912810	RN	0	UNITED STATES TREASURY	19,603,425	17,500,000	14,011,509	08/15/2045.	I
Citigroup Global Markets Inc.	MBNUM2BPBDO7JBLYG310.	Treasury	912828	K7	4	UNITED STATES TREASURY	14,639,135	14,000,000	13,582,273	08/15/2025.	I
CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88.	Treasury	912810	RB	6	UNITED STATES TREASURY	5,902,969	5,250,000	4,338,216	05/15/2043.	I
CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88.	Treasury	912810	RJ	9	UNITED STATES TREASURY	24,253,869	20,900,000	19,165,788	11/15/2044.	I
CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88.	Treasury	912828	KD	1	UNITED STATES TREASURY	11,076,158	10,600,000	10,545,159	02/15/2019.	I
CME (CME GROUP Inc.)	LCZ7XYGSLJUHFXXNXD88.	Treasury	912828	TS	9	UNITED STATES TREASURY	28,196,116	28,400,000	28,388,116	09/30/2017.	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Corporate	17275R	AF	9	CISCO SYSTEMS INC	45,704,925	35,000,000	34,192,218	01/15/2040.	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Corporate	20030N	AK	7	COMCAST CORPORATION	21,398,167	15,642,000	15,652,853	11/15/2035.	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Corporate	20030N	AK	7	COMCAST CORPORATION	19,835,917	14,500,000	14,572,347	11/15/2035.	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Corporate	375558	BG	7	GILEAD SCIENCES INC	11,156,922	10,000,000	10,078,037	09/01/2035.	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Corporate	377372	AE	7	GLAXOSMITHKLINE CAPITAL INC	1,438,361	1,000,000	997,309	05/15/2038.	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Corporate	406216	BG	5	HALLIBURTON COMPANY	3,365,612	3,236,000	3,227,392	11/15/2025.	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Corporate	68389X	AM	7	ORACLE CORPORATION	20,546,732	17,000,000	17,540,811	07/15/2040.	I
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Corporate	717081	DB	6	PFIZER INC	30,711,892	27,198,000	29,742,332	03/15/2019.	I
Goldman Sachs & Co.	FOR8UP27PHTHYVLBNG30.	Treasury	912810	QQ	4	UNITED STATES TREASURY	8,546,033	6,000,000	6,095,376	05/15/2041.	I
Goldman Sachs & Co.	FOR8UP27PHTHYVLBNG30.	Treasury	912810	RP	5	UNITED STATES TREASURY	56,399,931	49,000,000	37,323,327	11/15/2045.	I
Goldman Sachs & Co.	FOR8UP27PHTHYVLBNG30.	Treasury	912828	D5	6	UNITED STATES TREASURY	16,625,379	15,428,000	15,391,387	08/15/2024.	I
Goldman Sachs & Co.	FOR8UP27PHTHYVLBNG30.	Treasury	912828	WJ	5	UNITED STATES TREASURY	5,209,885	4,816,000	4,775,962	05/15/2024.	I
ICE Clear US, Inc.	VIT943WHDC155Z7CPP89	Treasury	912810	RE	0	UNITED STATES TREASURY	12,901,279	10,000,000	9,609,718	02/15/2044.	I
ICE Clear US, Inc.	VIT943WHDC155Z7CPP89	Treasury	912810	RP	5	UNITED STATES TREASURY	6,906,114	6,000,000	4,570,203	11/15/2045.	I
ICE Clear US, Inc.	VIT943WHDC155Z7CPP89	Treasury	912828	P2	0	UNITED STATES TREASURY	9,961,592	10,000,000	10,002,255	01/31/2018.	I
JP Morgan Securities LLC	ZBUT11V806EZRVTWT807	Treasury	912828	P2	0	UNITED STATES TREASURY	6,773,883	6,800,000	6,801,533	01/31/2018.	I
JP Morgan Securities LLC	ZBUT11V806EZRVTWT807	Treasury	912828	XB	1	UNITED STATES TREASURY	42,064,808	40,000,000	39,132,984	05/15/2025.	I
Morgan Stanley & Co International plc	4PQUHN3JPFGFNF3BB653	Corporate	15200D	AD	9	CENTERPOINT ENERGY TRANSITION BOND COMPANY LLC CNP_05-A	3,934,854	3,980,384	3,966,102	08/01/2019.	V
Morgan Stanley & Co International plc	4PQUHN3JPFGFNF3BB653	Corporate	717081	DB	6	PFIZER INC	4,881,517	4,323,000	4,727,410	03/15/2019.	V
The Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074.	Corporate	17305E	DY	8	CITIBANK CREDIT CARD ISSUANCE TRUST CCCIT_07-A8	2,460,001	2,328,000	2,384,008	09/20/2019.	V
The Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074.	Corporate	17305E	DY	8	CITIBANK CREDIT CARD ISSUANCE TRUST CCCIT_07-A8	1,598,790	1,513,000	1,511,533	09/20/2019.	V
The Royal Bank of Scotland PLC	RR3QWICWWIPCS8A4S074.	Corporate	17305E	EE	1	CITIBANK CREDIT CARD ISSUANCE TRUST CCCIT_08-A1	1,757,610	1,652,000	1,718,305	02/07/2020.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	00037B	AC	6	ABB FINANCE USA INC	1,467,076	1,299,000	1,148,455	05/08/2042.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	03076C	AG	1	AMERIPRISE FINANCIAL INC	3,558,624	3,337,000	3,417,815	10/15/2024.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	03523T	BJ	6	ANHEUSER-BUSCH INBEV WORLDWIDE INC	3,109,672	2,000,000	1,984,960	11/15/2039.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	17305E	DY	8	CITIBANK CREDIT CARD ISSUANCE TRUST CCCIT_07-A8	14,746,271	13,955,000	14,290,737	09/20/2019.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	17305E	EE	1	CITIBANK CREDIT CARD ISSUANCE TRUST CCCIT_08-A1	5,766,491	5,420,000	5,637,538	02/07/2020.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	347075	AC	7	FORT CARSON FAMILY HSG L L C COLO	431,984	339,000	359,171	11/15/2021.	V
Societe Generale SA	O2RNE8IBXP4R0TD8PU41	Corporate	589331	AN	7	MERCK & CO INC	629,356	573,000	625,284	06/30/2019.	V
UBS AG	BFM8T61CT2L1QCEMIK50	Corporate	09247X	AE	1	BLACKROCK INC	16,354,599	14,649,000	15,393,869	12/10/2019.	V
UBS AG	BFM8T61CT2L1QCEMIK50	Corporate	22160K	AC	9	COSTCO WHOLESALE CORPORATION	10,083,740	9,795,000	9,793,572	03/15/2017.	V
UBS AG	BFM8T61CT2L1QCEMIK50	Corporate	25468P	CK	0	WALT DISNEY CO	10,682,097	9,595,000	10,518,241	03/15/2019.	V
UBS AG	BFM8T61CT2L1QCEMIK50	US Agency - Loan Backed	31419G	WZ	3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	8,089	7,664	7,833	09/01/2025.	V
UBS AG	BFM8T61CT2L1QCEMIK50	Corporate	347075	AC	7	FORT CARSON FAMILY HSG L L C COLO	4,679,191	3,672,000	3,890,494	11/15/2021.	V
UBS AG	BFM8T61CT2L1QCEMIK50	Corporate	40428H	PV	8	HSBC USA INC	4,171,628	4,155,000	4,151,964	08/07/2020.	V
UBS AG	BFM8T61CT2L1QCEMIK50	Corporate	40428H	PV	8	HSBC USA INC	569,269	567,000	566,586	08/07/2020.	V
UBS AG	BFM8T61CT2L1QCEMIK50	Corporate	589331	AN	7	MERCK & CO INC	5,396,210	4,913,000	5,361,292	06/30/2019.	V

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Collateral for Derivative Instruments Open as of Current Statement Date

1		2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse		Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
UBS AG	BFM8T61CT2L1QCEMIK50	Treasury	912828 D5 6	UNITED STATES TREASURY	2,292,078	2,127,000	2,121,952	08/15/2024	V
Wells Fargo Sec LLC	VYVVCKR63DVZZN70PB21	Treasury	912828 P2 0	UNITED STATES TREASURY	2,390,782	2,400,000	2,400,541	01/31/2018	I
0199999. Totals					562,387,583	495,397,549	480,339,133	XXX	XXX
Collateral Pledged to Reporting Entity									
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	02361D AM 2	AMEREN ILLINOIS CO	3,562,251	2,940,000	XXX	12/15/2043	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	149123 BJ 9	CATERPILLAR INC	5,502,587	3,791,002	XXX	05/01/2031	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	149123 CB 5	CATERPILLAR INC	871,475	850,000	XXX	08/15/2042	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	207597 DV 4	CONNECTICUT LIGHT AND POWER COMPANY (THE)	14,555,379	10,700,000	XXX	06/01/2036	V
Bank of America NA	B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3128PS 6U 6	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	5,879,922	5,540,025	XXX	11/01/2025	V
Bank of America NA	B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3136AC AA 9	FANNIE MAE FNMA_13-10	288,608	296,343	XXX	02/25/2043	V
Bank of America NA	B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3137BC M5 4	FREDDIE MAC FHLMC_4363H	3,588,263	4,485,329	XXX	05/15/2047	V
Bank of America NA	B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3138L3 EE 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,496,818	1,499,553	XXX	03/01/2020	V
Bank of America NA	B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	3138WM XJ 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	3,855,200	4,880,000	XXX	03/01/2043	V
Bank of America NA	B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	31413X VG 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,215,307	1,158,000	XXX	06/01/2019	V
Bank of America NA	B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	31417D KM 4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	3,102,557	3,008,539	XXX	10/01/2042	V
Bank of America NA	B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	31417E TE 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4,686,812	4,544,787	XXX	01/01/2043	V
Bank of America NA	B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	31417E X2 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,087,988	1,079,257	XXX	02/01/2028	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	341099 CL 1	DUKE ENERGY FLORIDA LLC	5,024,695	3,528,000	XXX	06/15/2038	V
Bank of America NA	B4TYDEB6GKMZO031MB27	US Agency - Loan Backed	36179R LP 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION II	62,266,664	59,132,736	XXX	08/20/2045	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	437076 BM 3	HOME DEPOT INC	3,731,875	3,500,000	XXX	04/01/2026	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	67021C AC 1	NSTAR ELECTRIC CO	5,754,830	4,469,000	XXX	03/15/2036	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	68389X AN 5	ORACLE CORPORATION	164,360	165,000	XXX	10/15/2017	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	797440 BM 5	SAN DIEGO GAS & ELECTRIC CO	5,899,237	4,950,000	XXX	08/15/2040	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	842400 FH 1	SOUTHERN CALIFORNIA EDISON COMPANY	3,447,038	2,567,000	XXX	02/01/2038	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	92826C AE 2	VISA INC	1,159,838	1,030,000	XXX	12/14/2035	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	931142 CB 7	WAL-MART STORES INC	6,165,940	4,695,000	XXX	09/01/2035	V
Bank of America NA	B4TYDEB6GKMZO031MB27	Corporate	976826 BF 3	WISCONSIN POWER AND LIGHT COMPANY	10,325,452	6,498,000	XXX	10/01/2038	V
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Cash		Cash	28,150,000	28,150,000	XXX		V
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Cash		Cash	131,680,000	131,680,000	XXX		V
Citibank N A	E57ODZWZ7FF32TWEFA76	Cash		Cash	751,781,055	751,781,055	XXX		V
Credit Agricole Corporate & Investment Bank	1VUV7VQFKUOQSJ21A208	Cash		Cash	17,000,000	17,000,000	XXX		V
Credit Suisse International	E58DKGMJYYYJLN8C3868	Cash		Cash	549,624,000	549,624,000	XXX		V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128L1 PR 5	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	411,627	364,198	XXX	12/01/2037	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128M4 ZK 2	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	190,039	170,733	XXX	07/01/2037	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128MM Q2 2	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	135,682	131,557	XXX	07/01/2028	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3128PW M5 4	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	585,503	559,185	XXX	09/01/2026	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31300M C6 8	FEDERAL HOME LOAN MORTGAGE CORPORATION	1,075,130	1,042,207	XXX	07/01/2043	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31306X QR 7	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	2,428,390	2,366,348	XXX	09/01/2027	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31326F M3 9	FEDERAL HOME LOAN MORTGAGE CORPORATION	1,402,517	1,375,700	XXX	03/01/2043	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3132JN ML 8	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	2,861,664	2,644,258	XXX	09/01/2043	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3132M9 VT 8	FEDERAL HOME LOAN MORTGAGE CORPORATION - GOLD	10,096,081	9,409,491	XXX	10/01/2044	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31371N GS 8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	401,569	363,152	XXX	07/01/2037	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138AV HY 4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	419,197	406,627	XXX	11/01/2020	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138EK BJ 3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	891,286	852,442	XXX	07/01/2027	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138EL 5M 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4,832,835	4,354,015	XXX	11/01/2043	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138EL TB 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	740,216	694,610	XXX	09/01/2028	V

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Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138WA N5 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4,426,102	4,082,558	XXX	12/01/2043	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138WB HC 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	582,117	546,106	XXX	03/01/2044	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138X6 Y5 8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,329,843	1,226,638	XXX	11/01/2043	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138Y3 WK 3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	507,803	477,268	XXX	09/01/2044	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	3138YE NW 3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	564,749	543,785	XXX	01/01/2045	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31397J U8 5	FREDDIE MAC FHLMC_3346	2,191,523	2,216,947	XXX	10/15/2033	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31416X E2 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	18,477,297	17,044,316	XXX	12/01/2040	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31416X E3 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11,811,599	10,935,602	XXX	12/01/2040	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31418A HW 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,284,712	1,244,994	XXX	08/01/2027	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31418A U4 8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	613,153	593,133	XXX	07/01/2023	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31418M VA 7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,220,620	1,156,337	XXX	01/01/2040	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31418U 3D 4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	918,121	874,973	XXX	07/01/2040	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	US Agency - Loan Backed	31419K J3 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1,307,776	1,226,939	XXX	11/01/2040	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Treasury	912796 JE 0	UNITED STATES TREASURY	14,367,655	14,405,000	XXX	03/02/2017	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Treasury	912828 C5 7	UNITED STATES TREASURY	33,207,798	31,478,000	XXX	03/31/2021	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Treasury	912828 G8 7	UNITED STATES OF AMERICA	6,978,063	6,610,000	XXX	12/31/2021	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Treasury	912828 WG 1	UNITED STATES TREASURY	84,379,519	80,108,000	XXX	04/30/2021	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Treasury	912828 WN 6	UNITED STATES TREASURY	41,465,891	39,872,000	XXX	05/31/2021	V
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Cash		Cash	402,776,889	402,776,889	XXX		V
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Treasury	912828 G3 8	UNITED STATES TREASURY	24,217,495	22,589,000	XXX	11/15/2024	V
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Foreign Government	D20658 8X 7	GERMAN BONDS (BUNDESREPUB. DEUTSCHLAND)	2,081,700	1,846,399	XXX	02/15/2023	V
Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	Cash		Cash	1,410,000	1,410,000	XXX		V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Corporate	046353 AD 0	ASTRAZENECA PLC	8,475,745	6,172,000	XXX	09/15/2037	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Treasury	912810 RD 2	UNITED STATES TREASURY	738,900	555,000	XXX	11/15/2043	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Treasury	912810 RN 0	UNITED STATES TREASURY	1,218,773	1,088,000	XXX	08/15/2045	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Treasury	912810 RP 5	UNITED STATES TREASURY	13,766,187	11,960,000	XXX	11/15/2045	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Treasury	912828 G3 8	UNITED STATES TREASURY	35,250,398	32,880,000	XXX	11/15/2024	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Treasury	912828 L2 4	UNITED STATES TREASURY	16,026,884	15,452,000	XXX	08/31/2022	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Treasury	912828 PN 4	UNITED STATES TREASURY	14,026,438	13,586,000	XXX	12/31/2017	V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Cash		Cash	444,825,000	444,825,000	XXX		V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	US Agency - Loan Backed	36179N NA 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION II	32,668,372	30,969,688	XXX	09/20/2043	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	US Agency - Loan Backed	36179Q 6N 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION II	20,598,484	19,852,275	XXX	03/20/2045	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Treasury	912828 G6 1	UNITED STATES TREASURY	5,506,743	5,424,000	XXX	11/30/2019	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Treasury	912828 J2 7	UNITED STATES TREASURY	5,628,758	5,381,000	XXX	02/15/2025	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Treasury	912828 K5 8	UNITED STATES TREASURY	879,878	861,000	XXX	04/30/2020	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Treasury	912828 M4 9	UNITED STATES TREASURY	9,184,586	8,798,000	XXX	10/31/2022	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Treasury	912828 M5 6	UNITED STATES TREASURY	967,380	902,000	XXX	11/15/2025	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Treasury	912828 P4 6	UNITED STATES TREASURY	6,520,197	6,454,000	XXX	02/15/2026	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Treasury	912828 Q3 7	UNITED STATES TREASURY	11,480,420	11,301,000	XXX	03/31/2021	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Treasury	912828 WZ 9	UNITED STATES TREASURY	33,346,939	32,135,000	XXX	04/30/2022	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Treasury	912828 XE 5	UNITED STATES TREASURY	2,810,743	2,741,089	XXX	05/31/2020	V
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	Treasury	912828 XM 7	UNITED STATES TREASURY	61,037,485	59,495,000	XXX	07/31/2020	V
ICE Clear US, Inc.	VIT943WHDC155Z7CPP89	Cash		Cash	320,567,073	320,567,073	XXX		V
ING CAPITAL MARKETS LLC	Z0MI2JT14K8OXYZWX446	Cash		Cash	2,400,000	2,400,000	XXX		V
JPMorgan Chase Bank	7H6GLXDRUGQFU57RNE97	Cash		Cash	447,079,560	447,079,560	XXX		V
Morgan Stanley & Co International plc	4PQUHN3JPFGFNF3BB653	Corporate	15200D AD 9	CENTERPOINT ENERGY TRANSITION BOND COMPANY LLC CNP_05-A	3,934,854	3,980,384	XXX	08/01/2019	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Morgan Stanley & Co International plc	4PQUHN3JPFGFNF3BB653	Corporate	717081 DB 6	PFIZER INC	4,881,517	4,323,000	XXX	03/15/2019	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	035229 CN 1	ANHEUSER-BUSCH COMPANIES LLC	2,416,659	1,781,000	XXX	02/01/2043	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	035229 CQ 4	ANHEUSER-BUSCH COMPANIES LLC	3,574,514	2,857,000	XXX	01/15/2033	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	039483 AY 8	ARCHER DANIELS MIDLAND CO	4,282,537	4,000,000	XXX	03/15/2018	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	14912L 3U 3	CATERPILLAR FINANCIAL SERVICES CORPORATION	10,453,176	9,934,000	XXX	04/15/2018	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	22532M AS 1	CREDIT AGRICOLE SA (LONDON BRANCH)	14,120,629	14,275,000	XXX	07/01/2021	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	404280 AW 9	HSBC HOLDINGS PLC	4,916,227	4,660,000	XXX	03/08/2026	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	46625H HU 7	JPMORGAN CHASE & CO	544,981	500,000	XXX	10/15/2020	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	46625H HZ 6	JPMORGAN CHASE & CO	21,984,221	19,758,000	XXX	05/10/2021	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	61166W AP 6	MONSANTO COMPANY	5,846,520	6,000,000	XXX	07/15/2044	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	61166W AW 1	MONSANTO COMPANY	20,972,557	20,508,000	XXX	04/15/2025	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	61980A AC 7	MOTIVA ENTERPRISES LLC	15,199,339	14,000,000	XXX	01/15/2020	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	931142 BB 8	WAL-MART STORES INC	10,385,292	10,000,000	XXX	06/01/2018	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	931142 BF 9	WAL-MART STORES INC	2,891,178	1,880,000	XXX	02/15/2030	V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Corporate	94974B GM 6	WELLS FARGO & COMPANY	4,098,938	4,000,000	XXX	07/22/2020	V
Morgan Stanley & Co International plc	4PQUHN3JPFGFNF3BB653	Cash		Cash	9,082,000	9,082,000	XXX		V
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Cash		Cash	337,139,711	337,139,711	XXX		V
NATIXIS SA	KX1WK48MPD4Y2NCUIZ63	Cash		Cash	4,655,000	4,655,000	XXX		V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Cash		Cash	84,550,000	84,550,000	XXX		V
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Cash		Cash	2,200,000	2,200,000	XXX		V
0299999. Totals					4,377,595,105	4,322,503,812	XXX	XXX	XXX

SCHEDULE DL - PART 1
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

General Interrogatories:

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

NONE

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
U.S. Government - Issuer Obligations						
912810 RL 4	UNITED STATES OF AMERICA		1	51,016,726	44,056,603	02/15/2045
912828 C5 7	UNITED STATES TREASURY		1	31,748,439	29,925,671	03/31/2021
912828 C6 5	UNITED STATES TREASURY		1	353,732,813	343,904,210	03/31/2019
912828 D8 0	UNITED STATES TREASURY		1	154,078,125	149,127,320	08/31/2019
912828 D9 8	UNITED STATES TREASURY		1	115,610,938	114,883,134	09/15/2017
912828 H9 4	UNITED STATES TREASURY		1	151,007,814	149,767,894	02/15/2018
912828 M6 4	UNITED STATES TREASURY		1	202,843,751	199,953,209	11/15/2018
912828 M9 8	UNITED STATES TREASURY		1	102,937,500	99,489,786	11/30/2020
912828 N2 2	UNITED STATES TREASURY		1	116,671,095	114,856,106	12/15/2018
912828 N4 8	UNITED STATES TREASURY		1	129,316,406	124,964,341	12/31/2020
912828 N6 3	UNITED STATES TREASURY		1	126,425,783	125,104,475	01/15/2019
912828 P8 7	UNITED STATES TREASURY		1	100,703,125	98,712,259	02/28/2021
912828 P9 5	UNITED STATES TREASURY		1	45,379,688	45,183,240	03/15/2019
912828 Q3 7	UNITED STATES TREASURY		1	25,292,969	25,027,749	03/31/2021
912828 Q4 5	UNITED STATES TREASURY		1	60,300,000	60,148,699	03/31/2018
912828 Q5 2	UNITED STATES TREASURY		1	100,484,376	99,647,824	04/15/2019
912828 Q7 8	UNITED STATES TREASURY		1	203,437,500	200,031,023	04/30/2021
912828 R2 8	UNITED STATES TREASURY		1	102,250,000	99,611,941	04/30/2023
912828 R4 4	UNITED STATES TREASURY		1	502,421,875	498,382,834	05/15/2019
912828 WS 5	UNITED STATES TREASURY		1	266,987,500	259,240,900	06/30/2019
912828 XA 3	UNITED STATES TREASURY		1	50,382,813	49,894,847	05/15/2018
912828 XE 5	UNITED STATES TREASURY		1	56,280,469	54,472,574	05/31/2020
0199999. U.S. Government - Issuer Obligations				3,049,309,705	2,986,386,639	XXX
U.S. Government - Residential Mortgage-Backed Securities						
36179R LQ 0	GOVERNMENT NATIONAL MORTGAGE A		1	493,430	489,133	08/20/2045
36202E 6E 4	GOVERNMENT NATIONAL MORTGAGE A GNMA II 5.000% 004469		1	8,929,773	8,273,366	06/20/2039
36225B ND 6	GINNIE MAE I		1	2,018,226	1,756,649	05/15/2031
36241K HR 2	GINNIE MAE I		1	962,794	917,514	06/15/2020
36241K LQ 9	GINNIE MAE I		1	857,242	762,377	01/15/2037
36292C BU 7	GINNIE MAE I		1	1,206,090	1,041,632	07/15/2035
38377U N2 0	GOVERNMENT NATION GNMA_11-62		1	2,857,958	2,850,223	01/01/2040
0299999. U.S. Government - Residential Mortgage-Backed Securities				17,325,513	16,090,894	XXX
0599999. Total - U.S. Government				3,066,635,218	3,002,477,533	XXX
All Other Governments - Issuer Obligations						
05968C AA 0	BANCO LATINOAMERICANO DE COMER		2FE	10,678,511	10,492,079	04/04/2017
05968C AB 8	BANCO LATINOAMERICANO DE COMER		2FE	5,087,438	4,986,392	05/07/2020
0699999. All Other Governments - Issuer Obligations				15,765,949	15,478,471	XXX
1099999. Total - All Other Governments				15,765,949	15,478,471	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations						
452152 HT 1	ILLINOIS STATE OF 5.665% 3/1/2018		2FE	4,712,535	4,716,228	03/01/2018
452152 SJ 1	ILLINOIS STATE OF		2FE	2,068,940	2,041,651	07/01/2018
1199999. U.S. States, Territories & Possessions - Issuer Obligations				6,781,475	6,757,879	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)				6,781,475	6,757,879	XXX
U.S. Spec. Rev. & Spec. Assessment Oblig. and all Non-Guar. Oblig. of Agencies & Authorities of Govts & Their U.S. Political Subdivisions - Issuer Obligations						
249182 CA 2	DENVER COLO CITY&CNTY ARPT		1FE	2,030,960	2,008,537	11/15/2016
3130A4 GJ 5	FEDERAL HOME LOAN BANKS		1	40,318,229	39,989,265	04/25/2018
3130A8 AY 9	FEDERAL HOME LOAN BANKS		1	251,410,513	251,000,000	06/07/2021
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations				293,759,702	292,997,802	XXX
U.S. Spec. Rev. & Spec. Assessment Oblig. and all Non-Guar. Oblig. of Agencies & Authorities of Govts & Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities						
01F032 67 4	FEDERAL NATIONAL MORTGAGE ASSO	&	1		(1,557,617)	06/22/2046
01F032 68 2	FEDERAL NATIONAL MORTGAGE ASSO	&	1	263,359,375	263,281,250	07/18/2046
01F040 67 7	FEDERAL NATIONAL MORTGAGE ASSO	&	1	266,640,625	266,640,625	06/20/2046
3128JR HD 1	FEDERAL HOME LOAN MORTGAGE COR		1	385,447	371,512	01/01/2035
3128LB 2V 9	FEDERAL HOME LOAN MORTGAGE COR		1	184,209	167,526	06/01/2038
3128M7 QY 5	FEDERAL HOME LOAN MORTGAGE COR		1	880,082	798,221	06/01/2039
3128M8 B6 0	FEDERAL HOME LOAN MORTGAGE COR		1	3,597,633	3,458,322	10/01/2040
3128M9 RK 0	FEDERAL HOME LOAN MORTGAGE COR		1	16,791,694	16,466,424	05/01/2043
3128M9 U2 6	FEDERAL HOME LOAN MORTGAGE COR		1	2,439,868	2,410,359	10/01/2043
3128MD ML 4	FEDERAL HOME LOAN MORTGAGE COR		1	18,384,507	17,938,489	02/01/2028
3128MJ X8 8	FEDERAL HOME LOAN MORTGAGE COR		1	36,693,324	36,449,589	04/01/2046
3128MJ XR 6	FEDERAL HOME LOAN MORTGAGE COR		1	23,565,737	23,276,462	01/01/2046
3128MJ YC 8	FEDERAL HOME LOAN MORTGAGE COR		1	105,525,438	104,488,929	05/01/2046
3128MM TX 1	FEDERAL HOME LOAN MORTGAGE COR		1	5,444,911	5,365,406	08/01/2030
3128NC B8 6	FEDERAL HOME LOAN MORTGAGE COR		1	592,995	579,369	02/01/2035
3128NG ER 2	FEDERAL HOME LOAN MORTGAGE COR		1	874,666	829,067	09/01/2036
3128P7 QG 1	FEDERAL HOME LOAN MORTGAGE COR		1	15,124,720	14,110,141	01/01/2031
3128PS HR 1	FEDERAL HOME LOAN MORTGAGE COR		1	13,537,528	12,981,663	09/01/2025
3128QS 4A 1	FEDERAL HOME LOAN MORTGAGE COR		1	266,795	264,120	01/01/2037
31292H 4K 7	FEDERAL HOME LOAN MORTGAGE COR		1	680,822	597,542	12/01/2033
31292K 3Z 8	FEDERAL HOME LOAN MORTGAGE COR		1	29,860,754	28,350,032	09/01/2040
31292L FS 9	FEDERAL HOME LOAN MORTGAGE COR		1	17,545,664	17,053,388	03/01/2042
31292L GD 1	FEDERAL HOME LOAN MORTGAGE COR		1	13,225,725	12,703,822	04/01/2042
31292L GE 9	FEDERAL HOME LOAN MORTGAGE COR		1	5,465,342	5,252,206	04/01/2042
31292S CF 5	FEDERAL HOME LOAN MORTGAGE COR		1	753,442	745,912	12/01/2044
312942 CM 5	FEDERAL HOME LOAN MORTGAGE COR		1	11,360,409	10,797,850	09/01/2040
312942 CU 7	FEDERAL HOME LOAN MORTGAGE COR		1	24,805,982	23,570,157	09/01/2040
312942 F4 2	FEDERAL HOME LOAN MORTGAGE COR		1	17,820,177	16,918,248	09/01/2040
312942 KE 4	FEDERAL HOME LOAN MORTGAGE COR		1	14,609,036	13,866,827	09/01/2040
312944 PJ 4	FEDERAL HOME LOAN MORTGAGE COR		1	13,756,422	13,467,561	12/01/2040

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
312945 DS 4	FEDERAL HOME LOAN MORTGAGE COR.		1	47,854,420	43,939,766	01/01/2041
312945 F2 9	FEDERAL HOME LOAN MORTGAGE COR.		1	11,341,770	10,570,513	01/01/2041
31300M VP 5	FEDERAL HOME LOAN MORTGAGE COR.		1	13,343,645	13,287,200	02/01/2045
31326K 2C 0	FEDERAL HOME LOAN MORTGAGE COR.		1	3,076,982	3,055,219	04/01/2046
31326K B3 0	FEDERAL HOME LOAN MORTGAGE COR.		1	10,432,530	10,295,204	10/01/2045
31326K HW 0	FEDERAL HOME LOAN MORTGAGE COR.		1	14,635,379	14,522,375	10/01/2045
3132GR 6V 8	FEDERAL HOME LOAN MORTGAGE COR.		1	21,358,842	20,653,570	03/01/2042
3132J8 WP 1	FEDERAL HOME LOAN MORTGAGE COR.		1	6,804,619	6,628,974	04/01/2043
3132L7 CW 7	FEDERAL HOME LOAN MORTGAGE COR.		1	44,402,497	43,152,934	09/01/2045
3132QP E7 5	FEDERAL HOME LOAN MORTGAGE COR.		1	4,332,532	4,266,087	04/01/2045
3132QT HS 8	FEDERAL HOME LOAN MORTGAGE COR.		1	1,664,437	1,639,903	10/01/2045
3132QW M6 3	FEDERAL HOME LOAN MORTGAGE COR.		1	15,390,153	15,266,350	03/01/2046
3132QW MS 5	FEDERAL HOME LOAN MORTGAGE COR.		1	8,136,628	8,077,439	03/01/2046
31335A BF 4	FEDERAL HOME LOAN MORTGAGE COR.		1	17,922,099	17,584,692	01/01/2044
31335A EB 0	FEDERAL HOME LOAN MORTGAGE COR.		1	29,323,061	28,232,284	06/01/2045
31335A H7 6	FEDERAL HOME LOAN MORTGAGE COR.		1	23,725,434	23,180,636	01/01/2045
31347A J4 7	FEDERAL HOME LOAN MORTGAGE COR.		1	24,167,984	23,966,845	04/01/2046
3136A0 LW 5	FANNIE MAE FNMA_11-70		1	920,927	921,278	06/01/2030
3136A6 ZP 2	FANNIE MAE FNMA_12-66		1	1,984,593	2,330,228	06/01/2027
3136A9 TK 4	FANNIE MAE FNMA_12-128		1	572,262	577,029	10/01/2032
3136AA PN 9	FANNIE MAE FNMA_12-132		1	3,482,970	3,841,811	12/01/2032
3136AB MK 6	FANNIE MAE FNMA_12-14		1	1,897,001	2,130,107	01/01/2033
3136AB RR 6	FANNIE MAE FNMA_13-9		1	835,928	795,233	01/01/2043
3136AC P8 8	FANNIE MAE FNMA_14-15		1	643,655	597,702	03/01/2042
3136AC YX 3	FANNIE MAE FNMA_13-18J		1	3,604,404	3,983,107	11/01/2041
3136AD 7A 1	FANNIE MAE FNMA_13-49		1	923,980	1,006,359	05/01/2033
3136AE RY 5	FANNIE MAE FNMA_13-55		1	2,476,558	2,715,491	12/01/2032
3136AP ZR 6	FANNIE MAE FNMA_15-57		1	5,253,923	6,078,119	08/01/2035
3136AQ LS 7	FANNIE MAE FNMA_15-79		1	23,250,749	23,108,887	01/01/2041
3137AR FX 9	FREDDIE MAC FHLMC_4062		1	2,359,752	2,487,309	02/01/2041
3137AR J4 9	FREDDIE MAC FHLMC_4057		1	2,719,566	2,925,223	06/01/2027
3137AU TS 8	FREDDIE MAC FHLMC_4117		1	5,589,915	6,029,359	02/01/2042
3137B0 SA 3	FREDDIE MAC FHR_4186		1	2,142,626	2,129,387	03/01/2033
3137BK R8 5	FEDERAL HOME LOAN MORTGAGE COR.		1	976,304	1,091,558	07/01/2030
3137BM M8 6	FREDDIC MAC FHLMC_4546		1	2,079,903	2,338,116	01/01/2031
3138A4 X7 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	17,872,251	16,511,608	01/01/2041
3138A4 Y3 3	FEDERAL NATIONAL MORTGAGE ASSO.		1	9,664,902	9,414,014	01/01/2026
3138E0 RK 7	FEDERAL NATIONAL MORTGAGE ASSO.		1	26,477,252	25,401,693	12/01/2041
3138EK AQ 8	FEDERAL NATIONAL MORTGAGE ASSO.		1	9,887,161	9,654,964	11/01/2042
3138EK H6 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	8,474,292	8,323,804	12/01/2042
3138EL JN 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	18,683,254	17,668,913	06/01/2042
3138EM 3G 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	2,862,753	2,850,851	08/01/2039
3138EM QY 0	FEDERAL NATIONAL MORTGAGE ASSO.		1	2,956,462	2,897,238	09/01/2043
3138EP ZL 1	FEDERAL NATIONAL MORTGAGE ASSO.		1	9,887,912	9,555,918	06/01/2045
3138EQ EV 0	FEDERAL NATIONAL MORTGAGE ASSO.		1			09/01/2045
3138EQ NN 8	FEDERAL NATIONAL MORTGAGE ASSO.		1	8,921,601	8,813,541	11/01/2045
3138EQ NX 6	FEDERAL NATIONAL MORTGAGE ASSO.		1	8,959,794	8,777,681	10/01/2030
3138EQ W5 7	FEDERAL NATIONAL MORTGAGE ASSO.		1	2,901,373	2,868,338	11/01/2045
3138LT L6 3	FEDERAL NATIONAL MORTGAGE ASSO.		1	6,990,932	6,866,905	06/01/2042
3138LU Q9 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	12,208,871	11,975,915	05/01/2027
3138LU S2 2	FEDERAL NATIONAL MORTGAGE ASSO.		1	15,072,798	14,703,855	06/01/2042
3138M6 A4 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	8,863,534	8,617,805	10/01/2027
3138NX RW 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	14,226,584	13,977,394	01/01/2043
3138WB B6 1	FEDERAL NATIONAL MORTGAGE ASSO.		1	9,124,108	9,061,483	03/01/2029
3138WC CL 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	2,521,204	2,450,907	07/01/2044
3138WC H7 1	FEDERAL NATIONAL MORTGAGE ASSO.		1			07/01/2044
3138WC PV 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	1,112,296	1,100,656	08/01/2044
3138WD 3S 8	FEDERAL NATIONAL MORTGAGE ASSO.		1	19,455,533	19,038,465	02/01/2045
3138WE 6B 0	FEDERAL NATIONAL MORTGAGE ASSO.		1	15,964,010	15,530,873	07/01/2045
3138WE CH 0	FEDERAL NATIONAL MORTGAGE ASSO.		1	19,306,489	18,856,068	03/01/2045
3138WE KK 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	6,629,435	6,493,048	04/01/2045
3138WE KT 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	7,388,490	7,229,629	04/01/2045
3138WE QJ 1	FEDERAL NATIONAL MORTGAGE ASSO.		1	27,859,209	27,527,773	05/01/2030
3138WE RM 3	FEDERAL NATIONAL MORTGAGE ASSO.		1	20,325,442	19,772,112	05/01/2045
3138WE XE 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	6,763,703	6,581,129	06/01/2045
3138WF 2U 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	21,638,519	20,956,395	11/01/2045
3138WF 2Z 8	FEDERAL NATIONAL MORTGAGE ASSO.		1	40,910,909	40,222,299	11/01/2045
3138WF 6T 8	FEDERAL NATIONAL MORTGAGE ASSO.		1	21,727,512	21,082,514	12/01/2045
3138WF CA 2	FEDERAL NATIONAL MORTGAGE ASSO.		1	10,219,333	9,910,151	07/01/2045
3138WF FE 1	FEDERAL NATIONAL MORTGAGE ASSO.		1	26,493,345	25,731,991	08/01/2045
3138WF W9 3	FEDERAL NATIONAL MORTGAGE ASSO.		1			10/01/2045
3138WG 3W 2	FEDERAL NATIONAL MORTGAGE ASSO.		1	59,554,386	58,964,870	05/01/2046
3138WG 5R 1	FEDERAL NATIONAL MORTGAGE ASSO.		1	25,829,280	25,509,060	05/01/2046
3138WG BM 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	71,053,122	68,796,259	12/01/2045
3138WG LA 0	FEDERAL NATIONAL MORTGAGE ASSO.		1	44,122,184	43,710,357	02/01/2046
3138WG M2 7	FEDERAL NATIONAL MORTGAGE ASSO.		1	8,419,909	8,338,497	02/01/2046
3138WG MC 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	14,557,959	14,360,512	02/01/2046
3138WH EX 6	FEDERAL NATIONAL MORTGAGE ASSO.		1	23,636,184	23,241,192	06/01/2046
3138WX 4U 8	FEDERAL NATIONAL MORTGAGE ASSO.		1	3,405,167	3,243,325	06/01/2043

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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
3138WZ U2 6	FEDERAL NATIONAL MORTGAGE ASSO.		1	3,495,737	3,398,984	08/01/2043
3138XR QF 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	4,050,796	3,872,800	08/01/2044
3138XU QR 6	FEDERAL NATIONAL MORTGAGE ASSO.		1	3,028,118	2,965,492	05/01/2029
3138XY CD 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	109,018,676	106,642,457	02/01/2042
3138Y7 GA 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	7,906,974	7,855,081	01/01/2045
3138YH U6 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	24,933,142	24,252,282	05/01/2045
3138YK WB 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	2,165,643	2,103,544	05/01/2045
3138YK X5 7	FEDERAL NATIONAL MORTGAGE ASSO.		1	10,262,918	9,918,024	06/01/2045
3138YW JV 0	FEDERAL NATIONAL MORTGAGE ASSO.		1			10/01/2045
3138YX EV 3	FEDERAL NATIONAL MORTGAGE ASSO.		1	4,787,772	4,687,116	07/01/2045
3138YX FR 1	FEDERAL NATIONAL MORTGAGE ASSO.		1	5,960,943	5,755,956	08/01/2045
3138YY DN 0	FEDERAL NATIONAL MORTGAGE ASSO.		1	11,913,405	11,803,851	11/01/2045
31392R E3 1	FREDDIE MAC FHLMC_2469.		1	1,127,110	967,036	07/01/2032
31400H AV 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	320,499	314,491	02/01/2033
31402C 5C 2	FEDERAL NATIONAL MORTGAGE ASSO.		1	161,499	158,979	09/01/2018
31402Q SE 2	FEDERAL NATIONAL MORTGAGE ASSO.		1	889,652	860,497	10/01/2034
31403D QW 2	FEDERAL NATIONAL MORTGAGE ASSO.		1	1,785,100	1,728,714	07/01/2036
31406L 3S 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	2,098,617	1,980,928	12/01/2036
31406W R3 0	FEDERAL NATIONAL MORTGAGE ASSO.		1	1,377,218	1,305,638	06/01/2035
31406W R8 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	1,658,902	1,582,182	08/01/2035
31409J KP 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	465,752	438,280	06/01/2036
31409V J6 1	FEDERAL NATIONAL MORTGAGE ASSO.		1	1,870,010	1,769,048	11/01/2036
31409X EC 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	817,488	764,770	04/01/2037
3140E1 AW 3	FEDERAL NATIONAL MORTGAGE ASSO.		1	14,607,789	14,332,159	09/01/2045
3140E2 GV 7	FEDERAL NATIONAL MORTGAGE ASSO.		1			10/01/2045
3140E8 YM 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	17,407,293	16,971,596	11/01/2045
3140E8 YT 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	5,016,989	4,892,748	11/01/2045
3140E9 JL 1	FEDERAL NATIONAL MORTGAGE ASSO.		1			01/01/2046
3140EU GT 0	FEDERAL NATIONAL MORTGAGE ASSO.		1	23,417,595	23,138,746	02/01/2046
3140EU J6 7	FEDERAL NATIONAL MORTGAGE ASSO.		1	23,765,019	23,538,478	03/01/2046
3140EX ED 1	FEDERAL NATIONAL MORTGAGE ASSO.		1	7,588,701	7,503,472	05/01/2046
31410A UG 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	1,971,942	1,885,040	05/01/2036
31410F RV 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	256,035	245,250	09/01/2035
31410L K3 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	2,688,053	2,597,562	12/01/2042
31412B M6 6	FEDERAL NATIONAL MORTGAGE ASSO.		1	2,486,283	2,361,175	11/01/2035
31416Q EZ 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	20,327,673	19,313,330	09/01/2040
31416X RN 2	FEDERAL NATIONAL MORTGAGE ASSO.		1	9,489,936	8,851,982	02/01/2031
31417A H8 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	5,800,388	5,467,938	11/01/2041
31417F 3E 6	FEDERAL NATIONAL MORTGAGE ASSO.		1	8,240,070	7,982,731	04/01/2043
31417G RY 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	31,326,416	30,782,826	05/01/2043
31417G XM 3	FEDERAL NATIONAL MORTGAGE ASSO.		1	1,393,922	1,377,450	06/01/2043
31417Y UM 7	FEDERAL NATIONAL MORTGAGE ASSO.		1	13,955,520	13,132,629	12/01/2030
31417Y VJ 3	FEDERAL NATIONAL MORTGAGE ASSO.		1	19,301,002	17,898,057	01/01/2031
31417Y WV 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	12,731,074	11,879,034	02/01/2031
31418A KW 7	FEDERAL NATIONAL MORTGAGE ASSO.		1	1,205,777	1,178,516	10/01/2042
31418B T5 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	671,403	665,549	08/01/2045
31418M 3L 4	FEDERAL NATIONAL MORTGAGE ASSO.		1	1,309,605	1,223,523	12/01/2035
31418M XJ 6	FEDERAL NATIONAL MORTGAGE ASSO.		1	746,104	693,526	09/01/2036
31418S 2E 8	FEDERAL NATIONAL MORTGAGE ASSO.		1	15,654,125	14,868,007	09/01/2040
31418W DA 5	FEDERAL NATIONAL MORTGAGE ASSO.		1	20,255,680	19,456,300	09/01/2025
31419B 4T 9	FEDERAL NATIONAL MORTGAGE ASSO.		1	61,917,070	58,837,046	09/01/2040
31419B BT 1	FEDERAL NATIONAL MORTGAGE ASSO.		1	1,894,166	1,854,224	02/01/2041
31419D MM 0	FEDERAL NATIONAL MORTGAGE ASSO.		1	810,497	777,842	09/01/2025
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities.				2,503,062,909	2,450,472,584	XXX
U.S. Spec. Rev. & Spec. Assess. Oblig. and all Non-Guar. Oblig. of Agencies & Authorities of Govts & Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities						
63939F AC 4	NAVIENT STUDENT LOAN TRUST NAV.		1FE	10,519,856	11,401,513	07/25/2052
63939G AD 0	NAVIENT STUDENT LOAN TRUST NAV.		1FE	4,555,374	4,915,297	08/25/2050
64031M AB 6	Nelnet Student Loan Trust.		1FE	5,498,972	5,606,631	06/25/2046
64033D AB 4	NELNET STUDENT LOAN TRUST NSLT.		1FE	4,572,679	4,762,755	06/25/2047
64033F AB 9	NELNET STUDENT LOAN TRUST NSLT.		1FE	11,781,156	12,150,288	01/25/2047
64033N AB 2	NELNET STUDENT LOAN TRUST NSLT.		1FE	5,242,606	5,597,539	05/25/2049
64033Q AC 3	NELNET STUDENT LOAN TRUST NSLT.		1FE	9,409,632	10,026,587	05/25/2049
78447Y AD 4	SLMA_13-3.		1FE	886,955	998,652	09/25/2043
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities.				52,467,230	55,459,262	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations.				2,849,289,841	2,798,929,648	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						
00084D AE 0	ABN AMRO BANK NV 4.25% 02/02/2017.		1FE	2,543,573	2,528,784	02/02/2017
00084D AH 3	ABN AMRO BANK NV.		1FE	5,008,622	5,000,000	10/28/2016
001192 A* 4	AGL CAPITAL CORPORATION AGL Capital Corp 1.910% 10/27/.		2	30,000,000	30,000,000	10/27/2016
00440E AK 3	ACE INA HOLDINGS INC 5.8% 3/15/2018.		1FE	1,073,121	1,064,987	03/15/2018
02581F YA 1	AMERICAN EXPRESS CENTURION BAN.		1FE	2,107,624	2,079,528	06/12/2017
02581F YE 3	AMERICAN EXPRESS CENTURION BAN 6% 9/13/2017.		1FE	8,442,985	8,306,262	09/13/2017
0258M0 DC 0	AMERICAN EXPRESS CREDIT CORP 2.8% 9/19/2016.		1FE	3,164,080	3,154,753	09/19/2016
0258M0 DD 8	AMERICAN EXPRESS CREDIT CORP.		1FE	8,082,372	7,996,664	03/24/2017
0258M0 DY 2	AMERICAN EXPRESS CREDIT CORP.		1FE	15,055,366	15,000,000	09/14/2020
032511 BH 9	ANADARKO PETROLEUM CORPORATION.		3FE	775,711	766,567	09/15/2017
042735 BB 5	ARROW ELECTRONICS INC 3% 3/1/2018.		2FE	3,030,232	2,994,576	03/01/2018
05537G AA 3	BBVA BANCO CONTINENTAL SA.		2FE	4,878,666	4,768,993	08/26/2022
05567L 7E 1	BNP PARIBAS SA.		1FE	5,072,465	4,998,352	09/14/2017

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
05574L PT 9	BNP PARIBAS SA		1FE	16,903,724	16,486,373	08/20/2018
056752 AD 0	BAIDU INC		1FE	2,033,440	1,991,769	06/09/2019
05956N AB 8	BANCO DE CREDITO E INVERSIONES		1FE	4,053,965	3,994,160	09/13/2017
060505 CS 1	BANK OF AMERICA CORP 5.625% 10/14/2016		2FE	7,147,886	7,095,301	10/14/2016
06051G DZ 9	BANK OF AMERICA CORP BANK OF AMERICA CORP 7.625% 6/		2FE	2,276,479	1,970,000	06/01/2019
06051G EK 1	BANK OF AMERICA CORP		2FE	3,901,896	3,899,943	07/12/2016
06051G EQ 8	BANK OF AMERICA CORP		2FE	2,189,658	2,150,487	03/22/2017
06366Q W8 6	BANK OF MONTREAL 2.5% 1/11/2017		1FE	9,064,719	8,997,942	01/11/2017
064058 AA 8	Bank of New York Co Inc		1FE	5,547,962	5,505,061	06/20/2017
064159 AM 8	BANK OF NOVA SCOTIA		1FE	16,133,744	15,996,410	01/12/2017
06739F GF 2	BARCLAYS BANK PLC		1FE	4,109,797	4,092,545	09/22/2016
09247X AC 5	BLACKROCK INC		1FE	1,595,269	1,576,712	09/15/2017
10513K AB 0	BRANCH BANKING AND TRUST COMPA		1FE	11,004,279	10,994,367	09/13/2016
172967 HL 8	CITIGROUP INC		2FE	10,000,745	10,000,000	03/10/2017
172967 HX 2	CITIGROUP INC		2FE	19,977,098	20,000,000	08/14/2017
21036P AD 0	CONSTELLATION BRANDS INC		3FE	13,986,875	13,901,343	09/01/2016
22541H CC 4	CREDIT SUISSE NEW YORK NY		2FE	3,714,717	3,692,001	02/15/2018
225433 AS 0	CREDIT SUISSE GROUP FUNDING GU		2FE	2,992,390	2,991,483	06/09/2023
22546Q AW 7	CREDIT SUISSE NEW YORK NY		1FE	19,960,005	20,000,000	04/27/2018
23329P AA 8	DNB BANK ASA		1FE	6,086,324	5,999,156	04/03/2017
23341C AB 9	DNB BANK ASA		1FE	21,051,017	21,043,242	06/02/2021
233851 CA 0	DAIMLER FINANCE NORTH AMERICA		1FE	20,747,055	19,967,707	08/03/2020
24022* AB 0	DCC FUEL IV LLC DCC FUEL IV LLC CSNB 1.87% 5/1		2			05/01/2016
25152R 2V 4	DEUTSCHE BANK AG		2FE	14,637,735	15,000,000	08/20/2020
25152R WZ 2	DEUTSCHE BANK AG LONDON BRANCH		2FE	29,846,580	30,011,822	05/30/2017
257469 AJ 5	DOMINION RESOURCES INC/VA		2FE	3,647,426	3,445,346	08/01/2033
277432 AM 2	EASTMAN CHEMICAL COMPANY		2FE	756,947	749,513	06/01/2017
278062 AB 0	EATON CORPORATION		2FE	3,265,145	3,250,431	11/02/2017
278865 AK 6	ECOLAB INC		2FE	3,025,710	2,999,445	12/08/2016
29717P AG 2	ESSEX PORTFOLIO LP BRE Properties 5.5% 03/15/17		2FE	3,086,766	3,077,732	03/15/2017
30217A AA 1	EXPERIAN FINANCE PLC		2FE	7,538,408	7,496,137	06/15/2017
30219G AD 0	EXPRESS SCRIPTS HOLDING CO		2FE	21,225,755	20,982,409	02/15/2017
31620M AN 6	FIDELITY NATIONAL INFORMATION		2FE	15,395,505	14,995,092	10/15/2018
345397 WM 1	FORD MOTOR CREDIT COMPANY LLC		2FE	5,005,351	5,000,000	01/17/2017
345397 WQ 2	FORD MOTOR CREDIT COMPANY LLC		2FE	4,978,772	5,000,000	03/12/2019
361448 AK 9	GATX CORPORATION 3.5% 7/15/2016		2FE	3,995,000	3,994,973	07/15/2016
36160B AB 1	GDF SUEZ / ENGIE		1FE	3,010,881	2,994,878	10/10/2017
36191V AF 1	GS MEZZANINE PARTNERS V		1	401,354	401,354	08/14/2017
36962G W7 5	GENERAL ELECTRIC CAPITAL CORP GENERAL ELEC CAP CORP .815% 05		1FE	14,119,170	14,700,005	05/05/2026
36962G X7 4	GENERAL ELECTRIC CAPITAL CORP		1FE	14,206,016	15,794,098	08/15/2036
375558 AT 0	GILEAD SCIENCES INC		1FE	6,050,766	5,999,110	12/01/2016
38148L AB 2	GOLDMAN SACHS GROUP INCTHE		1FE	29,821,971	30,254,415	04/23/2020
40051@ AA 0	GOLDMAN SACHS CAPITAL PARTNERS		1	14,597,561	14,597,561	06/30/2017
404280 AZ 2	HSBC HOLDINGS PLC		1FE	10,004,695	10,000,000	05/25/2021
40428H PK 2	HSBC BANK USA INC Float 9/24/2018		1FE	4,988,808	5,000,000	09/24/2018
40637C A* 1	HALMA PLC		2	15,478,176	15,000,000	01/06/2021
449786 AQ 5	ING BANK NV		1FE	1,017,321	1,000,000	03/07/2017
478373 AB 9	JOHNSON CONTROLS INC		2FE	3,510,356	3,498,199	11/02/2017
500630 BW 7	KOREA DEVELOPMENT BANK		1FE	9,743,561	9,598,399	08/22/2017
52206A AB 6	LEASEPLAN CORPORATION NV 2.5% 05/16/2018		2FE	13,910,594	13,974,551	05/16/2018
571748 AS 1	MARSH&MCLENNAN COMPANIES INC 2.3% 4/1/2017		1FE	26,736,357	26,495,298	04/01/2017
571903 AG 8	MARRIOTT INTERNATIONAL INC		2FE	3,138,134	3,106,978	06/15/2017
62927# AD 8	NFL VENTURES LP		1FE	6,122,228	5,946,356	03/31/2024
63534P AF 4	PNC BANK NATIONAL ASSOCIATION		1FE	9,985,690	9,992,727	12/15/2016
654740 AG 4	NISSAN MOTOR ACCEPTANCE CORP		1FE	10,007,089	10,000,000	03/03/2017
65557F AB 2	NORDEA BANK AB		1FE	8,116,678	7,999,090	03/20/2017
66765R AZ 9	NORTHWEST NATURAL GAS CO		1FE	16,840,637	13,471,191	11/10/2027
709599 AL 8	PENSKE TRUCK LEASING COMPANY L		2FE	3,564,593	3,497,036	07/17/2018
709629 AF 6	PENTAIR FINANCE SA		2FE	1,001,158	989,510	12/01/2019
714264 AF 5	PERNOD-RICARD SA		2FE	6,289,238	6,257,674	01/15/2017
718172 AS 8	PHILIP MORRIS INTERNATIONAL IN		1FE	2,756,797	2,746,964	08/21/2017
743862 AD 6	UNUM GROUP		2FE	5,492,713	5,385,988	07/15/2018
758750 A@ 2	REGAL-BELOIT CORPORATION		2	993,622	985,221	08/23/2017
781172 AA 9	RUBY PIPELINE LLC		2FE	20,942,540	21,000,000	04/01/2017
78355H JS 9	RYDER SYSTEM INC		2FE	7,556,609	7,498,320	03/01/2017
78573A AB 6	SABMILLER HOLDINGS INC		1FE	4,531,862	4,499,021	01/15/2017
80280J DC 2	SANTANDER BANK NA		2FE	22,874,419	23,000,000	01/12/2018
80283L AE 3	SANTANDER UK PLC		1FE	4,981,737	5,000,000	09/29/2017
82825# AA 5	SILVER STATE SOLAR POWER SOUTH		2	17,440,582	19,798,980	02/07/2035
828807 CJ 4	SIMON PROPERTY GROUP LP		1FE	7,578,334	7,496,799	09/15/2017
830505 AP 8	SKANDINAVISKA ENSKILDA BANKEN 1.75% 3/19/2018		1FE	10,074,886	9,979,650	03/19/2018
85915# AK 7	STERICYCLE INC		1	19,233,140	19,000,000	10/01/2021
86960B AC 6	SVENSKA HANDELSBANKEN AB		1FE	7,046,144	7,006,521	03/21/2018
86960B AK 8	SVENSKA HANDELSBANKEN AB		1FE	29,997,786	30,000,000	10/01/2020
87020P AA 5	SWEDBANK AB		1FE	12,127,213	11,995,302	09/29/2017
87222# AB 1	TD WILLIAMSON INC		2	4,976,530	4,965,845	06/30/2017
87305Q CL 3	TTX COMPANY		1FE	15,265,766	14,983,446	02/01/2019
879360 B# 1	TELEDYNE TECHNOLOGIES INC		2	25,141,408	25,000,000	11/05/2020
89147L M# 4	TORTOISE ENERGY INFRASTRUCTURE		1FE	10,000,000	10,000,000	06/14/2020

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89147L N* 7	TORTOISE ENERGY INFRASTRUCTURE		1FE	14,748,095	15,000,000	06/14/2025
89148B D# 5	TORTOISE MLP FUND INC		1FE	7,562,266	8,000,000	04/17/2021
900150 AA 1	TURKIYE HALK BANKASI AS		2FE	3,063,924	2,996,214	07/19/2017
900734 A# 1	TUSCARORA GAS TRANSMISSION CO		2	5,497,196	5,394,329	08/21/2017
90351D AC 1	UBS GROUP FUNDING JERSEY LTD		2FE	14,981,025	15,000,000	09/24/2020
92343V BL 7	VERIZON COMMUNICATIONS INC Float 9/15/2016		2FE	1,002,574	1,000,000	09/15/2016
92343V BM 5	VERIZON COMMUNICATIONS INC		2FE	1,024,942	1,000,000	09/14/2018
92890H AB 8	WEA FINANCE LLC		2FE	2,040,979	1,997,369	09/17/2019
93933V BB 3	WASHINGTON MUTUAL BANK/HENDERS		6*	10,000		05/20/2013
949746 NX 5	WELLS FARGO & COMPANY 5.625% 12/11/2017		1FE	7,767,593	7,619,084	12/11/2017
96329* KV 3	WHEELS INC		1	24,915,091	25,000,000	12/15/2017
96950H AD 2	WILLIAMS PARTNERS LP		2FE	565,813	550,000	02/01/2017
999999 99 9	Summary Adjustment		2Z	13,078	13,078	07/01/2016
BME1HW 3Q 5	GOLDMAN SACHS CAPITAL PARTNERS		1Z			06/30/2017
D5472# AD 2	MOLKEREI ALOIS MUELLER		2	14,655,945	14,500,000	07/17/2017
F3166# AC 8	ESSILOR INTERNATIONAL COMPAGNI Series A 1.84% 5/4/2017		1	9,529,546	9,500,000	05/04/2017
F3166# AG 9	ESSILOR INTERNATIONAL COMPAGNI		1	10,982,699	11,000,000	11/04/2018
G3313# AA 3	EXPRO HOLDINGS UK 3 LTD		5*	7,051,351	7,051,351	12/14/2021
G9284# AV 9	VITOL FINANCE LTD		2	15,528,854	15,500,000	07/28/2016
Q0458* AE 9	AQUASURE FINANCE PTY LTD		2FE	21,693,713	23,827,200	07/12/2027
X1429@ AA 1	CTL Logistics		6*	1,942,289	1,942,289	02/28/2017
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			1,036,371,054	1,034,809,769	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
00191X AC 0	APS RESECURITIZATION TRUST APS		1FM	8,478,329	8,636,667	06/01/2049
00192F AA 2	APS RESECURITIZATION TRUST APS		1FE	7,206,456	7,213,889	10/29/2046
00212X BW 0	ASG RESECURITIZATION TRUST ASG		1FM	1,268,763	1,297,268	12/25/2045
004375 DD 0	ACCREDITED MORTGAGE LOAN TRUST		1FM	3,360,905	3,365,948	07/25/2035
004421 PR 8	ACE SECURITIES CORP ACE_05-HE4		1FM	2,474,951	2,512,568	07/25/2035
004421 RF 2	ACE SECURITIES CORP. ACE_05-HE		1FM	2,485,802	2,497,941	08/25/2035
02150L AL 1	COUNTRYWIDE ALTERNATIVE LOAN T		1FM	20,365,182	21,876,324	06/01/2037
02151D AC 8	COUNTRYWIDE ALTERNATIVE LOAN T		1FM	17,971,688	19,198,387	09/25/2047
03072S E3 5	AMSI_05-R5		1FM	3,515,814	3,540,863	07/25/2035
03072S P4 1	AMERIQUEST MORTGAGE SECURITES		1FM	2,072,716	2,057,164	11/25/2035
040104 FW 6	ARSI_04-W3		1FM	178,234	197,113	02/25/2034
040104 HD 6	ARGENT SECURITIES INC ARSI_04-		1FM	1,663,498	2,023,348	04/25/2034
04542B DT 6	CREDIT-BASED ASSET SERVICING A		1FM	1,220,703	1,291,763	03/25/2033
05490M AA 5	BANC OF AMERICA FUNDING CORPOR		2AM	11,447,308	11,587,768	08/01/2036
05532E CB 9	BCAP LLC TRUST BCAP_09-RR10		1FM	2,797,283	2,824,649	03/01/2036
05533F EX 5	BCAP LLC TRUST BCAP_11-RR11		1FM	1,963,119	2,066,664	11/26/2035
05542B AV 1	BCAP LLC TRUST BCAP_12-RR12		1FM	3,607,350	3,642,550	04/01/2036
05544J BW 9	BCAP LLC TRUST BCAP_15-RR2		2AM	4,555,996	4,650,959	05/25/2035
05545J AN 9	BCAP LLC TRUST BCAP_15-RR3		1FE	6,688,767	6,812,306	02/25/2046
05969M AA 7	BANC OF AMERICA FUNDING CORPOR		1AM	14,910,124	15,155,384	06/25/2036
05990Q AP 8	BANC OF AMERICA FUNDING CORPOR		2AM	15,816,699	16,022,284	06/29/2037
05990R AD 3	BANC OF AMERICA FUNDING CORPOR		1FM	6,612,674	6,720,794	02/24/2037
05990T AF 4	BANC OF AMERICA FUNDING CORPOR		1FM	24,251,595	24,543,957	04/25/2037
05990T AJ 6	BANC OF AMERICA FUNDING CORPOR		1FM	27,924,892	28,074,665	09/29/2036
05991B AD 7	BANK OF AMERICA FUNDING CORP		1FE	3,311,783	3,396,527	06/02/2046
07325N CY 6	BAYVIEW FINANCIAL ACQUISITION		1FM	4,084,374	4,234,434	02/28/2041
07325N DS 8	BAYVIEW FINANCIAL ACQUISITION		1FM	803,220	799,114	04/28/2036
07325N DV 1	BAYVIEW FINANCIAL ACQUISITION		1FM	3,286,210	3,633,168	04/28/2036
073879 2U 1	BEAR STEARNS ASSET BACKED SECU		1FM	3,127,493	3,106,095	09/25/2035
073879 JA 7	BSABS_04-2		1FM	1,168,135	1,158,822	08/25/2034
073879 JM 1	BEAR STEARNS ASSET BACKED SECU		1FM	5,162,441	5,166,789	10/25/2034
07387U HR 5	BEAR STEARNS ASSET BACKED SECU		1FM	6,514,913	6,633,001	04/25/2036
07388F AD 5	BEAR STEARNS ASSET BACKED SEC		1FM	732,091	735,709	07/25/2036
12544V BE 8	COUNTRYWIDE HOME LOAN CWHL_07-		1FM	2,279,057	2,192,465	05/01/2037
12566W AA 8	CITIMORTGAGE ALTERNATIVE LOAN		3FM	12,118,140	12,841,706	05/01/2037
12643N NM 5	CREDIT SUISSE MORTGAGE TRUST C		1FM	4,273,329	4,353,835	02/01/2047
12650B AA 1	CREDIT SUISSE MORTGAGE TRUST C		1FE	15,788,149	16,033,353	11/25/2036
12650E AY 3	CREDIT SUISSE MORTGAGE TRUST C		1AM	14,735,252	14,919,742	11/27/2036
12650V BJ 7	CREDIT SUISSE MORTGAGE TRUST C		1FE	8,396,557	8,468,631	10/01/2046
126671 PV 2	COUNTRYWIDE ASSET-BACKED CERTI		1FM	183,963	187,127	05/01/2032
126673 7C 0	COUNTRYWIDE ASSET BACKED CERTI		1FM	1,065,628	1,065,572	08/25/2035
126673 EV 0	COUNTRYWIDE ASSET-BACKED CERTI		1FM	3,830,568	3,884,740	01/25/2035
126673 J2 9	ENCORE CREDIT RECEIVABLES TRUS		1FM	9,324,189	9,465,075	11/25/2035
12667G U2 7	COUNTRYWIDE ALTERNATIVE LOAN T		1FM	5,085,784	5,324,040	07/25/2035
12668A L3 7	CREDIT SUISSE MORTGAGE TRUST C		1FM	16,920,509	17,759,285	01/01/2036
126694 3B 2	CWHL_06-8 CWHL 2006-8 1A1		1FM	6,245,016	6,179,131	05/01/2036
126694 D2 1	COUNTRYWIDE HOME LOANS CWHL_0		1FM	10,503,412	12,065,139	04/01/2036
126694 TU 2	COUNTRYWIDE HOME LOANS CWHL_05		3FM	3,697,539	3,916,351	01/01/2036
144531 DM 9	CARRINGTON MORTGAGE LOAN TRUST		1FM	5,190,618	5,167,665	10/25/2035
161546 GC 4	CHASE FUNDING MORTGAGE LOAN AS		1FM	637,130	575,468	03/25/2033
16165V AF 5	CHASEFLEX TRUST CFLX_07-1		1FM	3,989,590	4,989,568	02/25/2037
162765 AC 5	CHEC LOAN TRUST CHEC_04-1		1AM	2,860,531	2,920,565	07/25/2034
172987 BA 6	CITIGROUP MORTGAGE LOAN TRUST		1FM	6,199,953	5,516,831	11/01/2036
17307G JK 5	CMLTI_04-OPT1		1FM	15,774,868	18,431,000	10/25/2034
17308F AA 7	CITIMORTGAGE ALTERNATIVE LOAN		3FM	17,494,675	19,987,607	07/25/2035
17310F AC 9	CITICORP MORTGAGE SECURITIES I		3FM	4,948,966	5,227,673	10/01/2036

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17315G AN 8	CMLTI_09-5		1FM	3,170,864	3,201,579	07/25/2036
17323H AC 0	CITIGROUP MORTGAGE LOAN TRUST		1FE	2,636,824	2,661,874	08/25/2036
17323L AA 5	CITIGROUP MORTGAGE LOAN TRUST		1AM	15,015,689	15,205,366	03/25/2036
17323N AN 3	CITIGROUP MORTGAGE LOAN TRUST		1FE	10,352,661	10,666,732	07/25/2037
17324L AC 0	GHELMA AG MEIRINGEN		1FE	4,651,383	4,654,982	09/25/2036
225470 UB 7	CREDIT SUISSE MORTGAGE CAPITAL		1FM	3,893,324	4,177,725	11/25/2035
251510 DF 7	DEUTSCHE ALT-A SECURITIES INC		1FM	1,333,588	1,485,077	02/25/2035
30246Q AG 8	FBR SECURITIZATION TRUST FBRSI		1FM	6,246,544	6,301,132	09/25/2035
32051G F3 4	FHAMS_05-FA10		3FM	9,173,570	9,764,402	01/01/2036
32052U AQ 6	FIRST HORIZON MORTGAGE PASS-TH		1FM	1,690,887	1,734,552	02/01/2037
36242D 3W 1	GSAA HOME EQUITY TRUST GSAA_05		1FM	16,247,709	16,315,698	06/25/2035
36242D NU 3	GSAMP TRUST GSAMP_04-OPT		1FM	6,710,951	7,760,534	11/25/2034
36248T AA 0	GS MORTGAGE SECURITIES CORPORA		1FE	23,413,941	23,608,719	04/25/2037
36248V AA 5	GSMSC 2015-6R A		1FE	35,264,938	35,823,941	02/26/2037
36249X AD 4	GS MORTGAGE SECURITIES CORP GS		1FM	3,367,354	3,438,817	09/25/2036
39539M AA 7	GREENPOINT MORTGAGE FUNDING TR		1FM	9,488,659	9,893,879	06/25/2037
40431M AJ 5	HOUSEHOLD HOME EQUITY LOAN TRU		1FM	2,838,416	2,841,829	07/20/2036
43641N BM 5	HOLMES MASTER ISSUER PLC HMI_1 HMI 2011-3A A6		1FE	19,431,758	19,270,438	10/15/2054
437084 JT 4	HOME EQUITY ASSET TRUST HEAT_0		1FM	3,967,174	4,009,710	07/25/2035
437084 PQ 3	HOME EQUITY ASSET TRUST HEAT_0		1FM	1,665,170	1,664,594	01/25/2036
43710L AC 8	HOME EQUITY ASSET TRUST HEAT_0		1FM	5,812,140	6,099,551	05/25/2037
46642V AN 8	JP MORGAN REMERIC JPMRR_14-5		1FM	3,096,665	3,183,289	01/26/2036
46644B AD 2	JPMORGAN REREMIC JPMRR_15-1		2AM	9,099,911	9,356,642	07/25/2036
46644B AM 2	JPMORGAN REREMIC JPMRR_15-1		1FE	5,458,200	5,622,586	07/25/2036
50219J AA 8	LSTAR Securities Inv Trust		1Z	10,267,659	10,382,148	10/01/2020
50219P AA 4	LSTAR SECURITIES INVESTMENT TR		1Z	7,393,751	7,455,295	01/01/2021
50820T AE 9	LAKE COUNTRY MORTGAGE LOAN TRU		1FM	13,202,532	13,258,849	07/25/2034
52524G AA 0	LEHMAN XS TRUST LXS_07-7N		1FM	7,708,211	8,008,463	06/25/2047
52525B AD 4	LEHMAN XS TRUST LXS_07-16N		1FM	27,904,727	31,030,185	09/25/2047
54911B AA 8	LSTAR SECURITIES INVESTMENT TR		1FE	10,421,688	10,478,419	11/02/2020
57643L CJ 3	MAST_04-OPT1		1FM	509,019	466,825	02/25/2034
57643L EZ 5	MAST_04-OPT2		1FM	613,111	373,871	09/25/2034
57643L LA 2	MASTR ASSET BACKED SECURITIES		1FM	2,827,614	2,840,278	11/01/2035
61744C NT 9	MORGAN STANLEY ABS CAPITAL I M		1FM	5,031,947	5,213,910	02/25/2035
61744C RD 0	MORGAN STANLEY ABS CAPITAL I M		1FM	1,180,612	1,182,549	04/25/2035
61749W AT 4	MORGAN STANLEY MORTGAGE LOAN T		4FM	6,147,436	6,994,930	08/01/2036
61763W AA 6	MORGAN STANLEY REREMIC TRUST M		1FM	446,314	442,425	11/25/2033
61764Q AG 5	MORGAN STANLEY REREMIC TRUST M		1AM	9,162,529	9,248,515	11/25/2046
61765N AA 4	MSRR 201-R5 1A		1FE	10,790,613	10,802,619	10/26/2046
64352V LM 1	NEW CENTURY HOME EQUITY LOAN T		1FM	939,119	954,725	07/25/2035
65540R AY 6	NMRR_14-7R		1FE	7,242,573	7,159,760	12/25/2035
65540U BJ 1	NOMURA RESECURITIZATION TRUST		1FE	2,570,619	2,576,797	08/25/2047
66987X GG 4	NFHE_05-1		1FM	2,440,069	2,444,764	06/25/2035
66987X GW 9	NOVASTAR NHEL_05-3		1FM	623,485	624,060	01/25/2036
68389F FT 6	OPTION ONE MORTGAGE LOAN TRUST		1FM	1,593,401	1,673,312	11/25/2034
68389F GL 2	OOMLT_05-1		1FM	608,523	323,333	02/25/2035
73316P EM 8	POPULAR ABS MORTGAGE PASS-THRO		1FM	3,365,619	3,391,959	08/25/2035
73316P JD 3	POPULAR ABS MORTGAGE PASS-THRO		1FM	3,052,192	2,740,462	01/01/2036
74958E AC 0	RESIDENTIAL ASSET SECURITIES C RFMSI 2006-S12 2A2		3FM	658,301	713,639	12/01/2036
760985 2Y 6	RESIDENTIAL ASSET MORTGAGE PRO		1FM	142,935	137,173	04/01/2034
76110H 2Z 1	RESIDENTIAL ACCREDIT LOANS IN		4FM	550,917	598,316	04/01/2035
76110W F8 4	RESIDENTIAL ASSET SECURITIES C		1FM	3,280,048	3,279,963	11/25/2034
76110W LL 8	RESIDENTIAL ASSET SECURITIES C		1FM	1,266,126	1,026,597	06/01/2031
76110W VV 5	RESIDENTIAL ASSET SECURITIES C		2FM	1,107,798	1,310,398	01/25/2034
76110W YM 2	RESIDENTIAL ASSET SECURITIES C		1FM	3,075,839	3,118,060	06/25/2034
76112B AM 2	RESIDENTIAL ASSET MORTGAGE PRO		1FM	4,114,724	4,536,060	08/25/2034
76117Y AA 3	RESIMAC MBS TRUST RESI_14-1A		1FE	8,783,906	8,823,843	12/12/2045
78514R AD 7	CARRINGTON MORTGAGE LOAN TRUST		1FM	3,251,302	3,312,513	09/25/2035
805564 QK 0	SAST_04-2		1FM	1,615,343	2,014,895	08/25/2035
80557B AD 6	SAXON ASSET SECURITIES TRUST 2 SAST 2007-3 2A3		1FM	3,560,654	3,451,766	09/25/2047
81375W AB 2	SABR_04-O1		1FM	426,738	468,005	02/25/2034
81375W JQ 0	SECURITIZED ASSET BACKED RECEI		1FM	1,580,652	1,582,098	11/25/2035
82846G AH 3	SILVERSTONE MASTER ISSUER SMI_ SMI 2012-1A 2A1		1FE	5,041,817	5,000,000	01/21/2055
83611M NH 7	SOUNDVIEW HOME EQUITY LOAN TRU		1FM	4,569,222	4,748,752	03/25/2036
84751P GK 9	SPECIALTY UNDERWRITING & RESID		1FM	689,145	681,684	06/25/2036
86359D NN 3	SASC_05-15		3FM	8,432,297	8,457,716	08/01/2035
86359D UT 2	LEHMAN XS TRUST LXS_05-5N		1FM	19,378,931	20,560,939	11/25/2035
86360L AE 6	STRUCTURED ASSET SECURITIES CO		1FM	4,636,624	5,186,046	07/25/2036
86362X AP 3	STRUCTURED ASSET MORTGAGE INVE		1FM	20,081,290	21,037,932	01/25/2037
881561 UJ 1	TERWIN MORTGAGE TRUST TMT_05-		1FM	901,408	920,135	07/25/2035
88156T AB 9	TERWIN MORTGAGE TRUST TMTS_06-		1FM	7,730,270	7,594,363	10/25/2037
92977X AA 1	WACHOVIA LOAN TRUST WACLT_05-S		1FM	4,718,423	4,690,545	05/25/2035
94980G BF 7	WFHN_04-2		1FM	9,361,991	9,556,423	10/25/2034
94984A AL 4	WFMBS_06-6		3FM	621,150	623,169	05/01/2036
G45669 CM 1	HOLMES MASTER ISSUER PLC HMI_1		1FE	21,494,130	21,814,874	10/15/2054
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				873,716,595	902,205,456	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						
05490J AA 2	BARCLAYS COMMERCIAL MORTGAGE S		1FM	2,708,874	2,750,433	02/15/2028
05490J AG 9	BARCLAYS COMMERCIAL MORTGAGE S		1FM	5,827,509	5,875,000	02/15/2028

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05490J AJ 3	BARCLAYS COMMERCIAL MORTGAGE S		1FM	2,975,832	3,000,000	02/15/2028
05525U AA 6	BANC OF AMERICA MERRILL LYNCH		1FM	13,364,406	13,371,546	12/15/2029
05550Y AA 6	BLCP HOTEL TRUST BLCP_14-CLRN		1FM	4,277,076	4,320,961	08/15/2029
05606Y AA 0	BXHTL MORTGAGE TRUST BXHTL_15-		1FM	7,962,826	8,000,065	05/15/2029
05606Y AG 7	BXHTL MORTGAGE TRUST BXHTL_15-		1FM	3,950,180	4,000,000	05/15/2029
05606Y AJ 1	BXHTL MORTGAGE TRUST BXHTL_15-		1FM	7,891,602	8,000,000	05/15/2029
05950V AH 3	BACM_06-6		1FM	1,411,961	1,413,872	10/01/2045
059512 AE 3	BANC OF AMERICA COMMERCIAL MOR BACM 2007-3 A4		1FM	10,263,207	10,200,813	06/01/2049
059513 AE 1	BANC OF AMERICA COMMERCIAL MOR		1FM	4,700,350	4,673,308	02/01/2051
05952C AE 0	BANC OF AMERICA COMMERCIAL MOR		1FM	5,879,370	5,910,914	02/01/2051
07387M AG 4	BEAR STEARNS COMMERCIAL MORTGA		1FM	900,642	900,660	03/01/2039
07401D BC 4	BEAR STEARNS COMMERCIAL MORTGA		1FM	3,445,312	3,430,730	06/01/2050
12650D AA 7	CREDIT SUISSE MORTGAGE TRUST C		1FM	19,822,518	20,006,488	04/15/2029
22545L AD 1	CREDIT SUISSE MORTGAGE CAPITAL CSMC 2006-C5 A3		1FM	26,262,283	26,223,793	12/01/2039
22545L AG 4	CREDIT SUISSE MORTGAGE CAPITAL		1FM	5,043,406	5,045,970	12/01/2039
255030 AA 6	DIVCORE CLO LTD DIVCR_13-1A		1FE	22,565,980	22,679,377	11/15/2032
26885K AA 8	EQUITY MORTGAGE TRUST EQTY_14-		1FM	25,304,736	25,605,108	05/08/2031
26885K AG 5	EQUITY MORTGAGE TRUST EQTY_14-		1FM	1,971,661	2,000,000	05/08/2031
26885K AJ 9	EQUITY MORTGAGE TRUST EQTY_14-		1FM	1,936,315	2,000,000	05/08/2031
36828Q KW 5	GE CAPITAL COMMERCIAL MORTGAGE		1FM	277,986	277,992	06/01/2048
40422A AA 1	HILTON USA TRUST HILT_14-ORL		1FM	19,629,313	19,632,722	07/15/2029
46629Y AC 3	JP MORGAN CHASE COMMERCIAL MOR		1FM	20,395,268	20,291,702	06/01/2047
50179A AE 7	LB-UBS COMMERCIAL MORTGAGE TRU LBUBS 2007-C1 A4		1FM	4,706,567	4,695,078	02/11/2040
50179M AG 6	LB-UBS COMMERCIAL MORTGAGE TRU		1FM	3,667,259	3,668,254	09/11/2039
60688B AD 0	MERRILL LYNCH COUNTRYWIDE COMM		1FM	14,485,555	14,377,969	08/01/2049
61754J AF 5	MORGAN STANLEY CAPITAL I MSC_0 MSC 2007-T27 A4		1FM	6,274,868	6,195,887	06/01/2042
61756U AE 1	MORGAN STANELY CAPITAL I MSC_0		1FM	18,688,862	18,520,344	12/01/2049
92890X AA 5	WFCG COMMERCIAL MORTGAGE TRUST		1FM	13,987,035	14,306,173	11/15/2029
92890X AE 7	WFCG COMMERCIAL MORTGAGE TRUST		1FM	2,375,571	2,410,234	11/15/2029
92890X AG 2	WFCG COMMERCIAL MORTGAGE TRUST		1FM	1,583,823	1,606,818	11/15/2029
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities				284,538,153	285,392,211	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
00037B AA 0	ABB FINANCE USA INC		1FE	7,533,430	7,490,715	05/08/2017
001746 AC 0	AMERICAN MONEY MANAGEMENT CORP		1FE	5,480,910	5,500,000	05/26/2028
001746 AG 1	AMERICAN MONEY MANAGEMENT CORP		1FE	1,993,652	2,000,000	05/26/2028
001751 AA 4	AMERICAN MONEY MANAGEMENT CORP		1FE	9,954,130	10,000,000	11/15/2027
001751 AC 0	AMERICAN MONEY MANAGEMENT CORP		1FE	994,526	998,607	11/15/2027
001751 AE 6	AMERICAN MONEY MANAGEMENT CORP		1FE	1,996,084	1,984,732	11/15/2027
00175L AA 0	AMERICAN MONEY MANAGEMENT CORP		1FE	2,984,628	2,982,982	07/27/2026
00176D AA 7	AMMC_13-13A		1FE	11,948,448	12,115,096	01/26/2026
00176J AA 4	AMERICAN MONEY MANAGEMENT CORP		1FE	16,897,847	17,000,000	04/14/2027
00176J AD 8	AMERICAN MONEY MANAGEMENT CORP		1FE	5,926,950	6,000,000	04/14/2027
00190Y AE 5	ARES_13-2A		1FE	973,774	991,220	07/28/2025
00191Y AC 8	ARES CLO LTD ARES_15-1A		1FE	11,226,328	11,481,618	12/05/2026
006278 AE 5	ADML14-1A		1FE	941,899	1,011,638	07/15/2026
03762D AA 1	APIDOS CDO APID_07-CA APID 2007-CA A1		1FE	115,857	112,661	05/14/2020
03762D AD 5	APIDOS CDO APID_07-CA		1FE	8,892,720	9,000,000	05/14/2020
03765L AA 0	APIDOS CLO 2015-20A		1FE	8,000,400	8,000,000	01/16/2027
03765P AA 1	APIDOS CLO APID_15-21A		1FE	34,698,180	34,848,532	07/18/2027
03765P AC 7	APIDOS CLO APID_15-21A		1FE	12,986,293	13,300,000	07/18/2027
04014W AA 3	ARES CLO LTD ARES_14-1A		1FE	1,644,836	1,674,566	04/17/2026
04015B AC 4	ARES CLO LTD ARES14-31A		1FE	9,873,740	10,032,363	08/28/2025
04015N AC 8	ARES CLO LTD ARES_15-4A		1FE	9,089,122	9,200,000	10/15/2026
04015N AD 6	ARES CLO LTD ARES_15-4A		1FE	6,259,340	6,300,000	10/15/2026
04941M AA 3	ATLAS SENIOR LOAN FUND LTD ATC		1FE	995,538	1,000,787	07/16/2026
053633 AB 9	AVERY POINT CLO LTD AVERY		1FE	4,465,152	4,487,173	01/18/2025
056162 AA 8	BABSON CLO LTD BABSN_15-IA		1FE	14,897,400	15,000,000	04/20/2027
056162 AC 4	BABSON CLO LTD BABSN_15-IA		1FE	6,881,847	7,000,000	04/20/2027
05617W AA 1	BABSON CLO LTD BABSN_13-IA		1FE	5,192,502	5,178,292	04/21/2025
05617Y AC 3	BABSN_13-IIA		1FE	7,246,890	7,513,908	01/18/2025
05874P AA 4	BALLYROCK LTD BALLY_13-1A BALLY 2013-1A A		1FE	3,362,386	3,400,000	05/20/2025
087634 AC 5	BETONY CLO LTD BTNY_15-1A		1FE	10,435,782	10,500,000	04/15/2027
09627R AC 8	BLUEMOUNTAIN CLO LTD BLUEM14-3		1FE	498,730	505,612	10/15/2026
09627V AA 3	BLUEMOUNTAIN CLO LTD BLUEM_14-		1FE	5,812,080	5,814,078	11/30/2026
114521 AB 3	BSMC_13-1A		1FE	7,813,104	8,027,368	04/17/2025
12518X AA 5	CENT CLO LP CECLO_13-19A		1FE	4,961,015	5,038,673	10/29/2025
12547U AA 6	CIFC FUNDING LTD CIFC_15-5A		1FE	5,952,348	6,000,000	10/25/2027
12547U AC 2	CIFC FUNDING LTD CIFC_15-5A		1FE	7,989,688	8,000,000	10/25/2027
12548C AA 5	CIFC FUNDING 2014-II LTD CIFC_		1FE	13,947,738	14,118,424	05/24/2026
12548C AB 3	CIFC_14-2A		1FE	1,828,407	1,876,637	05/24/2026
12548M AA 3	CIFC FUNDING LTD CIFC_15-1A		1FE	18,813,363	19,034,314	01/22/2027
12548M AG 0	CIFC FUNDING LTD CIFC_15-1A		1FE	994,277	1,005,862	01/22/2027
12549C AA 4	CIFC_13-3A		1FE	6,947,563	7,073,410	10/24/2025
12549V AC 8	CIFC FUNDING LTD CIFC14-4A		1FE	992,725	1,000,000	10/17/2026
12549V AE 4	CIFC FUNDING LTD CIFC14-4A		1FE	968,431	1,000,000	10/17/2026
12550A AA 4	CIFC FUNDING LTD CIFC_14-5A		1FE	996,908	1,000,000	01/17/2027
12550L AA 0	CIFC Funding Ltd.		1FE	17,785,962	18,000,000	04/15/2027
12550M AC 4	CIFC FUNDING LTD CIFC_15-3A		1FE	14,482,361	14,750,000	10/19/2027
12550M AE 0	CIFC FUNDING LTD CIFC_15-3A		1FE	4,157,418	4,250,000	10/19/2027

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12550T AA 3	CIFC FUNDING LTD CIFC_15-4A		1FE	3,936,224	4,000,000	10/20/2027
12550T AC 9	CIFC FUNDING LTD CIFC_15-4A		1FE	6,913,991	7,000,000	10/20/2027
12550T AE 5	CIFC FUNDING LTD CIFC_15-4A		1FE	982,177	1,000,000	10/20/2027
13057V AB 2	CALIFORNIA REPUBLIC AUTO RECEI		1FE	6,893,023	6,868,122	09/17/2018
13057Y AE 0	CALIFORNIA REPUBLIC AUTO RECEI		1FE	6,556,395	6,499,040	05/16/2022
139738 AG 3	CAPITAL AUTO RECEIVABLES ASSET		1FE	4,968,396	4,999,606	11/01/2020
14308L AA 1	CARLYLE GLOBAL MARKET STRATEGI		1FE	498,934	500,000	07/27/2026
14308L AE 3	CARLYLE GLOBAL MARKET STRATEGI		1FE	989,582	1,000,000	07/27/2026
14309B AC 8	CARLYLE HIGH YIELD PARTNERS CA		1FE	4,785,300	5,000,000	08/01/2021
14309V AA 8	CARLYLE GLOBAL MARKET STRATEGI		1FE	14,976,510	15,000,000	10/04/2024
14310D AC 1	CARLYLE GLOBAL MARKET STRATEGI		1FE	3,976,980	4,014,708	04/18/2025
14310D AE 7	CARLYLE GLOBAL MARKET STRATEGI CGMS 2013-2A B		1FE	3,426,857	3,500,000	04/18/2025
14311F AA 9	CGMS_15-2A		1FE	23,226,817	23,368,170	04/27/2027
14311N AA 2	CARLYLE GLOBAL MARKET STRATEGI		1FE	4,978,900	5,000,000	10/20/2027
14311N AC 8	CARLYLE GLOBAL MARKET STRATEGI		1FE	4,002,064	4,000,000	10/20/2027
150323 AA 1	CEDAR FUNDING LTD CEDF14-4A		1FE	3,958,920	3,993,284	10/23/2026
150323 AG 8	CEDAR FUNDING LTD CEDF14-4A		1FE	2,905,371	3,009,995	10/23/2026
150326 AA 4	CEDAR FUNDING LTD CEDF_14-3A		1FE	4,959,945	5,040,250	05/20/2026
15135D AJ 6	CENT CDO LTD CECDO_07-14A CECDO 2007-14A A2A		1FE	917,951	920,576	04/15/2021
15136P AA 7	CENT CLO LP CECLO_13-17A		1FE	19,874,220	19,856,408	01/30/2025
15137E AC 7	CECLO_14-21A		1FE	5,912,760	6,001,167	07/27/2026
15137E AE 3	CECLO_14-21A		1FE	13,887,317	14,439,714	07/27/2026
18972A AA 1	CLYDESDALE CLO LTD CLYDS_06-1A		1FE	545,600	518,028	12/19/2018
19329L AG 2	COLE PARK CLO LIMITED CLPK_15-		1FE	15,501,876	15,500,000	10/20/2028
24702K AD 8	DELL EQUIPMENT FINANCE DEFT_14		1FE	4,803,438	4,803,452	06/22/2020
24702K AE 6	DELL EQUIPMENT FINANCE DEFT_14		1FE	8,001,088	7,999,880	06/22/2020
26244E AA 8	DRYDEN SENIOR LOAN FUND DRSLF1		1FE	2,489,198	2,514,327	10/15/2026
26244E AC 4	DRYDEN SENIOR LOAN FUND DRSLF1		1FE	3,390,688	3,519,198	10/15/2026
26244G AB 1	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	13,963,726	14,000,000	08/15/2028
26244G AC 9	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	3,958,848	4,000,000	08/15/2028
26244K AA 4	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	11,955,312	12,000,000	10/15/2027
26244K AE 6	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	2,980,317	3,000,000	10/15/2027
26249M AA 5	DRYDEN SENIOR LOAN FUND DRSLF		1FE	22,953,747	23,000,000	04/15/2027
26249M AC 1	DRYDEN SENIOR LOAN FUND DRSLF		1FE	8,999,469	9,091,186	04/15/2027
26249Q AC 2	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	36,718,208	36,992,149	07/15/2027
26249Q AG 3	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	14,740,755	15,000,000	07/15/2027
26249Q AJ 7	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	1,978,738	2,000,000	07/15/2027
26249W AB 1	DRYDEN LEVERAGED LOAN CDO DRYD		1FE	125,085	124,539	04/12/2020
313305 AA 2	FEDERAL EXPRESS CORP 2012 PASS		2FE	2,146,125	2,134,250	01/15/2018
318030 AA 1	FINN SQUARE CLO LTD FINNS_12-1 FINNS 2012-1A A1		1FE	4,987,540	5,000,000	12/24/2023
318030 AC 7	FINN SQUARE CLO LTD FINNS_12-1 FINNS 2012-1A A2		1FE	9,744,218	9,800,000	12/24/2023
34528Q CB 8	FORD CREDIT FLOORPLAN MASTER O		1FE	5,035,841	4,999,753	09/15/2019
34528Q CC 6	FORD CREDIT FLOORPLAN MASTER O		2AM	4,023,130	3,999,625	09/15/2019
36250Q AF 0	GM FINANCIAL AUTOMOBILE LEASIN		1FE	3,053,354	2,999,935	11/20/2019
36250Q AG 8	GM FINANCIAL AUTOMOBILE LEASIN		1FE	4,572,582	4,499,686	11/20/2019
36250Q AH 6	GM FINANCIAL AUTOMOBILE LEASIN		2AM	4,065,557	3,999,693	08/20/2020
36319G AA 2	GALAXY CLO LTD GALXY_14-18A		1FE	24,135,855	24,189,673	10/15/2026
36320W AA 4	GALAXY CLO LTD		1FE	5,954,826	6,000,000	01/20/2028
36320W AC 0	GALAXY CLO LTD GALXY_15-21A		1FE	3,950,772	4,000,000	01/20/2028
38013G AF 6	GM FINANCIAL AUTOMOBILE LEASIN		1FE	8,159,065	7,999,017	07/22/2019
44986G AC 4	ING INVESTMENT MANAGEMENT CLO		1FE	16,808,444	17,000,000	10/15/2023
44986R AB 2	ING INVSTMT MGMT CLO LTD INGIM		1FE	6,762,931	7,000,000	04/15/2024
44986W AA 3	INGIM_13-2A		1FE	7,414,800	7,500,000	04/25/2025
44986W AC 9	INGIM_13-2A		1FE	4,404,636	4,500,000	04/25/2025
46186G AE 3	INWOOD PARK CDO LTD INWD_06-1A INWD 2006-1A A2		1FE	2,520,157	2,465,524	01/20/2021
47047M AC 1	JAMESTOWN CLO LTD JTWN_13-2A JTWN 2013-2A A2A		1FE	5,066,628	5,250,000	01/22/2025
532621 AA 7	LIMEROCK CLO LROCK_14-2A		1FE	4,965,290	5,054,500	04/18/2026
55953H AA 1	MAGNETITE CLO MAGNE_15-12A		1FE	18,953,412	19,000,000	04/15/2027
55953H AC 7	MAGNETITE CLO MAGNE_15-12A		1FE	4,999,835	5,041,104	04/15/2027
55953J AA 7	MAGNETITE CLO LTD		1FE	35,299,425	35,500,000	07/18/2028
55953J AC 3	MAGNETITE CLO LTD		1FE	8,851,131	9,000,000	07/18/2028
55953J AE 9	MAGNETITE CLO LTD		1FE	4,945,015	5,000,000	07/18/2028
568416 BB 6	MRNPK_12-1A		1FE	4,898,280	5,000,000	10/12/2023
62405C AA 2	MHAWK_14-3A		1FE	2,960,100	3,025,291	04/18/2025
62405C AC 8	MHAWK_14-3A		1FE	2,892,120	3,033,607	04/18/2025
62431R AA 7	MOUNTAIN VIEW FUNDING CLO MVEW MVEW 2007-3A A1		1FE	400,840	399,116	04/16/2021
64129J AE 0	NEUB_13-14A		1FE	15,382,592	16,000,000	04/28/2025
64129X AC 3	NEUB_14-16A		1FE	11,966,028	12,093,978	04/15/2026
64129X AG 4	NEUB_14-16A		1FE	3,924,416	4,027,784	04/15/2026
659298 AA 1	NEND_13-1A		1FE	3,950,188	3,952,035	07/17/2025
67073V AB 8	NYLIM_06-1A NYLIM 2006-1A A2A		1FE	209,255	205,248	08/08/2020
67572W AE 6	OCTAGON INVESTMENT PARTNERS X OCT10 2006-10A B		1FE	4,421,764	4,430,354	10/18/2020
67573A AA 1	OCTAGON INVESTMENT PARTNERS XX		1FE	17,833,662	18,000,000	05/21/2027
67573A AC 7	OCTAGON INVESTMENT PARTNERS XX		1FE	17,530,740	18,000,000	05/21/2027
67575B AE 9	OCTAGON INVESTMENT PARTNERS XX		1FE	5,981,160	6,000,000	10/20/2026
67590A AA 0	OCTAGON INVESTMENT PARTNERS XI		1FE	6,956,390	7,000,000	01/15/2024
67590A AD 4	OCTAGON INVESTMENT PARTNERS XI		1FE	17,715,114	18,127,000	01/15/2024
67590B AA 8	OCT16_13-1A		1FE	987,677	974,706	07/17/2025
67590E AA 2	OCT15_13-1A		1FE	4,958,270	5,054,628	01/19/2025

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67590E AC 8	OCT15_13-1A		1FE	4,858,925	5,000,000	01/19/2025
67590L AC 2	OCTAGON INVESTMENT PARTNERS XI		1FE	20,704,669	20,840,698	04/15/2026
67590L AE 8	OCTAGON INVESTMENT PARTNERS XI		1FE	1,408,751	1,468,991	04/15/2026
67590N AA 2	OCTAGON INVESTMENT PARTNERS XX		1FE	10,869,254	11,094,874	08/12/2026
67590N AC 8	OCTAGON INVESTMENT PARTNERS XX		1FE	972,299	1,013,808	08/12/2026
67590W AA 2	OCTAGON INVESTMENT PARTNERS XX		1FE	5,161,827	5,167,230	07/15/2027
67590W AE 4	OCTAGON INVESTMENT PARTNERS XX		1FE	5,852,934	6,000,000	07/15/2027
68268E AA 1	ONE MAIN FINANCIAL ISSUANCE TR		1FE	62,905,367	61,980,296	03/18/2026
68268L AA 5	ONEMAIN FINANCIAL ISSUANCE TRU		1FE	20,239,828	19,996,538	11/20/2028
685049 AA 6	ORANGE LAKE TIMESHARE TRUST ON		1FE	539,240	529,098	03/10/2027
687847 AB 9	OSCAR US FUNDING TRUST OSCAR_1		1FE	59,850	59,849	08/15/2017
687847 AC 7	OSCAR US FUNDING TRUST OSCAR_1		1FE	2,970,000	3,000,000	04/15/2019
687847 AD 5	OSCAR US FUNDING TRUST OSCAR_1		1FE	2,930,156	3,000,000	12/15/2021
68784L AB 8	OSCAR US FUNDING TRUST OSCAR_1		1FE	4,318,112	4,330,740	08/15/2018
68784L AD 4	OSCAR US FUNDING TRUST OSCAR_1		1FE	19,606,250	19,996,132	12/15/2019
72349B AA 2	PINNACLE PARK CLO LTD PPARK_14		1FE	1,745,363	1,750,342	04/15/2026
74981H AA 8	RACE POINT CLO LTD RACEP_15-9A		1FE	21,603,262	21,726,093	04/15/2027
74981H AC 4	RACE POINT CLO LTD RACEP_15-9A		1FE	6,999,965	7,000,000	04/15/2027
74982N AB 2	RACE POINT CLO RACEP_11-5A		1FE	4,973,045	5,000,000	12/15/2022
75620T AA 6	RCTTE 2015-1A		1FE	4,931,575	5,020,103	10/20/2027
75620T AE 8	RCTTE 2015-1A		1FE	3,926,596	4,008,751	10/20/2027
75620T AJ 7	RCTTE 2015-1A		1FE	1,936,354	2,004,313	10/20/2027
80283X AF 4	SANTANDER DRIVE TRUST SDART_14		1FE	4,527,333	4,499,693	08/17/2020
80284G AA 1	SANTANDER DRIVE AUTO RECEIVABL		2AM	1,740,685	1,739,335	06/16/2020
80284J AA 5	SANTANDER DRIVE AUTO RECEIVABL		2AM	2,206,245	2,222,850	03/16/2021
82651X AA 5	SIERRA RECEIVABLES FUNDING COM		1FE	498,162	495,220	07/20/2028
82835A AC 0	SILVERADO CLO LTD SLVR_06-2A		1FE	1,604,581	1,590,177	10/16/2020
85172L AA 4	SPRINGLEAF FUNDING TRUST SLFT_		1FE	25,158,650	24,998,657	03/01/2023
85172M AA 2	SPRINGLEAF FUNDING TRUST SLFT_		1FE	50,557,090	49,980,960	05/15/2028
85431T AA 4	STANFIELD DAYTONA CLO LTD STAN STAND 2007-1A A1L		1FE	7,859,464	7,830,975	04/27/2021
860444 AC 2	STEWART PARK CLO LTD STWRT_15-		1FE	21,866,306	22,000,000	04/15/2026
860444 AE 8	STEWART PARK CLO LTD STWRT_15-		1FE	9,902,520	10,000,000	04/15/2026
864662 AB 7	SUDBURY MILL CLO LTD SUDSM_13-		1FE	9,843,770	10,107,073	01/17/2026
87154E AB 6	SYMPHONY CLO LTD SYMP_14-15A_H		1FE	12,967,032	13,115,395	10/17/2026
87154E AC 4	SYMPHONY CLO LTD SYMP_14-15A_H		1FE	2,735,233	2,793,637	10/17/2026
87159Q AC 2	SYMPHONY CLO LTD SYMP_14-14A		1FE	5,973,450	5,991,858	07/14/2026
87159Q AE 8	SYMP_14-14A		1FE	3,614,790	3,615,000	07/14/2026
87159Q AJ 7	SYMPHONY CLO LTD SYMP_14-14A		1FE	1,485,353	1,503,318	07/14/2026
872267 AE 9	TCF AUTO RECEIVABLES OWNER TRU		1FE	3,491,471	3,459,635	05/15/2020
872267 AF 6	TCF AUTO RECEIVABLES OWNER TRU		2AM	2,242,622	2,209,734	04/15/2021
88432C AA 4	WIND RIVER CLO LTD WINDR_14-1A		1FE	11,897,340	12,034,554	04/18/2026
88432G AA 5	WIND RIVER CLO LTD WINDR_15-2A		1FE	9,863,550	10,040,627	10/15/2027
88432G AC 1	WIND RIVER CLO LTD WINDR_15-2A		1FE	4,910,790	5,000,000	10/15/2027
89253U AA 8	TRADE MAPS LTD MAPS1_13-1A		1FE	9,964,500	10,000,000	12/10/2018
89253U AC 4	TRADE MAPS LTD MAPS1_13-1A		1FE	4,962,500	5,000,000	12/10/2018
89253U AE 0	TRADE MAPS LTD MAPS1_13-1A		2AM	1,737,836	1,750,000	12/10/2018
91830X AC 6	VOYA CLO LTD VOYA_12-3AR		1FE	3,968,108	4,000,000	10/15/2022
92912Q AA 4	VOYA CLO LTD VOYA14-3A		1FE	4,154,768	4,187,720	07/25/2026
92912Q AB 2	VOYA CLO LTD VOYA14-3A		1FE	804,308	849,691	07/25/2026
92913U AC 0	VOYA CLO LTD VOYA_15-3A		1FE	9,862,310	10,000,000	10/20/2027
92913U AE 6	VOYA CLO LTD VOYA_15-3A		1FE	2,910,381	3,000,000	10/20/2027
92914N AA 9	VOYA CLO LTD VOYA_15-1A		1FE	20,948,613	21,157,259	04/18/2027
92914N AC 5	VOYA CLO LTD VOYA_15-1A		1FE	2,923,302	3,000,000	04/18/2027
92914X AE 9	VOYA CLO LTD VOYA_15-2A		1FE	16,100,057	16,500,000	07/23/2027
92915C AC 8	VOYA CLO LTD VOYA_16-1A		1FE	990,210	993,028	01/20/2027
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities				1,443,043,553	1,454,583,826	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)				3,637,669,355	3,676,991,262	XXX
Hybrid Securities - Issuer Obligations						
R49235 CE 3	NORDEA BK NORGE ASA		1FE	3,276,063	5,439,992	11/29/2049
R57779 BC 4	DNB BANK ASA		2FE	6,502,579	10,956,549	12/31/2049
4299999. Hybrid Securities - Issuer Obligations				9,778,642	16,396,541	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities						
136069 AN 1	CANADIAN IMPERIAL BANK OF COMM		1AM	625,000	883,245	07/31/2084
233048 AC 1	DBS BANK LTD DBS BANK LIMITED		1FE	1,186,881	1,168,739	07/15/2021
46626Y AA 0	JP MORGAN CHASE CAPITAL XIII		2AM	1,602,500	2,000,000	09/30/2034
48123K AA 4	JPM CHASE CAPITAL XXI		2AM	15,100,000	19,948,942	01/15/2087
857476 AA 3	STATE STREET CAP TR I		2AM	5,954,538	7,000,000	05/15/2028
86788L AA 8	SUNTRUST CAP III		3AM	19,246,617	24,075,000	03/15/2028
94974P AA 7	WELLS FARGO CAP II		2AM	852,531	1,000,000	01/30/2027
4599999. Hybrid Securities - Other Loan-Backed and Structured Securities				44,568,067	56,075,926	XXX
4899999. Total - Hybrid Securities				54,346,709	72,472,467	XXX
6199999. Total - Issuer Obligations				4,411,766,527	4,352,827,101	XXX
6299999. Total - Residential Mortgage-Backed Securities				3,394,105,017	3,368,768,934	XXX
6399999. Total - Commercial Mortgage-Backed Securities				284,538,153	285,392,211	XXX
6499999. Total - Other Loan-Backed and Structured Securities				1,540,078,850	1,566,119,014	XXX
6599999. Subtotal - Bonds				9,630,488,547	9,573,107,260	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						
26433C 2# 1	DUFF & PHELPS UTILITIES INCOME		RP1VFE	3,000,000	3,000,000	01/01/1900
26433C 3# 0	DUFF & PHELPS UTILITIES INCOME		RP1VFE	6,000,000	6,000,000	01/01/1900

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
26433C 4# 9	DUFF & PHELPS UTILITIES INCOME		RP1VFE	6,000,000	6,000,000	01/01/1900
6899999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)				15,000,000	15,000,000	XXX
7099999. Total - Preferred Stocks				15,000,000	15,000,000	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)						
096990 AD 8	CTL Logistics		V	572,460	572,460	
15850@ 10 7	CHAMPION OPCO LLC		A	2,642	2,642	
74939# 13 1	TRUSTED MEDIA BRANDS INC		V	2	2	
7199999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				575,104	575,104	XXX
7599999. Total - Common Stock				575,104	575,104	XXX
7699999. Total - Preferred and Common Stock				15,575,104	15,575,104	XXX
Short-Term Invested Assets (Schedule DA Type)						
313384 B5 7	FEDERAL HOME LOAN BANKS	@		12,595,986	12,594,000	08/10/2016
313384 C2 3	FEDERAL HOME LOAN BANKS	@		19,992,812	19,988,606	08/15/2016
313384 C3 1	FEDERAL HOME LOAN BANKS	@		24,990,811	24,985,944	08/16/2016
313384 C3 1	FEDERAL HOME LOAN BANKS	@		24,990,811	24,985,944	08/16/2016
313384 D3 0	FEDERAL HOME LOAN BANKS	@		15,193,420	15,189,120	08/24/2016
313384 D9 7	FEDERAL HOME LOAN BANKS	@		34,983,135	34,969,245	08/30/2016
313384 E4 7	FEDERAL HOME LOAN BANKS	@		42,675,114	42,662,207	09/02/2016
313384 E4 7	FEDERAL HOME LOAN BANKS	@		11,993,006	11,990,302	09/02/2016
313384 E9 6	FEDERAL HOME LOAN BANKS	@		49,968,473	49,953,960	09/07/2016
313384 F8 7	FEDERAL HOME LOAN BANKS	@		49,965,132	49,948,083	09/14/2016
313384 K3 2	FEDERAL HOME LOAN BANKS	@		99,895,569	99,896,602	10/11/2016
313384 M4 8	FEDERAL HOME LOAN BANKS	@		61,829,618	61,807,881	10/28/2016
313384 M4 8	FEDERAL HOME LOAN BANKS	@		7,990,904	7,987,830	10/28/2016
313384 P5 2	FEDERAL HOME LOAN BANKS	@		34,948,322	34,941,814	11/14/2016
313384 P9 4	FEDERAL HOME LOAN BANKS	@		49,923,957	49,902,899	11/18/2016
313384 ZG 7	FEDERAL HOME LOAN BANKS	@		6,999,497	6,999,085	07/12/2016
313396 A8 6	FEDERAL HOME LOAN MORTGAGE COR	@		41,988,696	41,981,109	08/05/2016
313396 B7 7	FEDERAL HOME LOAN MORTGAGE COR	@		10,496,592	10,494,548	08/12/2016
313588 ZN 8	FEDERAL NATIONAL MORTGAGE ASSO	@		22,597,599	22,595,696	07/18/2016
313588 ZQ 1	FEDERAL NATIONAL MORTGAGE ASSO	@		19,997,625	19,995,743	07/20/2016
89233G GR 1	TOYOTA MOTOR CREDIT CORP	@		49,986,450	49,975,322	07/25/2016
BME1C8 U0 0	SPAIN KINGDOM OF	@		99,489,481	99,503,512	09/16/2016
BME1LU 3Q 4	BANK OF AMERICA NA			100,000,000	100,000,000	11/28/2016
8999999 Total - Short-Term Invested Assets (Schedule DA Type)				893,493,010	893,349,452	XXX
Cash (Schedule E Part 1 Type)						
	Cash			(496,041,034)	(496,041,034)	
9099999. Total - Cash (Schedule E Part 1 Type)				(496,041,034)	(496,041,034)	XXX
Cash Equivalents (Schedle E Part 2 Type)						
007406 05 5	JAPAN GOVERNMENT OF	@		106,273,568	106,277,448	08/08/2016
007406 13 3	JAPAN GOVERNMENT OF	@		101,422,254	101,426,969	09/12/2016
03785D GB 6	APPLE INC	@		49,994,159	49,993,949	07/11/2016
313384 D3 0	FEDERAL HOME LOAN BANKS	@		49,978,357	49,965,437	08/24/2016
313384 D5 5	FEDERAL HOME LOAN BANKS	@		399,820	399,796	08/26/2016
313384 D5 5	FEDERAL HOME LOAN BANKS	@		120,845,693	120,845,494	08/26/2016
313384 E2 1	FEDERAL HOME LOAN BANKS	@		12,992,548	12,990,028	08/31/2016
313384 F8 7	FEDERAL HOME LOAN BANKS	@		22,384,379	22,381,419	09/14/2016
912796 GW 3	UNITED STATES TREASURY	@		86,991,300	86,990,575	07/21/2016
912796 JC 4	UNITED STATES TREASURY	@		87,688,161	87,688,752	07/28/2016
9199999. Total - Cash Equivalents (Schedule E Part 2 Type)				638,970,239	638,959,867	XXX
Other Assets						
	Derivatives			(1,562,154)	1,437,744	
	Other Invested Assets			4	292,514	
9299999. Total - Other Assets				(1,562,150)	1,730,258	XXX
9999999. Totals				10,680,923,716	10,626,680,907	XXX

General Interrogatories:

1. Total activity for the year: Fair Value $.....10,135,700,144 Book/Adjusted Carrying Value $.....10,135,700,144
2. Average balance for the year: Fair Value $.....10,217,059,974 Book/Adjusted Carrying Value $.....10,217,059,974

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Bank of America, NA	Dallas, TX					5,397,242	5,595,354	5,766,985	XXX
Bank of New York Mellon, NA	Pittsburgh, PA					(1,560,180)	779,797	(1,745,004)	XXX
Citibank, NA	New Castle, DE					(35,439,741)	(35,517,844)	(50,540,784)	XXX
Citibank, NA	New York, NY					102,178,409	102,249,153	96,141,704	XXX
Citibank, NA	Bahamas, Grand Bahamas					21,290,340	20,637,084	20,969,982	XXX
Federal Home Loan Bank	Boston, MA					3,829,973	6,587,995	7,267,130	XXX
Federal Home Loan Bank	Pittsburgh, PA					14,125,781	30,892,454	30,904,010	XXX
Federal Home Loan Bank	Des Moines, IA					80,957	3,518,420	3,844,720	XXX
JPMorgan Chase Bank, NA	New York, NY			182,711	360,084	224,383,376	224,032,078	(294,310,589)	XXX
JPMorgan Chase Bank, NA	London					4,561,768	4,588,559	4,686,276	XXX
Real Estate Managing Agent	Various					1,267,239	202,576	131,934	XXX
The Northern Trust Company	Chicago, IL					745,367	629,678	1,237,012	XXX
US Bank	Minneapolis, MN					1,163,333	(956,224)	794,801	XXX
Wells Fargo	San Francisco, CA					(690,487)	(1,269,146)	(1,393,217)	XXX
0199998. Deposits in.....3 depositories that do not exceed allowable limits in any one depository – Open Depositories						81,054	48,199	26,850	XXX
0199999. Total Open Depositories		XXX	XXX	182,711	360,084	341,414,431	362,018,132	(176,218,191)	XXX
0399999. Total Cash on Deposit		XXX	XXX	182,711	360,084	341,414,431	362,018,132	(176,218,191)	XXX
0599999. Total Cash		XXX	XXX	182,711	360,084	341,414,431	362,018,132	(176,218,191)	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		06/28/2016		07/21/2016	178,280,430		2,942
UNITED STATES TREASURY		06/30/2016		07/28/2016	95,187,881		449
UNITED STATES TREASURY		06/27/2016		08/11/2016	24,994,034		596
UNITED STATES TREASURY		06/28/2016		09/08/2016	57,476,224		1,064
UNITED STATES TREASURY		06/29/2016		09/29/2016	228,862,778		3,117
0199999. U.S. Government Bonds - Issuer Obligations					584,801,347	0	8,169
0599999. Total - U.S. Government Bonds					584,801,347	0	8,169
All Other Government Bonds - Issuer Obligations							
JAPAN GOVERNMENT OF		05/17/2016		08/08/2016	106,277,448		(30,597)
JAPAN GOVERNMENT OF		06/16/2016		09/12/2016	101,426,969		(7,180)
0699999. All Other Government Bonds - Issuer Obligations					207,704,417	0	(37,777)
1099999. Total - All Other Government Bonds					207,704,417	0	(37,777)
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		06/29/2016		08/08/2016	149,954,145		2,478
FEDERAL HOME LOAN BANKS		05/24/2016		08/24/2016	49,965,437		23,450
FEDERAL HOME LOAN BANKS		06/29/2016		08/26/2016	121,245,290		2,044
FEDERAL HOME LOAN BANKS		06/29/2016		08/29/2016	215,894,394		4,385
FEDERAL HOME LOAN BANKS		06/01/2016		08/31/2016	12,990,028		4,980
FEDERAL HOME LOAN BANKS		06/09/2016		09/07/2016	9,992,686		2,436
FEDERAL HOME LOAN BANKS		06/13/2016		09/09/2016	64,950,709		13,371
FEDERAL HOME LOAN BANKS		06/15/2016		09/14/2016	22,381,419		4,068
FEDERAL HOME LOAN BANKS		06/30/2016		09/21/2016	53,954,369		2,851
FEDERAL HOME LOAN MORTGAGE COR		06/28/2016		07/12/2016	74,994,500		1,500
FEDERAL NATIONAL MORTGAGE ASSO		06/29/2016		07/01/2016	100,000,000		556
SUMMARY ADJUSTMENT		06/30/2016		08/01/2016	22,954	1,616	
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations					876,345,930	1,616	62,117
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations					876,345,930	1,616	62,117
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
ALPHABET INC		06/20/2016		07/13/2016	19,997,666		2,139
ALPHABET INC		06/21/2016		08/02/2016	24,992,060		2,560
APPLE INC		04/20/2016		07/11/2016	49,993,949		42,921
APPLE INC		06/20/2016		07/22/2016	4,998,950		550
APPLE INC		05/03/2016		07/28/2016	19,993,166		14,666
COMDISCO HOLDING CO INC		09/15/2003		09/15/2003	5,315		
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					119,981,106	0	62,835
3899999. Total - Industrial and Miscellaneous (Unaffiliated)					119,981,106	0	62,835
Total Bonds							
7799999. Subtotals - Issuer Obligations					1,788,832,800	1,616	95,344
8399999. Subtotals - Bonds					1,788,832,800	1,616	95,344
8699999. Total - Cash Equivalents					1,788,832,800	1,616	95,344