# **QUARTERLY STATEMENT**

**OF THE** 

**C.M.** Life Insurance Company

TO THE

**Insurance Department** 

**OF THE** 

**STATE OF** 

FOR THE QUARTER ENDED JUNE 30, 2016

LIFE AND ACCIDENT AND HEALTH

2016



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

# **QUARTERLY STATEMENT**

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

NAIC Group Code 0435 0435 NAIC Company Code 93432 Employer's ID Number 06-1041383

Organized under the Laws of	(Current) (Conne	Prior) ecticut	, State of Domicile or Port of	Entry Connecticut				
Country of Domicile		United States	of America					
Incorporated/Organized	04/25/1980		Commenced Business	05/12/1981				
Statutory Home Office	100 Bright Meadov	Boulevard ,	, Enfield , CT, US 06082					
	(Street and No	umber)	(City o	or Town, State, Country and Zip Code)				
Main Administrative Office		1295 State						
	Springfield , MA, US 01111	(Street and	,	413-788-8411				
(City or	Town, State, Country and Zip (	Code)		Area Code) (Telephone Number)				
Mail Address	1005 04-4- 04							
Mail Address	1295 State Street (Street and Number or P		(City o	Springfield , MA, US 01111 or Town, State, Country and Zip Code)				
	,	,	,	in term, etaie, esseni, and Eip esses,				
Primary Location of Books and	d Records	1295 Sta (Street and						
	Springfield , MA, US 01111	(Street and	number)	413-788-8411				
(City or	Town, State, Country and Zip C	Code)	(	Area Code) (Telephone Number)				
Internet Website Address		www.massn	nutual.com					
Statutary Statement Contact	Tommy	A. Peatman		413-744-6327				
Statutory Statement Contact	-	(Name)		(Area Code) (Telephone Number)				
	tpeatman@massmutual.com			413-226-4086				
	(E-mail Address)			(FAX Number)				
		OFFIC	ERS					
President and Chief	Danie William		T	Todd Cowell Biology				
Executive Officer _ Secretary	-		Appointed Actuary	Todd Garett Picken  Douglas Wright Taylor				
Melvin Timothy Corbett,  Roger William Ci	s #, Chief Financial Officer Executive Vice President  randall - Chairman glas Roellig	Mark Douglas Roellig, Exe General DIRECTORS O Michael Rob	Counsel R TRUSTEES	Michael Robert Fanning, Executive Vice President  Elizabeth Ward Chicares #				
- Wark Doug	gias ricellig							
State of	Massachusetts	00.						
County of	Hampden	—— SS:						
all of the herein described as statement, together with relate condition and affairs of the sai in accordance with the NAIC rules or regulations require respectively. Furthermore, the	sets were the absolute propertial exhibits, schedules and explaid reporting entity as of the reporting entity as of the reporting and returned in the reporting not reporting of this attestation by the	y of the said reporting entity, inations therein contained, ar rting period stated above, an- and Accounting Practices and lated to accounting practice e described officers also inci	free and clear from any lier nnexed or referred to, is a full d of its income and deduction d Procedures manual except is and procedures, accordin ludes the related correspondi	porting entity, and that on the reporting period stated above, is or claims thereon, except as herein stated, and that this and true statement of all the assets and liabilities and of the is therefrom for the period ended, and have been completed to the extent that: (1) state law may differ; or, (2) that state g to the best of their information, knowledge and belief, ng electronic filing with the NAIC, when required, that is an by be requested by various regulators in lieu of or in addition				
Roger William C President and Chief Ex		Pia Denise Secre	_	Todd Garett Picken Treasurer				
Subscribed and sworn to befo			a. Is this an original filing b. If no,  1. State the amendr 2. Date filed	nent number				

# **ASSETS**

			9	4	
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	4,401,463,518		4,401,463,518	4,200,759,587
2.	Stocks:				
	2.1 Preferred stocks	30,036,826		30,036,826	29,785,890
	2.2 Common stocks	265,713,696		265,713,696	240,271,380
3.	Mortgage loans on real estate:				
	3.1 First liens	1,006,453,715		1,006,453,715	985,850,414
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less \$encumbrances)				
	4.2 Properties held for the production of income (less sense necumbrances)				
	4.3 Properties held for sale (less \$				
	encumbrances)				
_	,				
5.	Cash (\$1,557,606 ), cash equivalents				
	(\$	100 507 000		100 507 000	040 000 040
	investments (\$16,955,271 )				
6.	Contract loans (including \$ premium notes)				153,507,054
7.	Derivatives				, ,
8.	Other invested assets	, ,		218,366,479	
9.	Receivables for securities			283,997,504	193,089,510
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	7,625,412,930	1,815,680	7,623,597,250	6,902,520,371
13.	Title plants less \$ charged off (for Title insurers				
	only)				
14.	Investment income due and accrued	99,859,406	289,969	99,569,437	100,365,325
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	137,595		137,595	362,655
	15.2 Deferred premiums, agents' balances and installments booked but				
	deferred and not yet due (including \$				
	earned but unbilled premiums)	(13,345,923)		(13,345,923)	(24,603,077)
	15.3 Accrued retrospective premiums (\$				
	contracts subject to redetermination (\$ )				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	18,761,859		18,761,859	34,440,633
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				5,890,811
17.	Amounts receivable relating to uninsured plans				
	Current federal and foreign income tax recoverable and interest thereon				
	Net deferred tax asset				
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software			.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
21.	Furniture and equipment, including health care delivery assets				
۵۱.	(\$				
20	Net adjustment in assets and liabilities due to foreign exchange rates				
22.	Receivables from parent, subsidiaries and affiliates				
23.					
24.	Health care (\$				
25. 26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)				
27.			1,000,072 لا	,1,130,310,133	
21.	Accounts	1,695,506,810		1,695,506,810	1,743,773,804
28.	Total (Lines 26 and 27)	9,520,591,077	31,506,072	9,489,085,005	8,803,148,061
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Miscellaneous	6/ 552	2,944	61,608	65 060
					,
2502.	Cash advanced to agents				
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page			61 600	
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	86,042	24,434	61,608	65,960

# **LIABILITIES, SURPLUS AND OTHER FUNDS**

Total liabilities excluding Separate Accounts business (Lines 1 to 25)   6, 271, 388, 046   5, 663, 382, 327   From Separate Accounts Statement   1, 695, 506, 810   1, 743, 773, 820   7, 968, 874, 856   7, 407, 156, 17   7, 908, 874, 856   7, 407, 156, 17   7, 908, 874, 856   7, 407, 156, 17   7, 908, 874, 856   7, 407, 156, 17   7, 908, 874, 856   7, 407, 156, 17   7, 908, 874, 856   7, 407, 156, 17   7, 908, 874, 856   7, 407, 156, 17   7, 908, 874, 856   7, 407, 156, 18		LIADILITIES, SURPLUS AND OTHER PO	1100	
A Agropation recover for tile controllates in August 1986   Modern Research   Modern			1 Current	
ferendung & Modes Reserve) Agreement enter for accident and mather developing is Modes Reserve) Agreement or accident and mather developing is Modes Reserve) To 3, 29, 300 Control claims: A Linker Accident certains prouding 8 Accident enter in the second of the second				
2. A progressive reserve for accident such feath contracts (including \$ Materia Reserve). 75, 399, 877 55, 399, 87 55, 399, 399, 399, 399, 399, 399, 399,	1.	Aggregate reserve for life contracts \$		
3. Limbility for deposit-type contracts (including is Mooton Passerve). 79, 59, 977 — 9, 39, 97 — 10, 39, 39, 39 — 10, 39, 39 — 10, 39, 39 — 10, 39, 39 — 10, 39, 39 — 10, 39, 39 — 10, 39, 39 — 10, 3				
4. Contract chims: 4.1 to New York Contract Chims: 5. Project Contract Chims: 6. Provision for project Chimself S. Andrews S. due and unique de Chimself S. Project Chimself S. Project Chimself S. Provision for polyment (including S. Modos) 6. Dividende supportioned for payment (including S. Modos) 6. Dividende supportioned for payment (including S. Modos) 7. Amount provisionally help for deformed divisioned politics not included in Line 6. 8. Provision or and entry condectionation of the and excounts or line and the contract received in advance letes 9. Provisional or and entry condectionation to till and excounts or all health contract received in advance letes 9. Structure values on cancelloration of the land excounts or advanced in advance letes 9. Provision for expendence retiring privates, including the liability of \$ 9. Structure values on cancelloration of the payment of	2.	Aggregate reserve for accident and health contracts (including \$	76 550 077	66 340 6E0
4.1 Life				00,349,008
42 Accident and health 5 Polisiphorities (chickeds is 6 Previous for polisiphorities (chickeds and conjunes spugible in following section (chicked) 6 Polisiphorities (chickeds) 6 Sociations and similar benefits (including 3 Mosco) 6 Sociations and similar benefits (including 3 Mosco) 6 Sociations and similar benefits (including 3 Mosco) 7 Amounts provided the benefits (including 3 Mosco) 8 Mosco (chicked) 9 Mosco (chicked)	4.		10.818.540	22.749.171
6 - Provision for policyhodrical voluntina and couptions appacle in following calendary vair - estimated amounts: 6.1 Divorderic moly are preparative (including \$ Modes) 6.2 Divolutination may be approximately circularly \$ Modes) 6.3 Permittina and annuly considerations for 16 and accident and health contracts received in advanced loss \$ 8. Section of the provision of the provi				
6 1 Dividence appointment (including 5 Modes) 6.2 Dividence for yell appointment principling 1 Modes) 6.3 Corpora and similar breattle (including 5 Modes) 6.5 Corpora and similar breattle (including 5 Modes) 7. Prenuture and demand breattle (including 5 Modes) 8. Security 1 Modes (including 1 Modes) 9. Security 2 Modes (including 2 Modes) 9. Security 2 Modes (incl	5.	Policyholders' dividends \$ and coupons \$ due and unpaid		
6.2 Policiens only et apportioned froucising \$ Modes) 7. Amount provisionally held to exterior cholding of circleding \$ Modes) 7. Amount provisionally held to exterior cholding of circleding \$ \$ \$ 8. Summer and small benefits (including \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	6.			
6 3 Coupons and similar bronelles (including § Motods) 7. Amount provisionally held to determine divident plotificialism roll included in Line 6. 6. Prelimiture and alimiture considerations for the and accident auth restitution contracts received in advance less societies and similar positions of the contract of the similar positions of the contract of the contract of the similar positions of the contract of the contract of the similar positions of the contract of the contract of the similar positions of the contract of				
7. Amount provisionally hold for defended devicent policies not included in Line 6.  8. Permittinal and multy consideration for filling and additional and shall brind transfact received in advances less decount. Including \$ accordent and shall brind transfact and shall be provided and certificated and certifi				
6. Premium's and annuity considerations for lite and accident and health contracts received in advance less  8. Service of control fabrilities and enclosure included all annuity of the control fabrilities and enclosure included elsewhere.  9.2 Previous for or experience rating refunds, childring the fisibility of 8 control fabrilities and enclosure from the fished the experience rating refunds of which 8 is for medical loss ratio retailer per the Pudic Health Service Act.  9.3 Children amounts papable on reinsurance, including 3 assumed and 3.  9.4 Interest Multinearune Fleeson 1.  9.5 Children amounts papable on reinsurance including 3 assumed and 3.  9.4 Interest Multinearune Fleeson 1.  9.4 Interest Multinearune Fleeson 1.  9.5 Children amounts and expense allowances payable on reinsurance assumed.  10. Commissions and expense allowances payable on reinsurance assumed.  10. Commissions and expense allowances payable on reinsurance assumed.  11. Towns fleesons and research or an anomal reset of including 5 (9.282,389) accounted for expense allowances in reservors, ret of minister allowances.  11. Towns fleesons and research or anomal reset of including 5 (9.282,389) accounted for expense and research or anomal reset of including 5 (9.382,389) accounted for expense and research or anomal reset of including 5 (9.382,389) accounted for expense and research or anomal reset of including 5 (9.382,389) accounted for expense and research or anomal reset of including 5 (9.382,389) accounted for expense and research anomal research	7			
\$ discount; including \$ accident and health premiums 5,5,28 9,5 5  O Contract flashibles not included selevatives:  8 1 Suramonar values on cancelled contracts  10 2 Particular values on cancelled contracts  10 3 Suramonar values on cancelled contracts  10 3 Suramonar values on cancelled contracts  10 4 Suramonar values on cancelled contracts  10 5 Service Act  10 3 Contract announts payable on reintracance, including \$ assumed and \$ contract through the product of which \$ contract through \$ contract t				
9. Contract fabilities not included elsewhere: 9.1. Surrend values on canadical contracts. 9.1. Surrend values on canadical contracts. 9.2. Personal contracts and surrend values on canadical contracts. 9.3. Other amounts probable on reinsurance, including the liability of \$	0.	Premiums and annuity considerations for the and accident and health contracts received in advance less	5 528	9 542
9.1 Summer values or canceled contracts 9.2 Provision for experience nating refunds, including the fability of 8 9.2 Provision for experience nating refunds, including the fability of 8 9.2 Provision for experience nating refunds of which \$ 9.3 Other and proposition or enters was a contracted for an experience of the fability of 8 9.4 Interest Maintenance Reserve 10. Commissions to agents due or accrued-life and annually contracts \$ 9.4 Interest Maintenance Reserve 11.0 Commissions to agents due or accrued-life and annually contracts \$ 9.4 Interest Maintenance Reserve 12.0 Commissions and experience due or accrued-life included is not annually contracts \$ 9.4 Interest Maintenance Reserve 12.0 Commissions and experience due or accrued maintenance such as a contract of maintenance or accrued and refunds \$ 12.0 Commissions and experience due or accrued maintenance or accrued and refunding \$ 12.0 Commissions or accrued-life and annually contracts \$ 13.1 Transfers to Separate Accounts for or accrued and elevation connections and accrued for experience due or accrued maintenance and research or accrued and elevation income states, including \$ 10.1 Committee and the fabrical including \$ 10.2 Committee and the fabrical including \$ 10.2 Committee and the fabrical including \$ 10.3 Committee and the fabrical including \$ 10.4 Commit	9.		,020	
9 - Provision for experience rating refunds, including the labelity of \$ software continuement of which \$ is for medical loss ratio chatches per the Public Health Service Act section of which \$ is for medical loss ratio chatches per the Public Health Service Act section of the public of the public Health Service Act section \$ software and the public health \$ section \$ software section \$ software and the public health \$ software \$ softwa				
Sarvice Act   9.3 Other amounts populate on reinsurance, including \$   assumed and \$   cecled   cecl		9.2 Provision for experience rating refunds, including the liability of \$ accident and health		
9.3 Other amounts poyable on eineurance, including \$ executed and \$ executed and \$ executed and \$ executed and selected and executed and selected an				
October   147,457,468   60,6312				
0.4 Interest Maintenance Reserve 3 and deposit byte contract funds \$ 3 and deposit byte contract funds \$ 3 and deposit byte contract funds \$ 4 and deposit byte contract funds \$ 5 and deposit byte contract funds \$ 5 and deposit byte contract funds \$ 6 (265,898)  1. Commissions and expenses due or accrued.  1. Commissions and expenses due or accrued.  2. Commissions and expenses due or accrued.  2. Commissions and expenses due or accrued.  3. Translation of Deposited funds reserves and of family and all funds of \$ 6, 282,930) accrued for expense.  1. Translation of Deposited funds reserves and fundamental all funds of \$ 1,75,78, (20)  3. Expenses and fees due or accrued, excluding federal income taxes.  1. 111,787  1. Expenses and fees due or accrued, excluding federal income taxes.  1. 111,787  1. Expenses and fees due or accrued, excluding federal income taxes.  1. 111,787  1. Expenses and fees due or accrued, excluding federal income taxes.  1. Linear funds income taxes including \$ 2. (20, 35, 578) or realized capital gains (losses).  1. Expenses and fees due or accrued, excluding federal income taxes.  2. Expenses and fees due or accrued, excluding federal income taxes.  2. Expenses and fees due to realize and taxes and taxe		1,7		
10. Commissions to agents due or accrued-lie and amunity contracts \$				
\$ and depositype contract funds \$   11. Commissions and expenses due or accrued   (25,886)   12. Cameral expenses due or accrued   (25,886)   13. Transfers to Separate Accounts due or accrued (not (including \$ (6,282,330)) accrued for expenses   13. Transfers to Separate Accounts due or accrued (not) (including \$ (6,282,330)) accrued for expenses   13. Transfers to Separate Accounts due or accrued (not) (including \$ (1,585,63))   14. Tause, licenses and fees due or accrued (not) (including \$ (1,585,63))   15. Current federal and florigin income taxes, including \$ (120,335,578) on realized capital gains (losses)   15. Current federal and florigin income taxes, including \$ (120,335,578) on realized capital gains (losses)   15. Current federal and florigin income taxes, including \$ (120,335,578) on realized capital gains (losses)   15. Current federal and florigin income taxes, including \$ (120,335,578) on realized capital gains (losses)   15. Current federal and florigin income taxes, including \$ (120,335,578) on realized capital gains (losses)   15. Current federal and florigin income taxes, including \$ (120,335,578) on realized capital gains (losses)   15. Current federal and florigin income taxes   (120,335,578) on realized capital gains (losses)   15. Current federal and florigin income taxes   (120,335,578) on realized capital gains (losses)   15. Current federal and florigin income taxes   (120,335,578) on realized capital gains (losses)   15. Current federal and florigin income taxes   (120,335,578) on realized capital gains (losses)   15. Current federal and florigin income taxes   (120,335,578) on realized capital gains (losses)   15. Current federal and florigin income taxes   (120,335,578) on realized capital gains (losses)   15. Current federal and florigin income taxes   (120,335,578) on realized capital gains (losses)   15. Current federal and florigin income taxes   (120,335,578) on realized capital gains (losses)   15. Current federal and florigin income taxes   (120,335,578) on realized capital g	10		147,407,408	
11. Commissions and expense allowances psyable on reinsurance assured   (265, 866)   1.1 Transfers to Separate Accounted due or control (net) (including \$	10.			
12   Sement expresses to or accurated   (265,686)   (5.786,280)   (6.7	11			
13. Transfers to Separate Accounts due or accrued (ref) (including \$ allowances recognized mesews, not for instruct allowances)   17, 576, 420   16, 372   1. Taxes, licenses and fees due or accrued, excluding federal information (increase and fees due or accrued, excluding federal information (increase and fees due or accrued, excluding \$ (20, 35, 578) on realized capital gains (losses)   1. 111, 787   1. 686, 6   1. 680, 0   1. 111, 787   1. 686, 6   1. 680, 1. 111, 787   1. 686, 6   1. 680, 1. 111, 787   1. 680, 1. 121, 1. 1				
allowances recognized in reserves, net of reinsured allowances   1,7,759,420  (6,378, 578)   1,111,767   1,666,6   1,111,767   1,111,7		Transfers to Separate Accounts due or accrued (net) (including \$(6,282,930) accrued for expense		
1.5   1.5   2   1.5   2   2   2   2   2   2   2   2   2		allowances recognized in reserves, net of reinsured allowances)		
15.2 Net deferred tax liability	14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,111,787	1,666,603
15.   Amounts held for retained by company as agent or trustee   850, 142   466, 7				
17. Amounts withheld or retained by company as agent or trustee   8.50, 142   46.5, 7		•		
18. Amounts held for agents' account, including \$ agents' credit balances   (59, 334, 916)   (6, 78e), 2.				
19. Remittances and telems not allocated   (59, 344, 916)   16, 789, 2   20. Not adjustment in assets and liabilities due to foreign exchange rates   1, 817   5. 6   21. Liability for benefits for employees and agents if not included above   2. 28 borrowed money \$				
20. Net adjustment in assets and liabilities due to foreign exchange rates   1, 917   5.6				
2.1 Liability for benefits for employees and agents if not included above   2.8 Borrowed money \$ and interest thereon \$		Net adjustment in assets and liabilities due to foreign exchange rates	1 917	677
22 Borrowed money \$				
Miscellaneous liabilities:   24.01 Passet valuation reserve   24.02 Relinsurance in unauthorized and certified (\$ ) companies   24.02 Relinsurance in unauthorized and certified (\$ ) reinsurers   24.04 Payable to parent, subsidiaries and affiliates   24.04 Payable to parent, subsidiaries and affiliates   24.05 Partials outstanding   24.06 Liability for amounts held under uninsured plans   24.07 Funds held under coinsurance   962,409,809   513,805, 24.00 Derivatives   962,409,809   513,805, 24.00 Portatives   962,409,809   513,805, 24.00 Portatives   962,409,809   513,805, 24.00 Portatives   962,409,809   513,805, 24.00 Portatives   962,409,809   513,805, 24.00 Payable for securities lending   24.10 Payable for securities lending   25.10 Payable for securities   25.10 Payable for securities lending   25.10 Payable for securities   25.10 Payable f				
24.01 Asset valuation reserve 24.02 Felisiurance in unauthorized and certified (\$ ) companies 24.03 Funds held under reinsurance treates with unauthorized and certified (\$ ) reinsurers 24.04 Payable to parent, subsidiaries and affiliates 24.05 Drafts outstanding 24.06 Liability for amounts held under uninsured plans 24.07 Funds held under coinsurance 24.07 Payable for securities and affiliates 24.07 Payable for securities 24.08 Derivatives 24.09 Payable for securities 24.09 Payable for securities 24.10 Payable for securities and interest thereon \$ 24.10 Payable for securities and interest thereon \$ 24.10 Payable for securities and interest thereon \$ 25. Aggregate write-ins for liabilities 25. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 26. E77.1386, 046 5, 663, 382, 27. From Separate Accounts Statement 27. From Separate Accounts Statement 28. Total liabilities can be accounted business (Lines 1 to 25) 29. Common capital stock 20. Preferred capital stock 20. Preferred capital stock 21. Aggregate write-ins for other than special surplus funds 23. Gross paid in and contributed surplus 28. Surplus notes 29. Surplus notes 29. Surplus notes 20. Surplus notes not capital surplus funds 20. Surplus notes 20. Surplus	23.	Dividends to stockholders declared and unpaid		
24.02 Reinsurance in unauthorized and certified (\$ ) companies 24.04 Payable to parent, subsidiaries and affiliates 24.05 Profits outstanding 24.06 Liability for amounts held under uninsured plans 24.07 Evrudis held under coinsurance 24.08 Derivatives 24.09 Payable for securities 24.09 Payable for securities 24.10 Payable for securities 24.11 Capital notes \$ and interest thereon \$ 25. Aggregate write-ins for liabilities excluding Separate Accounts business (Lines 1 to 25) 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 27. From Separate Accounts Statement 28. Total liabilities (Separate Accounts business) 29. Common capital stock 20. Common capital stock 20. Common capital stock 21. Aggregate write-ins for other than special surplus funds 22. Surplus notes 23. Surplus notes 24. Aggregate write-ins for other than special surplus funds 29. Unassigned write-ins for other than special surplus funds 29. Unassigned write-ins for other than special surplus funds 29. Unassigned write-ins for other than special surplus funds 29. Unassigned write-ins for other than special surplus funds 30. Gross paid in and contributed surplus 31. Aggregate write-ins for other than special surplus funds 32. Unassigned write-ins for other than special surplus funds 33. Unassigned funds (surplus) 36. 1 shares common (value included in Line 29 \$ 36. 2 shares preferred (value included in Line 29 \$) 36. 2 shares preferred (value included in Line 29 \$) 36. 2 shares preferred (value included in Line 30 \$) 37. Surplus (total Lines 31-42-34-34-45-36) (including \$) 38. Totals of Lines 28.03 and 37 39. Totals of Lines 29.03 and 37 39. Totals of Lines 29.03 and 37 39. Totals of Lines 29.0	24.	Miscellaneous liabilities:		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ) reinsurers   24.04 Payable to parent, subsidiaries and affiliates   24.05 Drafts outstanding   24.06 Lability for amounts held under uninsured plans   24.07 Funds held under coinsurance   24.07 Funds held under coinsurance   24.08 Pervalvies   24.09 Payable for securities   24.10 Payable for securities lending   24.11 Capital notes   24.10 Payable for securities lending   24.11 Capital notes   25. Aggregate write-ins for liabilities   26. Total itabilities capital separate Accounts business (Lines 1 to 25)   27. From Separate Accounts Statement   28. Totals itabilities capital stock   29. Common capital stock   20. Common capital stock   20. Preferred capital stock   20. Preferred capital stock   20. Preferred capital stock   20. Visual plants of the securities of the state of the securities   28. Surplus notes   30. Gross paid in and contributed surplus   34. Aggregate write-ins for other than special surplus funds   35. Unassigned funds (surplus)   36. Less treasury stock, at cost:   37. Surplus (Total Lines 91+32+30+34+35-39) (including \$ in Separate Accounts Statement)   38. Totals of Lines 28 and 37   39. Total				
24.04 Payable to parent, subsidiaries and affilialities 24.05 Drafts outstanding 24.06 Liability for amounts held under uninsured plans 24.07 Prunds held under coinsurance 24.08 Derivatives 24.09 Payable for securities 24.10 Payable for securities ending 24.11 Capital notes \$ 24.10 Payable for securities ending 24.11 Capital notes \$ 24.10 Payable for securities ending 24.11 Capital notes \$ 24.10 Payable for securities ending 24.11 Capital notes \$ 24.10 Payable for securities ending 24.11 Capital notes \$ 24.10 Payable for securities ending 24.11 Capital notes \$ 24.10 Payable for securities ending 24.11 Capital notes \$ 24.10 Payable for securities ending 24.11 Capital notes \$ 24.10 Payable for securities ending 25.11 Capital notes \$ 26.17 (198.046 5.683 382)				
24.05 Drafts outstanding 24.07 Funds held under uninsured plans 24.07 Funds held under coinsurance 24.08 Peryable for securities 24.09 Payable for securities 24.10 Payable for securities 24.10 Payable for securities 24.10 Capital notes \$ 25. Aggregate write-ins for liabilities 25. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 27. From Separate Accounts Statement 28. Total liabilities (Lines 26 and 27) 29. Common capital stock 29. Common capital stock 20. 2, 500,000 20. Preferred capital stock 20. Surplus notes 30. Aggregate write-ins for other than special surplus funds 31. Aggregate write-ins for special surplus funds 32. Surplus notes 33. Gross paid in and contributed surplus 34. Aggregate write-ins for special surplus funds 35. Unassigned funds (surplus) 36. Less treasury stock, at cost: 36.1 shares common (value included in Line 29 \$ 36.2 shares preferred (value included in Line 29 \$ 36.2 shares preferred (value included in Line 30 \$ 37. Surplus (Total Lines 31-32-433-34-55-36) (including \$ 38. Totals of Lines 29, 30 and 37 39. Totals of Lines 29, 30 and 37 39. Totals of Lines 29 and 38 (Page 2, Line 28, Col. 3) 39. DETAILS OF WRITE-INS 30. Increase agreements 30. Despecies agreements		24.03 Funds held under reinsurance treaties with unauthorized and certified (\$	12 /27 /20	12 064 216
24.06 Liability for amounts held under uninsured plans 24.07 Prunds held under coinsurance 24.08 Derivatives 24.09 Payable for securities 24.10 Payable for securities lending 24.11 Capital notes \$ 24.10 Payable for securities lending 24.11 Capital notes \$ 24.10 Payable for securities lending 24.11 Capital notes \$ 24.10 Payable for securities lending 24.11 Capital notes \$ 24.10 Payable for securities lending 25.11 Capital notes \$ 26.11 Capital notes \$ 27.21 Payable for securities lending 26.11 Capital notes \$ 28.12 Capital payable for securities lending 27.21 Payable for securities lending 28.21 From Separate Accounts Dusiness (Lines 1 to 25) 29.22 From Separate Accounts Statement 20.22 From Separate Accounts Statement 20.23 From Separate Accounts Statement 20.24 From Separate Accounts Statement 20.25 From Separate Accounts St				
24.07 Funds held under coinsurance 24.09 Payable for securities 24.09 Payable for securities 24.10 Payable for securities 24.10 Lapital notes \$ 24.10 Lapital notes \$ 24.10 Lapital notes \$ 24.10 Lapital notes \$ 25. Aggregate write-ins for liabilities 25. Total labilities excluding Separate Accounts business (Lines 1 to 25) 26. From Separate Accounts Statement 27. From Separate Accounts Statement 28. Total labilities (excluding Separate Accounts business (Lines 1 to 25) 29. Common capital stock 30. Preferred capital stock 31. Aggregate write-ins for other than special surplus funds 32. Surplus notes 33. Gross paid in and contributed surplus 34. Aggregate write-ins for other than special surplus funds 35. Unassigned funds (surplus) 36. Less treasury stock, at cost: 36.1 shares common (value included in Line 29 \$ 36.2 shares preferred (value included in Line 29 \$ 36.2 shares preferred (value included in Line 29 \$ 37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ 38. Totals of Lines 29, 30 and 37 39. Totals of Lines 29 and 30 (Page 2, Line 28, Col. 3) 39. Totals of Lines 28 and 30 (Page 2, Line 28, Col. 3) 30. Privative col lateral 30. Process and surplus for Line 25 from overflow page 30. Der Tutal view in through 2503 plus 2598)(Line 25 above) 40. 10. 10. 10. 10. 10. 10. 10. 10. 10. 1				
24.08 Derivatives		· · · · · · · · · · · · · · · · · · ·		
24.10 Payable for securities lending       24.11 Capital notes \$       and interest thereon \$         25. Aggregate write-ins for liabilities       615,955,539       456,076,1         26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)       6,271,980,046       5,663,382,3         27. From Separate Accounts Statement       1,685,506,810       1,743,773,8         28. Total liabilities (Lines 26 and 27)       7,966,874,866       7,407,156,1         29. Common capital stock       2,500,000       2,500,00         30. Preferred capital stock       2,500,000       2,500,00         31. Aggregate write-ins for other than special surplus funds       450,276,208       450,276,208         32. Surplus notes       450,276,208       450,276,208       450,276,208         33. Gross paid in and contributed surplus       450,276,208       450,276,208         34. Aggregate write-ins for special surplus funds       1,069,433,941       943,215,6         35. Less treasury stock, at cost:       36.1       shares preferred (value included in Line 29 \$       )         36.1       shares preferred (value included in Line 30 \$       )         36.2       shares preferred (value included in Line 30 \$       )         37. Surplus (Total Lines 31+32-33-34-34-34-35-36) (including \$       in Separate Accounts Statement)       1,519,710,149 <t< td=""><td></td><td></td><td></td><td></td></t<>				
24.11 Capital notes \$ and interest thereon \$ 25. Aggregate write-ins for liabilities		24.09 Payable for securities	7,291,946	2,785,452
25. Aggregate write-ins for liabilities — 615,955,339 456,076,1 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 6,271,388,046 5,663,382,3 27. From Separate Accounts Statement 1,695,506,810 1,743,773,8 28. Total liabilities (Lines 26 and 27) 7,966,874,856 7,407,156,1 29. Common capital stock 2,500,000 2,500,00 30. Preferred capital stock 2,500,000 2,500,00 31. Aggregate write-ins for other than special surplus funds 32. Surplus notes 450,276,208 450,276,208 450,276,208 33. Gross paid in and contributed surplus 450,276,208 450,276,208 34. Aggregate write-ins for special surplus funds 36. Less treasury stock, at cost: 36.1 shares common (value included in Line 29 \$ ) 36.2 shares preferred (value included in Line 29 \$ ) 36.2 shares preferred (value included in Line 30 \$ ) 1,522,210,149 1,395,991,8 37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement) 1,519,710,149 1,393,991,8 39. Totals of Lines 29, 30 and 37 1,522,210,149 1,395,991,8 39. Totals of Lines 29 and 38 (Page 2, Line 28, Col. 3) 9,489,085,005 8,803,148,0  DETAILS OF WRITE-INS 2501. Berivative collateral 279,254,751 123,407,7 2502. Repurchase agreements 238,891,084 240,061,250,000,000,000,000,000,000,000,000,000		,		
Total liabilities excluding Separate Accounts business (Lines 1 to 25)				
27. From Separate Accounts Statement				456,076,187
Total liabilities (Lines 26 and 27)				
2,500,000   2,500,00   2,500,00   3.00   3				
30   Preferred capital stock	20.	Total nabilities (Lines 26 and 27)	2 500 000	
31. Aggregate write-ins for other than special surplus funds   32. Surplus notes   450,276,208   450,276,208   3450,276,276,276,276,276,276,276,276,276,276				
32. Surplus notes		·		
33. Gross paid in and contributed surplus   .450, 276, 208   .450, 276, 278, 278, 278, 278, 278, 278, 278, 278				
34. Aggregate write-ins for special surplus funds 35. Unassigned funds (surplus) 36. Less treasury stock, at cost: 36.1 shares common (value included in Line 29 \$ ) 36.2 shares preferred (value included in Line 30 \$ ) 37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement) 38. Totals of Lines 29, 30 and 37. 39. Totals of Lines 29, 30 and 37. 30. DETAILS OF WRITE-INS 2501. Derivative collateral 2502. Repurchase agreements 239, 891, 884 240, 061, 2 2503. Derivatives 394, 422, 070 394, 422, 070 394, 422, 070 394, 422, 070 394, 422, 070 394, 422, 070 394, 422, 070 394, 422, 070 394, 422, 070 394, 422, 070 396, 433, 941 397, 436 398. Summary of remaining write-ins for Line 25 from overflow page 3199. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 3198. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) 3498. Summary of remaining write-ins for Line 34 from overflow page				
36. Less treasury stock, at cost: 36.1	34.	Aggregate write-ins for special surplus funds		
36.1 shares common (value included in Line 29 \$ ) 36.2 shares preferred (value included in Line 30 \$ )			1,069,433,941	943,215,688
36.2 shares preferred (value included in Line 30 \$ )	36.			
37.       Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)       1,519,710,149       1,393,491,8         38.       Totals of Lines 29, 30 and 37       1,522,210,149       1,395,991,8         39.       Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)       9,489,085,005       8,803,148,0         DETAILS OF WRITE-INS         2501.       Derivative collateral       279,254,751       123,407,7         2502.       Repurchase agreements       239,891,084       240,061,2         2503.       Derivatives       94,422,070       90,476,2         2598.       Summary of remaining write-ins for Line 25 from overflow page       2,387,634       2,130,9         2599.       Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)       615,955,539       456,076,1         3101.       3102.       3103.       3198.       Summary of remaining write-ins for Line 31 from overflow page       3193,000,000,000,000,000,000,000,000,000,0				
38. Totals of Lines 29, 30 and 37   1,395,991,8     39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)   9,489,085,005   8,803,148,0	27	·		
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)   9,489,085,005   8,803,148,00	l l			
DETAILS OF WRITE-INS           2501. Derivative collateral         279,254,751         123,407,7           2502. Repurchase agreements         239,891,084         240,061,2           2503. Derivatives         94,422,070         90,476,2           2598. Summary of remaining write-ins for Line 25 from overflow page         2,387,634         2,130,9           2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)         615,955,539         456,076,1           3101.         3102.         3103.         3198. Summary of remaining write-ins for Line 31 from overflow page         3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)           3401.         3402.         3403.         3498. Summary of remaining write-ins for Line 34 from overflow page         3498. Summary of remaining write-ins for Line 34 from overflow page	1			8,803,148,061
2501. Derivative collateral   279,254,751   123,407,7			5,130,000,000	5,550, 1-10,001
2502. Repurchase agreements   239,891,084   240,061,2	2501.		279,254,751	123,407,731
2598. Summary of remaining write-ins for Line 25 from overflow page	1			240,061,261
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)   615,955,539   456,076,1	2503.			90,476,218
3101. 3102. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)  3401. 3402. 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page				
3102. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)  3401. 3402. 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page			· · · · · · · · · · · · · · · · · · ·	456,076,187
3103. 3198. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)  3401. 3402. 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page	1			
3198. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)  3401. 3402. 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page	1			
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)				
3401. 3402. 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page	1		-	
3402. 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page				
3403. Summary of remaining write-ins for Line 34 from overflow page				
3498. Summary of remaining write-ins for Line 34 from overflow page	1			
	1			
- State (= 1.00 o for through o foo place o foo/(= 1.00 o foo)	3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

# **SUMMARY OF OPERATIONS**

		1 1	2	3
		Current Year	Prior Year	Prior Year Ended
		To Date	To Date	December 31
1.	Premiums and annuity considerations for life and accident and health contracts		153,822,829	295,074,858
2. 3.	Considerations for supplementary contracts with life contingencies			963,210 319,424,215
3. 4.	Amortization of Interest Maintenance Reserve (IMR)	8 310 505		16.889.854
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			10,000,001
	Commissions and expense allowances on reinsurance ceded	9,618,403	9,792,922	19,219,798
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract	10 070 001	00 070 007	10.010.000
	guarantees from Separate Accounts		20,673,997	40,646,903
	8.2 Charges and fees for deposit-type contracts 8.3 Aggregate write-ins for miscellaneous income		1,201,830	2,255,559
9.	Totals (Lines 1 to 8.3)	340.740.143	347,238,157	694,474,397
10.	Death benefits	,	55,248,992	125, 126, 832
11.	Matured endowments (excluding guaranteed annual pure endowments)			150,071
12.	Annuity benefits		59,679,442	105, 113, 608
13.	Disability benefits and benefits under accident and health contracts	304,321		472,645
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	189,051,887	228,379,266	432,793,229
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	3,348,515	2,002,457	3,817,967
18.	Payments on supplementary contracts with life contingencies		402,742	997,900
19.	Increase in aggregate reserves for life and accident and health contracts		(76,544,848)	(98,895,610)
20.	,	274,621,484	269,378,865	569,576,642
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	27 562 470	11 101 640	22,170,398
22.	Commissions and expense allowances on reinsurance assumed	, 4/6 دەن , 1د	1, 121,049	22, 170,398
23.	General insurance expenses	15 204 172	12 485 654	26,027,407
24.	Insurance taxes, licenses and fees, excluding federal income taxes	5 528 183	5 210 874	9,374,106
25.	Increase in loading on deferred and uncollected premiums	5.090.198	(136,862)	3,274,342
26.	Net transfers to or (from) Separate Accounts net of reinsurance			(98,962,978)
27.	Aggregate write-ins for deductions	250,547	3,876,930	2,720,006
28.	Totals (Lines 20 to 27)	292,546,248	256,556,558	534, 179, 923
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus	, ,	, ,	, ,
	Line 28)	48,193,895	90,681,599	160,294,474
30.	Dividends to policyholders			
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29	40 400 005		
	minus Line 30)		90,681,599	160,294,474
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	11,768,163	23,608,471	37,987,077
33.	Net gain from operations after dividends to policyholders and federal income taxes and before	36,425,732	67,073,128	122,307,397
34.	realized capital gains or (losses) (Line 31 minus Line 32)			122,307,397
34.	gains tax of \$			
	transferred to the IMR)	(11, 111, 454)	1,231,201	(4,760,985)
35.	Net income (Line 33 plus Line 34)	25.314.278	68.304.329	117.546.412
00.	CAPITAL AND SURPLUS ACCOUNT	20,011,270	00,001,020	111,010,112
36.	Capital and surplus, December 31, prior year	1,395,991,896	1,304,753,908	1,304,753,908
37.	Net income (Line 35)	25,314,278	68,304,329	117,546,412
38.		73,241,998		
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(27,226,018)	20,759,112	17,976,348
41.	Change in nonadmitted assets	71,531,673	(34,084,073)	(35,045,239)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(2,724,538)	(5,681,305)	2,280,661
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.3 Transferred to surplus			
51.	Surplus adjustment:	•		
"	51.1 Paid in			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(5,021,738)	(1,528,157)	(5,110,562)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	126,218,253	17,527,012	91,237,988
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,522,210,149	1,322,280,920	1,395,991,896
	DETAILS OF WRITE-INS			
	Administrative fee and other income	, ,	1,201,830	2,255,559
	Summary of remaining write-ins for Line 8.3 from overflow page			A 000 000
	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,119,225	1,201,830	2,255,559
	· ·			2,720,006
	Summary of remaining write inc for Line 27 from everflow page			
	Summary of remaining write-ins for Line 27 from overflow page	250,547	3,876,930	2,720,006
	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)  Other changes in surplus	,		
	Utner changes in surplus		(1,528,157)	(5,110,562)
	Summary of remaining write-ins for Line 53 from overflow page			
	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(5,021,738)	(1,528,157)	(5,110,562)
		. , , - /1	. , , - '/	. , ,/

# **CASH FLOW**

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations	10 54.0	. o 5 ato	2000
1. P	remiums collected net of reinsurance	138 , 177 , 636	143,462,308	288,474,765
2. N	et investment income	146,681,806	151,453,009	318,233,642
3. M	liscellaneous income	25,172,080	30,942,121	60,044,191
4. T	otal (Lines 1 to 3)	310,031,522	325,857,438	666,752,598
5. B	enefit and loss related payments	284,114,284	325,459,739	670,578,755
6. N	et transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(44,513,663)	(44,951,785)	(100,382,264
7. C	ommissions, expenses paid and aggregate write-ins for deductions	41,288,132	18,739,034	57,849,185
8. D	ividends paid to policyholders			
9. F	ederal and foreign income taxes paid (recovered) net of \$2,385,636 tax on capital			
9	gains (losses)	27,296,515	31,357,123	63,857,803
10. T	otal (Lines 5 through 9)	308, 185, 268	330,604,111	691,903,479
11. N	let cash from operations (Line 4 minus Line 10)	1,846,254	(4,746,673)	(25,150,881
	Cash from Investments			
12. P	roceeds from investments sold, matured or repaid:			
12	2.1 Bonds	373,756,418	405,505,091	708,035,969
12	2.2 Stocks	7,487,868	1,577,217	5,094,696
12	2.3 Mortgage loans	49,887,613	61,493,021	163,526,790
12	2.4 Real estate		25,454,652	25 , 454 , 652
12	2.5 Other invested assets	18,692,493	15,849,984	52,247,054
12	2.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(726,070)	174,909	228,909
12	2.7 Miscellaneous proceeds	8,443,209	(70,413,736)	(9,445,557
12	2.8 Total investment proceeds (Lines 12.1 to 12.7)	457,541,531	439,641,138	945,142,513
13. C	ost of investments acquired (long-term only):			
13	3.1 Bonds	584,648,346	388,758,991	611, 171,732
13	3.2 Stocks	8,226,538	2,729,500	3, 107, 957
13	3.3 Mortgage loans	74,082,840	91,704,386	210,039,060
13	3.4 Real estate			
13	3.5 Other invested assets	24,084,358	38,185,908	67,297,239
13	3.6 Miscellaneous applications	(4,499,035)	6,007,893	3,222,433
13	3.7 Total investments acquired (Lines 13.1 to 13.6)	686,543,047	527,386,678	894,838,421
14. N	et increase (or decrease) in contract loans and premium notes	(2,007,774)	4,270,148	6,653,290
15. N	et cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(226,993,742)	(92,015,688)	43,650,802
	Cash from Financing and Miscellaneous Sources			
16. C	ash provided (applied):			
16	6.1 Surplus notes, capital notes			
16	6.2 Capital and paid in surplus, less treasury stock			
16	6.3 Borrowed funds			
16	6.4 Net deposits on deposit-type contracts and other insurance liabilities	7,432,676	12,389,490	8,817,674
10	6.5 Dividends to stockholders			
16	6.6 Other cash provided (applied)	72,330,176	36,377,573	81,453,611
	et cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	79,762,852	48,767,063	90,271,285
	PEOCNOLIATION OF CACH CACH FOUNTALENTS AND CHORT TERM INVESTMENTS			
10 1	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS let change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(145 204 626)	(47,995,298)	108,771,206
		(145,364,030)	(47,995,296)	100,771,200
	ash, cash equivalents and short-term investments:	212 002 610	00E 101 410	205 121 410
	9.1 Beginning of year		205,121,412	205, 121, 412
	9.2 End of period (Line 18 plus Line 19.1)	168,507,982	157, 126, 114	313,892,618
	olemental disclosures of cash flow information for non-cash transactions:  Other invested assets to stocks	13,407,953		
	Bond conversions and refinancing	12,194,837	1,926,012	
	OTHER HIVESTER ASSETS TO MORROS			225.842
20.0003.	Net investment income payment in-kind bonds	188,9// L	66,961	
20.0003. 20.0004. 20.0005.	Net investment income payment in-kind bonds	99,332	1,610,703	60 , 158 , 747
20.0003. 20.0004. 20.0005. 20.0006.	Net investment income payment in-kind bonds	99,332 93,099		60 , 158 , 747 89 , 306 3 , 609

# **EXHIBIT 1**

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	DIRECT PREMIUMS AND DEPOSIT-TYPE C	UNITACIS	2	3
		Current Year	Prior Year	Prior Year Ended
		To Date	To Date	December 31
1.	Industrial life			
2.	Ordinary life insurance	115,796,277	108,781,326	225,377,938
3.	Ordinary individual annuities	113,059,118	122,375,597	232 , 445 , 182
4.	Credit life (group and individual)			
		4 000	(00.500)	050 054
5.	Group life insurance	4,060	(60,523)	658,951
	0 ""			
6.	Group annuities			
7	A 9 II wayn			
7.	A & H - group			
8.	A & H - credit (group and individual)			
0.	A & TT - Credit (group and individual)			
9.	A & H - other			
J.	TO TO STORY			
10.	Aggregate of all other lines of business			
10.	Aggregate of all other lines of basiness			
11.	Subtotal	228,859,455	231.096.400	458,482,071
		, , , , ,	, ,	, ,
12.	Deposit-type contracts			
13.	Total	228,859,455	231,096,400	458,482,071
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1000	T			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

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## Note 1 - Summary of Significant Accounting Policies and Going Concern

a. Accounting practices:

The accompanying financial statements of C.M. Life Insurance Company (the Company) have been prepared in conformity with the Statutory Accounting Practices (SAP) of the National Association of Insurance Commissioners (NAIC) and the accounting practices prescribed or permitted by the State of Connecticut Insurance Department (the Department).

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Connecticut is shown below:

	State of				
	Domicile		2016		2015
NET INCOME	,				
(1) State basis (Page 4, Line 35, Columns 1 & 3)	CT	\$	25,314,278	\$	117,546,412
(2) State prescribed practices that increase (decrease) NAIC SAP	-		-		-
(3) State permitted practices that increase (decrease) NAIC SAP	-		-		-
(4) NAIC SAP (1-2-3=4)	CT	\$	25,314,278	\$	117,546,412
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	CT	\$	1,522,210,149	\$	1,395,991,896
(6) State prescribed practices that increase (decrease) NAIC SAP	-		-		-
(7) State permitted practices that increase (decrease) NAIC SAP	-		-		-
(8) NAIC SAP (5-6-7=8)	CT	\$	1,522,210,149	\$	1,395,991,896
		_		_	

- b. Use of estimates in the preparation of the financial statements No change
- c. Accounting policy:
  - (1-5) No change
  - (6) For fixed income securities that do not have a fixed schedule of payments, such as asset-backed securities, mortgage-backed securities, including residential mortgage-backed securities and commercial mortgage-backed securities, and structured securities, including collateralized debt obligations, amortization or accretion is revalued quarterly based on the current estimated cash flows, using either the prospective or retrospective adjustment methodologies for each type of security.

Certain fixed income securities with the highest ratings from a rating agency follow the retrospective method of accounting. Under the retrospective method, the recalculated effective yield equates the present value of the actual and anticipated cash flows, including new prepayment assumptions, to the original cost of the investment. Prepayment assumptions are based on borrower constraints and economic incentives such as the original term, age and coupon of the loan as affected by the interest rate environment. The current carrying value is then increased or decreased to the amount that would have resulted had the revised yield been applied since inception, and investment income is correspondingly decreased or increased.

All other fixed income securities, such as floating rate bonds and interest only securities, including those that have been impaired, follow the prospective method of accounting. Under the prospective method, the recalculated future effective yield equates the carrying value of the investment to the present value of the anticipated future cash flows.

(7-14) No change

d. Going concern - No change

### Note 2 – Accounting Changes and Corrections of Errors

a. For the six months ended June 30, 2016, corrections of prior year errors were recorded in shareholders' equity, net of tax:

Increase (Decrease) to:					Correction
Prior Current			of Asset		
Year			Year	or Liability	
	1	Net Income		Surplus	Balances
	\$	(3,572,808)	\$	(3,572,808)	\$ 3,572,808

For the six months ended June 30, 2015, the Company did not record any corrections of prior year errors.

Certain prior year amounts within these financial statements have been reclassified to conform to the current year presentation.

b. Adoption of new accounting standards

Federal income tax receivable

In June, 2016, the NAIC adopted modifications to SSAP No. 92, *Postretirement Benefits Other than Pensions*, and SSAP No. 102, *Pensions*, which was effective on June 9, 2016. The modification allows that the spot curve yield curve method can be used as an alternative to the single weighted average discount rate to measure net periodic benefit cost. Under SSAPs No. 92 and 102, the most commonly used approach for pension plans is to develop a single weighted-average discount rate, which is determined at the pension plan measurement date based on the projected future benefit payments used in determining the pension obligation. The alternative approach (also referred to as the "Spot Rate" or disaggregated approach) measures the service cost and interest cost components of net periodic benefit cost by using individual (disaggregated) duration-specific spot (discount) rates derived from an acceptable high-quality corporate bond yield curve and matched with separate cash flows for each future year. The adoption of this guidance is not expected to have an impact on the Company's financial statements.

### Note 3 - Business Combinations and Goodwill - No change

### Note 4 - Discontinued Operations - No change

### Note 5 - Investments

- a. Mortgage loans, including mezzanine real estate loans No change
- b. Debt restructuring No change

- c. Reverse mortgages No change
- d. Loan-backed and structured securities:
  - (1) Prepayment assumptions for loan-backed and structured securities are based on various assumptions and inputs obtained from external industry sources along with internal analysis and actual experience.
  - (2) The following contains loan-backed and structured securities that recognized OTTI classified on the following bases for recognizing OTTI:

			(1)	(2) OTTI				(3)
			Amortized	Recognized				
			Cost Basis		in Loss			
		ł	Before	(2a)	(2)			Fair Value
			OTTI	Interest	`	n-interest		1-(2a+2b)
		<u> </u>	0111	mioroot	1101	1 intoroot		(Lu · Lu)
OTT	I recognized in the first quarter							
a.	Intent to sell	\$	-	\$ -	\$	-	\$	-
b.	Inability or lack of intent to retain the investment							
	in the security for a period of time sufficient to							
	recover the amortized cost basis	_	6,298,495			205,853		6,092,642
C.	Total first quarter	\$	6,298,495	\$ -	\$	205,853	\$	6,092,642
	I recognized in the second quarter	_		_	_		_	
d.	Intent to sell	\$	-	\$ -	\$	-	\$	-
e.	Inability or lack of intent to retain the investment							
	in the security for a period of time sufficient to		E 0E4 20E			00.545		4.055.000
f.	recover the amortized cost basis	<u>_</u>	5,054,395	<u> </u>	<u> </u>	98,515	Φ.	4,955,880
١.	Total second quarter	\$	5,054,395	<u> </u>	\$	98,515	\$	4,955,880
ОТТ	I recognized in the third quarter							
g.	Intent to sell	\$	_	\$ -	\$	-	\$	_
h.	Inability or lack of intent to retain the investment							
	in the security for a period of time sufficient to							
	recover the amortized cost basis					_	_	
i.	Total third quarter	\$		\$ -	\$	_	\$	
	I recognized in the fourth quarter							
j.	Intent to sell	\$	-	\$ -	\$	-	\$	-
k.	Inability or lack of intent to retain the investment							
	in the security for a period of time sufficient to recover the amortized cost basis							
	Total fourth quarter	Φ		\$ -	•		•	
I.	i otai louitii qualtei	φ		φ -	φ		φ	
m.	Annual Aggregate Total			\$ -	\$	304,368		
	-							

All impairments were taken due to the present value of cash flows expected to be collected being less than the amortized cost basis.

(3) The following is a CUSIP detail list of impaired structured securities where the present value of cash flows expected to be collected is less than the amortized cost basis.

CUSIP	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value at Time of OTTI	Date of Financial Instrument Where Reported
	s	\$	s	\$	\$	
17307GKZ0	17,903.02	17,705.13	(197.89)	17,705.13	17,515.05	March 31, 2016
466247BC6	11,073.23	10,764.75	(308.48)	10,764.75	11,021.10	March 31, 2016
57643QAE5	1,132,020.12	1,126,990.80	(5,029.32)	1,126,990.80	1,113,396.93	March 31, 2016
589929N38	87,839.88	86,926.62	(913.26)	86,926.62	84,991.61	March 31, 2016
77277LAF4	2,827,410.80	2,713,282.44	(114,128.36)	2,713,282.44	3,779,630.10	March 31, 2016
77277LAH0	142,013.05	136,445.82	(5,567.23)	136,445.82	364,192.00	March 31, 2016
77277LAJ6	2,010,905.24	1,932,085.89	(78,819.35)	1,932,085.89	2,378,401.38	March 31, 2016
9292276K7	69,330.02	68,440.97	(889.05)	68,440.97	68,312.96	March 31, 2016
07384MWF5	123,355.52	122,704.49	(651.03)	122,704.49	118,305.84	June 30, 2016
589929N38	83,760.49	82,691.01	(1,069.48)	82,691.01	81,619.07	June 30, 2016
77277LAF4	2,713,282.43	2,660,794.70	(52,487.73)	2,660,794.70	3,768,141.90	June 30, 2016
77277LAH0	136,445.83	133,885.45	(2,560.38)	133,885.45	363,194.40	June 30, 2016
77277LAJ6	1,932,085.89	1,895,836.81	(36,249.08)	1,895,836.81	2,371,172.22	June 30, 2016
79549ASM2	65,465.04	59,967.80	(5,497.24)	59,967.80	61,784.84	June 30, 2016
Totals	\$ 11,352,890.56	\$ 11,048,522.68	\$ (304,367.88)	\$ 11,048,522.68	\$ 14,581,679.40	

- (4) As of June 30, 2016, the gross unrealized losses and fair values for investments in structured and loan-backed securities for which an OTTI has not been recognized in earnings follow:
  - a. The aggregate amount of unrealized losses:

Less than 12 months
 12 months or longer
 (4,647,855)
 (10,238,929)

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

Less than 12 months
 158,273,352
 12 months or longer
 340,802,981

- (5) No change
- e. Repurchase agreements:
  - (1-2) No change
  - (3) The Company does not have any securities lending transactions administered by an affiliated agent.
  - (4-6) No change
- f. Real estate No change
- g. Low income housing tax credit properties No change
- h. Restricted assets No change
- i. Working capital finance investments The Company did not invest in working capital finance investments.
- j. Offsetting and netting of assets and liabilities The Company reports derivative and repurchase agreement assets and liabilities as gross in the financial statements without offsetting.
- k. Structured notes No change

## Note 6 – Joint Ventures, Partnerships and Limited Liability Companies - No change

Note 7 - Investment Income - No change

Note 8 - Derivative Instruments - No change

Note 9 - Income Taxes - No change

### Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

a-I. No change

### Note 11 - Debt

- a. No change
- b. The Company is not a member of the Federal Home Loan Bank (FHLB) therefore it has no FHLB funding agreements.

# Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

- a. Defined Benefit Plan
  - (1-3) No change
  - (4) The company did not have any defined benefit pension plans for which the reporting entity is directly liable.
  - (5-21) No change
- b-j. No change

## Note 13 - Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations - No change

## Note 14 - Liabilities, Contingencies and Assessments

- a. Contingent commitments No change
- b. Assessments No change
- c. Gain contingencies No change
- d. Claims related to extra contractual obligations No change
- e. All other contingencies:

The Company is involved in litigation arising in the normal course of business, which seeks compensatory damages, punitive damages and equitable remedies. Although the Company is not aware of any actions or allegations that reasonably should give rise to a material adverse impact to the Company's financial position or liquidity, the outcome of litigation cannot be foreseen with certainty. It is the opinion of management that the ultimate resolution of these matters will not materially impact the Company's financial position or liquidity. However, the outcome of a particular proceeding may be material to the Company's results of operations for a particular period depending upon, among other factors, the size of the loss and the level of the Company's results of operations for the period.

### f. Regulatory matters:

The Company is subject to governmental and administrative proceedings and regulatory inquiries, examinations and investigations in the ordinary course of its business. In connection with regulatory inquiries, examinations and investigations, the Company has been contacted by various regulatory agencies including, among others, the Securities and Exchange Commission, the U.S. Department of

Labor and various state insurance departments and state attorneys general. The Company has cooperated fully with these regulatory agencies with regard to their inquiries, examinations and investigations and has responded to information requests and comments.

Market volatility in the financial services industry over the last several years has contributed to increased scrutiny of the entire financial services industry. Therefore, the Company believes that it is reasonable to expect that proceedings, regulatory inquiries, examinations and investigations into the insurance and financial services industries will continue for the foreseeable future. Additionally, new industry-wide legislation, rules and regulations could significantly affect the insurance and financial services industries as a whole. It is the opinion of management that the ultimate resolution of these regulatory inquiries, examinations, investigations, legislative and regulatory changes of which we are aware will not materially impact the Company's financial position or liquidity. However, the outcome of a particular matter may be material to the Company's operating results for a particular period depending upon, among other factors, the financial impact of the matter and the level of the Company's results of operations for the period.

### Note 15 - Leases - No change

# Note 16 – Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk - No change

### Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

- a. Transfers of receivables reported as sales No change
- b. Transfer and Servicing of Financial Assets:
  - (1) No change
  - (2) The Company did not have any servicing assets or liabilities in 2016 or 2015.
  - (3) No change
  - (4) The Company did not have interests that continue to be held by a transferor in securitized financial assets in 2016 or 2015.
  - (5-7) No change
- c. Wash sales:
  - (1) In the course of the Company's investment management activities, securities may be sold and reacquired within 30 days to enhance the Company's yield on its investment portfolio.
  - (2) The Company did not sell any securities with the NAIC Designation 3 or below through the second quarter ended June 30, 2016 that were reacquired within 30 days of the sale date.

### Note 18 - Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - No change

### Note 19 - Direct Premium Written/Produced By Managing General Agents/Third Party Administrators - No change

### Note 20 - Fair Value Measurements

- a. Fair value is defined as the price that would be received from selling an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The authoritative guidance around fair value establishes a measurement framework that includes a hierarchy used to classify the inputs used in measuring fair value. The hierarchy prioritizes the inputs to valuation techniques into three levels. Each level reflects a unique description of the inputs that are significant to the fair value measurements. The levels of the fair value hierarchy are as follows:
  - Level 1 Observable inputs in the form of quoted prices for identical instruments in active markets.
  - Level 2 Observable inputs other than Level 1 prices, such as quoted prices for similar assets or liabilities, quoted prices in markets that are not active or other inputs that are observable or can be derived from observable market data for substantially the full term of the assets or liabilities.
  - Level 3 One or more unobservable inputs that are supported by little or no market activity and are significant to the fair value of the assets or liabilities. Level 3 assets and liabilities include financial instruments whose value is determined using internal models, as well as instruments for which the determination of fair value requires significant management judgment or estimation.

When available, the Company generally uses unadjusted quoted market prices from independent sources to determine the fair value of investments, and classifies such items within Level 1 of the fair value hierarchy. If quoted prices are not available, prices are derived from observable market data for similar assets in an active market or obtained directly from brokers for identical assets traded in inactive markets. Investments that are priced using these inputs are classified within Level 2 of the fair value hierarchy. When some of the necessary observable inputs are unavailable, fair value is based upon internally developed models. These models use inputs not directly observable or correlated with observable market data. Typical inputs, which are integrated in the Company's internal discounted cash flow models and discounted earnings models include, but are not limited to, issuer spreads derived from internal credit ratings and benchmark yields such as the London Interbank Offered Rate (LIBOR), cash flow estimates and earnings before interest, taxes, depreciation and amortization estimates. Investments that are priced with such unobservable inputs are classified within Level 3 of the fair value hierarchy.

The Company has established and maintains policies and guidelines that govern its valuation methodologies and their consistent application. These policies and guidelines address the use of inputs, price source hierarchies and provide controls around the valuation processes. These controls include appropriate review and analysis of prices against market activity or indicators for reasonableness, approval of price source changes, price overrides, methodology changes and classification of fair value hierarchy levels. The valuation policies and guidelines are reviewed and updated as appropriate.

Annually, the Company reviews the primary pricing vendor to validate that the inputs used in that vendor's pricing process are deemed to be market observable as defined above. While the Company was not provided access to proprietary models of the vendor, the reviews have included on-site walk-throughs of the pricing process, methodologies and control procedures for each asset class and level for which prices are provided. The review also included an examination of the underlying inputs and assumptions for a sample of individual securities across asset classes. In addition, the Company and its pricing vendors have an established challenge process in place for all security valuations, which facilitates identification and resolution of prices that fall outside expected ranges. The Company believes that the prices received from the pricing vendors are representative of prices that would be received to sell the assets at the applicable measurement date (exit prices) and are classified appropriately in the hierarchy.

The fair value of individual annuity and supplementary contracts is determined using one of several methods based on the specific

contract type. For short-term contracts, generally less than 30 days, the fair value is assumed to be the book value. For investment-type contracts, the fair value is determined by calculating the present value of future cash flows discounted at current market interest rates, the risk-free rate or a current pricing yield curve based on pricing assumptions using assets of a comparable corporate bond quality. Annuities are valued using cash flow projections from the Company's asset-liability management analysis.

1. The following presents the Company's fair value hierarchy for assets and liabilities that are carried at fair value:

	June 30, 2016							
	Level 1	Level 2	Level 3	Total				
Financial assets:								
Bonds:								
Industrial and miscellaneous	\$ -	\$ 647,425	\$ 739,193	\$ 1,386,618				
Parent, subsidiaries and affiliates	-	7,125,744	5,218,043	12,343,787				
Preferred stocks	-	-	2,232,031	2,232,031				
Common stock - subsidiary and affiliate	7,185,468	-	13,606,909	20,792,377				
Common stock - unaffiliated	447,183	-	2,023,708	2,470,891				
Derivatives:								
Interest rate swaps	-	976,673,218	3,690,378	980,363,596				
Options	-	64,709,398	-	64,709,398				
Currency swaps	-	47,305,646	-	47,305,646				
Forward contracts	-	5,179,609	-	5,179,609				
Separate account assets	1,695,506,770	40	-	1,695,506,810				
Total financial assets carried								
at fair value	\$ 1,703,139,421	\$ 1,101,641,080	\$ 27,510,262	\$ 2,832,290,763				
Financial liabilities:								
Repurchase agreements								
Derivatives:								
Interest rate swaps	\$ -	\$ 961,135,050	\$ -	\$ 961,135,050				
Currency swaps	=	1,058,552	-	1,058,552				
Forward contracts	-	214,989	-	214,989				
Credit default swaps		91,308	-	91,308				
Total financial liabilities carried	•							
at fair value	<u>\$</u>	\$ 962,499,899	<u> </u>	\$ 962,499,899				

For the six months ended June 30, 2016, there were no significant transfers between Level 1 and Level 2.

	December 31, 2015							
	Leve	el 1		Level 2		Level 3		Total
Financial assets:								
Bonds:								
Industrial and miscellaneous	\$	-	\$	314,988	\$	173,966	\$	488,954
Parent, subsidiaries and affiliates		-		3,227,889		4,998,577		8,226,466
Preferred stocks	(	557,200		-		270,437		927,637
Common stock - subsidiary and affiliate	6,	724,098		-		-		6,724,098
Common stock - unaffiliated		36,723		-		2,209,554		2,246,277
Derivatives:								
Interest rate swaps		-		473,619,823		-		473,619,823
Options		-	47,485,448		-			47,485,448
Currency swaps		-	31,504,627		-			31,504,627
Forward contracts		-	1,679,595		-		1,679,595	
Separate account assets	1,743,	773,762	42		-			1,743,773,804
Total financial assets carried								
at fair value	\$ 1,751,	191,783	\$	557,832,412	\$	7,652,534	\$	2,316,676,729
Financial liabilities:								
Derivatives:								
Interest rate swaps	\$	-	\$ :	512,772,306	\$	-	\$	512,772,306
Currency swaps		-		244,236		-		244,236
Forward contracts		-		663,662		-		663,662
Credit default swaps		-		126,309		-		126,309
Total financial liabilities carried								
at fair value	\$	<u>-</u>	\$	513,806,513	\$	<u>-</u>	\$	513,806,513

For the year ended December 31, 2015, there were no significant transfers between Level 1 and Level 2.

2. The following presents changes in the Company's Level 3 assets that are carried at fair value:

	Balance					(Losses)	(Losses)								Balance
	as of	Tran	sfers	(1)		Gains in	Gains in								as of
	01/01/2016	In		Out	1	Net Income	Surplus	Purchases	ls	suances	Sales	Settlem	ents	C	06/30/2016
Financial assets:															
Bonds:															
Industrial and miscellaneous	\$ 173,966	\$ 634,097	\$	-	\$	-	\$ (71,186)	\$ -	\$	2,312	\$ -	\$	4	\$	739,193
Parent, subsidiaries and affiliates	4,998,577	14,012		-		(86,805)	205,454	217,005	7	,314,203	-	(7,444	,403)		5,218,043
Preferred stocks	270,437	-		(173,896)		-	(4,386)	2,139,876		-	-		-		2,232,031
Common stocks - affiliated	-	-		-		-	198,956	13,407,953	13	.407.953	-	(13,407	,953)		13,606,909
Common stocks - unaffiliated	2,209,554	-		-		(69,722)	(188,268)	188,206		-	(116,062)		-		2,023,708
Derivatives:															
Interest Rate Swaps	-	3,690,378		-		-	-	-		-	-		-		3,690,378
Total financial assets	\$ 7,652,534	\$ 4,338,487	\$	(173,896)	\$	(156,527)	\$ 140,570	\$ 15,953,040	\$20	.724.468	\$ (116,062)	\$ (20,852	,352)	\$ :	27,510,262

<sup>(1)</sup> Transfers include assets that are either no longer carried at fair value, or have just begun to be carried at fair value, such as assets with no level changes but change in lower of cost or market carrying basis.

	Balance as of 01/01/2015	li	Transfe	ers <sup>(1)</sup> Out	Gains (Losses) in Net Income	(Losses) Gains in Surplus	Purcha	ases	Issuan	ces	Sales	Settlements	Balance as of 12/31/2015
Financial assets:													
Bonds:													
Industrial and miscellaneous	\$ 2,529,139	\$	-	\$ (652,868)	\$ (1,704,449)	\$ -	\$	-	\$	2,145	\$ (1)	\$ -	\$ 173,966
Parent, subsidiaries and affiliates	9,092,047		-	(3,163,816)	-	(567,665)		-		-	-	(361,989)	4,998,577
Preferred stock	388,490		-	(131,575)	-	13,522		-		-	-	-	270,437
Common stock - unaffiliated	2,277,509		-		1,241,704	(637,429)	60	02,156		-	(1,273,687)	(699)	2,209,554
Total financial assets	\$ 14,287,185	\$	_	\$ (3,948,259)	\$ (462,745)	\$ (1,191,572)	\$ 60	02,156	\$	2,145	\$ (1,273,688)	\$ (362,688)	\$ 7,652,534

<sup>(1)</sup> Transfers include assets that are either no longer carried at fair value, or have just begun to be carried at fair value, such as assets with no level changes but change in lower of cost or market carrying basis.

3. The Company reviews the fair value hierarchy classifications at each reporting period. Overall, reclassifications between levels occur when there are changes in the observability of inputs and market activity used in the valuation of a financial asset or liability. Such reclassifications are reported as transfers between levels at the beginning fair value for the reporting period in which the changes occur. Given the types of assets classified as Level 1 (primarily equity securities and mutual fund investments), transfers between Level 1 and Level 2 measurement categories are expected to be infrequent. Transfers into and out of Level 3 are summarized in the schedule of changes in Level 3 assets and liabilities. There are no financial assets or liabilities classified as Level 3 in 2016 and 2015.

### 4. Valuation Techniques and Inputs

The Company determines the fair value of its investments using primarily the market approach or the income approach. The use of quoted prices for identical assets and matrix pricing or other similar techniques are examples of market approaches, while the use of discounted cash flow methodologies is an example of the income approach. The Company attempts to maximize the use of observable inputs and minimize the use of unobservable inputs in selecting whether the market or the income approach is used.

A description of the significant valuation techniques and inputs to the determination of estimated fair value for the more significant asset and liability classes measured at fair value on a recurring basis and categorized within Level 2 and Level 3 of the fair value hierarchy is as follows:

Derivative assets and liabilities - These financial instruments are primarily valued using the market approach. The estimated fair value of derivatives is based primarily upon quotations obtained from counterparties and independent sources, such as quoted market values received from brokers. These quotations are compared to internally derived prices and a price challenge is lodged with the counterparties and an independent source when a significant difference cannot be explained by appropriate adjustments to the internal model. When quoted market values are not reliable or available, the value is based upon an internal valuation process using market observable inputs that other market participants would use. Significant inputs to the valuation of derivative financial instruments include overnight index swaps and LIBOR basis curves, interest rate volatility, swap yield curve, currency spot rates, cross currency basis curves and dividend yields. Due to the observability of the significant inputs to these fair value measurements, they are classified as Level 2.

The use of different assumptions or valuation methodologies may have a material impact on the estimated fair value amounts. For the periods presented, there were no significant changes to the Company's valuation techniques.

- 5. Derivative assets and liabilities fair value disclosures on a gross basis are included in paragraph 1 above. Since there are no derivative assets or liabilities classified in Level 3, the reconciliation disclosures required under paragraphs 2 through 4 are not applicable.
- b. The Company provides additional fair value information in Note 21.

c. The following presents a summary of the carrying values and fair values of the Company's financial instruments:

June 30, 2016

	Aggregate	Admitted				Not Practicable (Carrying
	Fair Value	Assets	Level 1	Level 2	Level 3	(Carrying Value)
Financial assets:						
Bonds:						
U. S. government and agencies	\$ 294,082,930	\$ 271,679,011	\$ -	\$ 294,082,930	\$ -	\$ -
All other governments	1,486,272	1,439,646	-	1,486,272	-	-
States, territories and possessions	38,352,599	32,904,354	-	38,352,599	-	-
Political subdivisions	17,880,791	15,241,943	-	17,880,791	-	-
Special revenue	151,351,751	129,287,292	-	148,866,421	2,485,330	-
Industrial and miscellaneous	3,910,023,485	3,694,625,781	-	2,165,989,163	1,744,034,322	-
Parent, subsidiaries and affiliates	269,003,085	256,285,491	-	50,462,826	218,540,261	-
Preferred stocks	31,529,234	30,036,826	17,480,857	-	14,048,376	-
Common stock - subsidiary and affiliate <sup>(1)</sup>	20,792,377	20,792,377	7,185,468	-	13,606,909	-
Common stock - unaffiliated	2,470,891	2,470,891	447,183	-	2,023,708	-
Mortgage loans - commercial	879,446,200	834,474,640	-	-	879,446,200	-
Mortgage loans - residential	171,645,102	171,979,075	-	-	171,645,102	-
Cash, cash equivalents and						
short-term investments	168,507,982	168,507,982	1,557,606	166,950,376	-	-
Derivatives:						
Interest rate swaps	980,363,596	980,363,596	-	976,673,218	3,690,378	-
Options	64,709,398	64,709,398	-	64,709,398	-	-
Currency swaps	47,305,646	47,305,646	-	47,305,646	-	-
Forward contracts	5,179,609	5,179,609	-	5,179,609	-	-
Separate account assets	1,695,506,810	1,695,506,810	1,695,506,770	40	-	-
Financial liabilities:						
Repurchase agreements	239,662,500	239,662,500	-	239,662,500	-	-
Individual annuity contracts	3,840,083,925	3,135,354,173	-	-	3,840,083,925	-
Supplementary contracts	64,070,135	63,435,778	-	-	64,070,135	-
Derivatives:						
Interest rate swaps	961,135,050	961,135,050	-	961,135,050	-	-
Currency swaps	1,058,552	1,058,552	-	1,058,552	-	-
Forward contracts	214,989	214,989	-	214,989	-	-
Credit default swaps	91,308	91,308	-	91,308	-	-

<sup>(1)</sup> Common stocks - affiliates do not include Bay State Life Insurance Company (Bay State), which had a statutory carrying value of \$242,450,428.

			December 3	31, 2015		
	Aggregate	Admitted				Not Practicable (Carrying
	Fair Value	Assets	Level 1	Level 2	Level 3	Value)
Financial assets:						
Bonds:	¢	¢	¢.	¢	œ.	<b>c</b>
U. S. government and agencies	\$ 290,270,392	\$ 271,721,796	\$ -	\$ 290,270,392	\$ -	\$ -
All other governments	1,420,408	1,454,610	-	1,420,408	-	-
States, territories and possessions	37,266,027	34,063,501	-	37,266,027	-	-
Political subdivisions	16,310,060	15,077,200	-	16,310,060	-	-
Special revenue	143,989,183	130,701,271	-	143,684,953	304,230	-
Industrial and miscellaneous	3,459,331,502	3,417,093,434	-	1,905,329,960	1,554,001,542	-
Parent, subsidiaries and affiliates	342,999,811	330,647,775	-	48,114,734	294,885,077	-
Preferred stocks	30,136,092	29,785,890	16,095,768	-	14,040,324	-
Common stock - subsidiary and affiliate <sup>-1</sup>	6,724,098	6,724,098	6,724,098	-	-	-
Common stock - unaffiliated	2,246,277	2,246,277	36,723	-	2,209,554	-
Mortgage loans - commercial	829,154,329	804,172,567	-	-	829,154,329	-
Mortgage loans - residential	177,946,297	181,677,847	-	-	177,946,297	-
Cash, cash equivalents and						
short-term investments	313,892,618	313,892,618	23,604,457	290,288,161	-	-
Derivatives:						
Interest rate swaps	473,619,823	473,619,823	-	473,619,823	-	-
Options	47,485,448	47,485,448	-	47,485,448	-	-
Currency swaps	31,504,627	31,504,627	-	31,504,627	-	-
Forward contracts	1,679,595	1,679,595	-	1,679,595	-	-
Separate account assets	1,743,773,804	1,743,773,804	1,743,773,762	42	-	-
Financial liabilities:						
Repurchase agreements	239,843,750	239,843,750	-	239,843,750	-	-
Individual annuity contracts	3,646,488,219	3,145,004,421	-	-	3,646,488,219	-
Supplementary contracts	54,823,610	54,280,802	-	-	54,823,610	-
Derivatives:						
Interest rate swaps	512,772,306	512,772,306	-	512,772,306	-	-
Currency swaps	244,236	244,236	-	244,236	-	-
Forward contracts	663,662	663,662	-	663,662	-	-
Credit default swaps	126,309	126,309	-	126,309	-	-

<sup>(1)</sup> Common stocks - affiliates do not include Bay State, which had a statutory carrying value of \$231,301,005.

For the six months ended June 30, 2016, the Company had no investments where it was not practicable to estimate fair value.

- Note 21 Other Items

  a. Unusual or infrequent items No change
  - Troubled debt restructuring No change b.
  - Other disclosures and unusual items

### Business risks

The Company operates in a business environment subject to various risks and uncertainties. The principal risks include insurance and underwriting risks, investment and interest rate risks, currency exchange risk and credit risk. The combined impact of these risks could have a material, adverse effect on the Company's financial statements or result in operating losses in future periods. The Company employs the use of reinsurance, portfolio diversification, asset/liability management processes and other risk management techniques to mitigate the impact of these risks. This condensed risks and uncertainties disclosure should be read in conjunction with the disclosure in the Company's 2015 Annual Statement.

### Insurance and underwriting risks

The Company prices its products based on estimated benefit payments reflecting assumptions with respect to mortality, morbidity, longevity, persistency, interest rates and other factors. If actual policy experience emerges that is significantly and adversely different from assumptions used in product pricing, the effect could be material to the profitability of the Company. The Company reinsures certain life insurance policies to mitigate the impact of its underwriting risk.

### Investment and interest rate risks

The fair value, cash flows and earnings of investments can be influenced by a variety of factors including changes in interest rates, credit spreads, equity markets, portfolio asset allocation and general economic conditions. The Company employs a rigorous asset/liability management process to help mitigate the economic impacts of various investment risks, in particular interest rate risk. By effectively matching the market sensitivity of assets with the liabilities they support, the impact of interest rate changes is addressed, on an economic basis, as the change in the value of the asset is offset by a corresponding change in the value of the supported liability.

The levels of U.S. interest rates are influenced by U.S. monetary policies and by the relative attractiveness of U.S. markets to investors versus other global markets. As interest rates increase, certain debt securities may experience amortization or prepayment speeds that are slower than those assumed at purchase, impacting the expected maturity of these securities and the ability to reinvest the proceeds at the higher yields. Rising interest rates may also result in a decrease in the fair value of the investment portfolio. As interest rates decline, certain debt securities may experience accelerated amortization and prepayment speeds than what was assumed at purchase. During such periods, the Company is at risk of lower net investment income as it may not be able to reinvest the proceeds at comparable yields. Declining interest rates may also increase the fair value of the investment portfolio.

Interest rates also have an impact on the Company's products with guaranteed minimum payouts and on interest credited to account holders. As interest rates decrease, investment spreads may contract as crediting rates approach minimum guarantees, resulting in an increased liability.

In periods of increasing interest rates, policy loans, surrenders and withdrawals may increase as policyholders seek investments with higher perceived returns. This could result in cash outflows requiring the Company to sell invested assets at a time when the prices of those assets are adversely affected by the increase in market interest rates, which could cause the Company to realize investment losses.

### Currency exchange risk

The Company has currency risk due to its non-U.S. dollar investments. The Company mitigates currency risk through the use of cross-currency swaps and forward contracts. Cross-currency swaps are used to minimize currency risk for certain non-U.S. dollar assets and liabilities through a pre-specified exchange of interest and principal. Forward contracts are used to hedge movements in exchange rates.

### Credit and other market risks

The Company manages its investments to limit credit and other market risks by diversifying its portfolio among various security types and industry sectors as well as purchasing credit default swaps to transfer some of the risk.

Stressed conditions, volatility and disruptions in global capital markets or in particular markets or financial asset classes can have an adverse effect on the Company, in part because the Company has a large investment portfolio and assets supporting the Company's insurance liabilities are sensitive to changing market factors. Global market factors, including interest rates, credit spread quality, equity prices, real estate markets, foreign currency exchange rates, consumer spending, business investment, government spending, the volatility and strength of the capital markets, deflation and inflation, all affect the business and economic environment and, ultimately, the profitability of the Company's business. Disruptions in one market or asset class can also spread to other markets or asset classes. Upheavals in the financial markets can also affect the Company's business through their effects on general levels of economic activity, employment and customer behavior.

Significant volatility in the financial markets, and government actions taken in response, may exacerbate some of the risks the Company faces. The Company holds investments in energy and certain other commodity sectors, which have experienced similar overall market volatility and declines. With the continued weaker economic outlook in these sectors, there may be an increase in reported default rates or potential downgrades to the ratings of companies exposed to these sectors. In addition, concerns over the solvency of certain countries and sovereignties and the entities that have significant exposure to their debt have created market volatility. This volatility may continue to affect the performance of various asset classes until there is an ultimate resolution of the sovereign debt related concerns..

Asset-based fees calculated as a percentage of the separate account assets are a source of revenue to the Company. Gains and losses in the investment markets may result in corresponding increases and decreases in the Company's separate account assets and related revenue.

### Political Uncertainties

Political events, such as the ongoing volatility with respect to the European Union, may trigger or exacerbate the risk factors described above. Whether those underlying risk factors are driven by politics or not, the Company's dynamic approach to managing risks enables us to utilize the mitigating actions described above to attempt to reduce the potential impact of each underlying risk factor on the Company.

- d. Business interruption insurance recoveries No change
- e. State transferrable tax credits No change
- f. Subprime mortgage related risk exposure:
  - (1) No change
  - (2) No change
  - (3) The actual cost reduced by paydowns, carrying value, fair value and related gross realized losses from OTTI of the Company's investments with significant Alt-A and subprime exposure were as follows:

		Jı	une 30, 2016		Six	Months Er June 30, 2016	nded
	Actual		Carrying	Fair			
Alt-A:	Cost		Value	Value		OTTI	
<ul><li>a. Residential mortgage-backed securities</li><li>b. Commercial mortgage-backed securities</li></ul>	36,940,066	\$	25,935,927	\$ 31,009,920	\$		(651) -
c. Collateralized debt obligations	-		-	-			-
d. Structured securities	-		-	-			-
e. Equity investments in SCAs *	2,191,201		1,429,679	1,854,023			-
f. Other assets							
g. Total	\$ 39,131,267	\$	27,365,606	\$ 32,863,943	\$		(651)

			Jı	une 30, 2016		SIX	June 30, 2016
		Actual		Carrying	Fair		_
Subprime:	_	Cost		Value	Value		OTTI
a. Residential mortgage-backed securities	\$	20,073,572	\$	16,115,247	\$ 16,957,885	\$	(5,497)
b. Commercial mortgage-backed securities		-		-	-		-
c. Collateralized debt obligations		-		-	-		=
d. Structured securities		-		-	-		=
e. Equity investments in SCAs *		3,448,959		1,863,613	2,271,069		(6,452)
f. Other assets		-		-	-		
g. Total	\$	23,522,531	\$	17,978,860	\$ 19,228,954	\$	(11,949)

<sup>\*</sup> The Company's SCA, MML Bay State Life Insurance Company ("MML Bay State"), has investments in Alt-A and subprime mortgages. These investments comprise less than 1% of the Company's invested assets.

						Y	ear Ended
		Dec	ember 31, 201	5		Dece	mber 31, 2015
	Actual		Carrying		Fair		
Alt-A:	Cost		Value		Value		OTTI
<ul> <li>a. Residential mortgage-backed securities</li> <li>b. Commercial mortgage-backed securities</li> <li>c. Collateralized debt obligations</li> <li>d. Structured securities</li> <li>e. Equity investments in SCAs *</li> </ul>	40,982,848 - - - 2,337,013	\$	28,780,890 - - - 1,542,651	\$	34,595,206 - - - 1,965,258	\$	(6,257) - - - -
f. Other assets	-		-		-		_
g. Total <u>\$</u>	43,319,861	\$	30,323,541	\$	36,560,464	\$	(6,257)

						`	ear Ended
_		Dec	ember 31, 201	5		Dece	ember 31, 2015
	Actual		Carrying		Fair		
Subprime:	Cost		Value		Value		OTTI
a. Residential mortgage-backed securities \$	23,061,042	\$	18,814,560	\$	19,927,273	\$	(2,597)
b. Commercial mortgage-backed securities	-		-		-		-
c. Collateralized debt obligations	-		-		-		-
d. Structured securities	-		-		-		-
e. Equity investments in SCAs *	3,612,086		1,934,794		2,412,225		(2,337)
f. Other assets	-		-		-		
g. Total	26,673,128	\$	20,749,354	\$	22,339,498	\$	(4,934)

<sup>\*</sup> The Company's SCA, MML Bay State, has investments in Alt-A and subprime mortgages. These investments comprise less than 1% of the Company's invested assets.

g. Retained asset accounts - No change

### Note 22 - Events Subsequent

Management of the Company has evaluated subsequent events through August 12, 2016, the date the financial statements were available to be issued. No events have occurred subsequent to the date of the statement of financial position and before the date of evaluation that would require disclosure.

### Note 23 - Reinsurance

a. Ceded Reinsurance Report:

Section 1 - General Interrogatories – No change

Section 2 - Ceded Reinsurance Report - Part A - No change

Section 3 - Ceded Reinsurance Report - Part B – No change

b-g. No change

### Note 24 - Retrospectively Rated Contracts and Contracts Subject to Redetermination - No change

### Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

There was no increase to reserves in 2016 for incurred losses and loss adjustment expenses attributable to insured events of prior years, which were considered corrections of prior year errors.

### Note 26 - Intercompany Pooling Arrangements - No change

Note 27 - Structured Settlements - No change

Note 28 - Health Care Receivables - No change

Note 29 - Participating Policies - No change

Note 30 - Premium Deficiency Reserves - No change

<sup>(4)</sup> The Company has no underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

Note 31 – Reserves for Life Contracts and Annuity Contracts - No change

Note 32 - Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics - No change

Note 33 – Premium and Annuity Considerations Deferred and Uncollected - No change

Note 34 - Separate Accounts - No change

Note 35 - Loss/Claim Adjustment Expenses - No change

## **GENERAL INTERROGATORIES**

## **PART 1 - COMMON INTERROGATORIES**

### **GENERAL**

1.1	Did the reporting entity experience any material transactions requirin Domicile, as required by the Model Act?	e of		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 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 S is an insurer?  If yes, complete Schedule Y, Parts 1 and 1A.					Yes [ X	] No [ ]			
3.2	Have there been any substantial changes in the organizational chart	since the prior quarter end?				Yes [	] No [ X ]			
3.3	If the response to 3.2 is yes, provide a brief description of those char	nges.								
4.1	Has the reporting entity been a party to a merger or consolidation de	uring the period covered by this statemen	nt?			Yes [	] No [ X ]			
4.2	If yes, provide the name of the entity, NAIC Company Code, and staceased to exist as a result of the merger or consolidation.	te of domicile (use two letter state abbre	viation) for any entity tl	nat has						
	1 Name of Entity	2 NAIC Company Code	3 State of Domicile							
	ivalie of Littly	TVAIC Company Code	State of Domicie							
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? Yes [ ] No [ X ] N/A [ If yes, attach an explanation.									
6.1	State as of what date the latest financial examination of the reporting	g entity was made or is being made			<u> </u>	12/3	31/2014			
6.2	State the as of date that the latest financial examination report beca date should be the date of the examined balance sheet and not the					12/3	31/2014			
6.3	r et <u>.</u>	05/3	31/2016							
6.4 6.5	By what department or departments? State of Connecticut Insurance Department Have all financial statement adjustments within the latest financial extatement filed with Departments?	camination report been accounted for in	a subsequent financia	Υε	ıs [	] No [	] N/A [ X			
6.6	Have all of the recommendations within the latest financial examinat	ion report been complied with?		Ye	s [ X	] No [	] N/A [			
7.1	Has this reporting entity had any Certificates of Authority, licenses 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 by	the Federal Reserve Board?				Yes [	] No [ X ]			
8.2	If response to 8.1 is yes, please identify the name of the bank holding	g company.								
8.3	Is the company affiliated with one or more banks, thrifts or securities	firms?				Yes [ X	] No [ ]			
8.4	If response to 8.3 is yes, please provide below the names and locati regulatory services agency [i.e. the Federal Reserve Board (FRB), Insurance Corporation (FDIC) and the Securities Exchange Commit	the Office of the Comptroller of the Curre	ency (OCC), the Feder	al Deposi						
	1 Affilian Nama	2	3	4	5	6				
	Affiliate Name Babson Capital Securities, LLC	Location (City, State) Boston, MA	FRB	OCC I	-DIC	SEC YES				
	Baring International Investment Limited	London, UK				YES				
	MML Distributors, LLC	Enfield, CT				YES				
	MML Investment Advisers, LLC	Enfield, CT				YES				
	MML Investors Services, LLC					YES				
	MML Strategic Distributors, LLC					YES				
	MMLISI Financial Alliances, LLC					YES				
	OppenheimerFunds Distributor, Inc.	New York, NYSpringfield, MA				YES				
	The MassMutual Trust Company, FSB	Enfield, CT		YES						
		·······				+				

# **GENERAL INTERROGATORIES**

9.1	Are the senior officers (principal executive officer, principal inflancial 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?  (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.	Yes [ X ] No [ ]
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 9.31	Have any provisions of the code of ethics been waived for any of the specified officers?  If the response to 9.3 is Yes, provide the nature of any waiver(s).	Yes [ ] No [ X ]
	FINANCIAL	
10.1 10.2	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?  If yes, indicate any amounts receivable from parent included in the Page 2 amount:  \$\_\$	
	INVESTMENT	
	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 [ ]
12	as collateral - excluding collateral pledged to an FHLB.  Amount of real estate and mortgages held in other invested assets in Schedule BA:	87 585 147
13.	Amount of real estate and mortgages held in short-term investments:	
14.1	Does the reporting entity have any investments in parent, subsidiaries and affiliates?	
14.2	If yes, please complete the following:	
	1 Prior Year-End Book/Adjusted <u>Carrying Value</u>	2 Current Quarter Book/Adjusted Carrying Value
	Bonds	\$256,243,649
	Preferred Stock	\$
14.23	Common Stock         \$	\$242,450,428
14.24	Mortgage Loans on Real Estate\$	\$ \$
	All Other\$134,084,774	\$115,485,431
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$614,179,508
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above\$	\$
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 [ ]

## **GENERAL INTERROGATORIES**

16.	16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:									
	16.1 Total fair valu	e of reinvested collateral assets report	ed on Sched	ule DL, Parts 1	and 2	.\$				
	16.2 Total book ac	ljusted/carrying value of reinvested col	lateral assets	reported on Sc	hedule DL, Parts 1 and 2	.\$				
17. 17.1	Excluding items in Schedule E - Pa offices, vaults or safety deposit bo custodial agreement with a qualific Outsourcing of Critical Functions,	art 3 - Special Deposits, real estate, mo exes, were all stocks, bonds and other sed bank or trust company in accordance	ortgage loans securities, ow ce with Section of the NAIC	and investment ned throughout on 1, III - Genera Financial Condi	ts held physically in the reporting entity's the current year held pursuant to a al Examination Considerations, F. tion Examiners Handbook?					
		1			2					
	Name of	Custodian(s)	000 111 1 04		Custodian Address					
					York, NY 10001					
	State Street Grobal Scrvices		oo i i ciiiisyi	301 Pennsylvania Avenue, Kansas City, MO 64105						
17.2	For all agreements that do not com location and a complete explanation	ply with the requirements of the NAIC on:	Financial Cor	ndition Examine						
	1 ()		,	3						
	Name(s)	Location(s)		(	Complete Explanation(s)					
17.3 17.4	Have there been any changes, inclining the set of the s		s) identified i	n 17.1 during th	e current quarter?	Yes [ ]	No [ X ]			
	1	2	_	3	_ 4					
	Old Custodian	New Custodian	Date	e of Change	Reason					
17.5		rity to make investments on behalf of th			lave access to the investment accounts,					
	1 Central Registration Depository	2 Name(s)			3 Address					
	106006	eet, Springfield, MA 01115								
	162754	IFM Investors Pty Ltd			misuare street, werbourne					
101	Have all the filing requirements of t	ho Burnocos and Procedures Manual (	of the NAIC In	voetmont Analy	usis Office been followed?		No F V 1			

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the INAIC INVESTMENT AND SECTION 18.2 If no, list exceptions:
 At 6/30/2016, 74 issues for 61 issuers did not meet the filing requirements of the Purposes and Procedures Manual. The majority of these issues currently lack one or more of the following: Valid cusip/PPN, audited financials and/or executed legal documentation. Exceptions totaled \$56,691,155 or 1.23% of all assets.

## Repurchase Agreements

\*\*Schedule for Q2 2016 General Interrogatory

—		- 1 -	- 114
I ro	nca	$\alpha$	n #1
110	11150		)
			,,, ,, ,

(1) Dates of Transactions: start date: 5/5/2016 maturity date: 8/5/2016

(2) Description of securities/collateral involved:

carry value: \$75,058,738
accrued interest: 71,238
maturity interest rates: 0.60%
weighted average interest rates: N/A

(3) Number of shares or amount of bond or other security: \$74,987,500

(4) Market value on date securities were delivered: N/A Rolling Transaction

(5) Market value on date securities were returned/Payback amount N/A not returned yet

(Due at maturity)

(6) Collateral value held/Underlying asset value \$75,670,121

(7) Form of collateral: US Treasury #912828LJ7

(8) Collateral held by: Daiwa Securities America Inc.

(9) Names and addresses of all other persons involved in transaction: Daiwa Securities America Inc.

Financial Square 32 Old Slip, 14th Floor New York, NY 10005-3538

## Repurchase Agreements

\*\*Schedule for Q2 2016 General Interrogatory

Transaction #2

(1) Dates of Transactions: start date: 5/3/2016 maturity date: 8/2/2016

(2) Description of securities/collateral involved:

carry value: \$37,530,004 accrued interest: 36,254 maturity interest rates: 0.59% weighted average interest rates: N/A

(3) Number of shares or amount of bond or other security: \$37,493,750

(4) Market value on date securities were delivered: N/A Rolling Transaction

(5) Market value on date securities were returned/Payback amount N/A not returned yet

(Due at maturity)

(6) Collateral value held/Underlying asset value \$37,835,060

(7) Form of collateral: US Treasury #912828LJ7

(8) Collateral held by: Morgan Stanley and Co

(9) Names and addresses of all other persons involved in transaction: Morgan Stanley and Co 1 International Place

Suite 1300

Boston MA 02110

## Repurchase Agreements

\*\*Schedule for Q2 2016 General Interrogatory

Transaction #3

(1) Dates of Transactions: start date: 5/3/2016 maturity date: 8/2/2016

(2) Description of securities/collateral involved:

carry value: \$15,896,606 accrued interest: 15,356 maturity interest rates: 0.59% weighted average interest rates: N/A

(3) Number of shares or amount of bond or other security: \$15,881,250

(4) Market value on date securities were delivered: N/A Rolling Transaction

(5) Market value on date securities were returned/Payback amount N/A not returned yet

(Due at maturity)

(6) Collateral value held/Underlying asset value \$15,771,639

(7) Form of collateral: US Treasury #912828KQ2

(8) Collateral held by: Morgan Stanley and Co

(9) Names and addresses of all other persons involved in transaction: Morgan Stanley and Co 1 International Place

Suite 1300

Boston MA 02110

## Repurchase Agreements

\*\*Schedule for Q2 2016 General Interrogatory

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	1100		<i>_</i>	,, ,

(1) Dates of Transactions: start date: 5/5/2016 maturity date: 8/5/2016

(2) Description of securities/collateral involved:

carry value: \$111,405,735
accrued interest: 105,735
maturity interest rates: 0.60%
weighted average interest rates: N/A

(3) Number of shares or amount of bond or other security: \$111,300,000

(4) Market value on date securities were delivered: N/A Rolling Transaction

(5) Market value on date securities were returned/Payback amount N/A not returned yet

(Due at maturity)

(6) Collateral value held/Underlying asset value \$110,401,474

(7) Form of collateral: US Treasury #912828KQ2

(8) Collateral held by: Daiwa Securities America Inc.

(9) Names and addresses of all other persons involved in transaction: Daiwa Securities America Inc.

Financial Square 32 Old Slip, 14th Floor New York, NY 10005-3538

# **GENERAL INTERROGATORIES**

## PART 2 - LIFE & HEALTH

١.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	ı Amount
	1.1 Long-Term Mortgages In Good Standing	Amount
	1.11 Farm Mortgages	\$
	1.12 Residential Mortgages	171,979,072
	1.13 Commercial Mortgages	\$834,474,643
	1.14 Total Mortgages in Good Standing	1,006,453,715
	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	<b>5</b>
	1.33 Commercial Mortgages	\$
	1.34 Total Mortgages with Interest Overdue more than Three Months	\$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
		n
	1.41 Farm Mortgages	
	1.42 Residential Mortgages	
	1.43 Commercial Mortgages	
	1.44 Total Mortgages in Process of Foreclosure	<b>5</b>
.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	1,006,453,715
.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	Б
	1.62 Residential Mortgages	\$
	1.63 Commercial Mortgages	\$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	\$
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [ X ]
.2	If yes, please provide the amount of custodial funds held as of the reporting date	\$
.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	2	3	4	5	6	7	8	9
								Effective
							Certified	Date of
NAIC					Type of		Reinsurer	Certified
Company	ID	Effective		Domiciliary	Reinsurance		Rating	Reinsurer
Code	Number	Date	Name of Reinsurer	Jurisdiction	Ceded	Type of Reinsurer	(1 through 6)	Rating
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (PH55)	KY	YRT/I	Unauthorized		
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (PH58)	KY	YRT/I	Unauthorized		
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (PHB1)	KY	YRT/I	Unauthorized		
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STB1)	KY	YRT/I	Unauthorized		
00000	_AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STB2)	KY	YRT/I	Unauthorized		
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co. (Cayman) LTD (STD1)	КҮ	YRT/I	Unauthorized		

### **SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

		urrent Year	To Date - Alloca	ated by States a	Direct Bus	iness Only		
		1	Life Co	ontracts	4	iness Only 5	6	7
			2	3	Accident and	-		•
					Health Insurance Premiums,			
					Including Policy.		Total	
		Active	Life Insurance	Annuity	Membershin	Other	Columns	Deposit-Type Contracts
	States, Etc.	Status	Premiums	Considerations 518.219	and Other Fees	Considerations	2 Through 5	Contracts
1. 2.	Alaska AK	L L	976,354 25,820	4,200			1,494,573 30,020	
3.	Arizona		1.766.561	4,200			2.168.080	
4.	Arkansas	LL	242,860	70,450			313,310	
5.	California	L	12, 154, 866	5.755.727			17,910,593	
6.	Colorado	L	1,557,300	1,807,753			3,365,053	
7.	Connecticut	Ĺ	4.018.030	3, 105, 148			7, 123, 178	
8.	Delaware DE	L	276,784	345,023			621,807	
9.	District of Columbia DC	L	959,393	4, 151			963,544	
10.	FloridaFL	L	12,879,668	5,620,024			18,499,692	
11.	GeorgiaGA	L	2,771,715	1,536,644			4,308,359	
12.	Hawaii HI	L	1,142,848	1, 189, 491			2,332,339	
13.	IdahoID	L	232,003	105,048			337,051	
14.	IllinoisIL	L	3,458,755	4,067,338			7,526,093	
15.	Indiana IN	L	1,246,564	1,893,599			3, 140, 163	
16.	lowa IA	L	788,839	362,113			1, 150, 952	
17.	KansasKS	LL	706,412	1,589,720			2,296,132	
18.	Kentucky KY	L	629,460	227,347			856,807	
19.	Louisiana LA	L	783,575	4,349,025			5, 132,600	
20.	Maine ME	L	338,489	365,950			704,439	
21.	Maryland MD Massachusetts MA	L	4,186,824	1, 135, 380			5,322,204	
22.	Massachusetts	L	2,731,463 2,609,296	11,060,057 6,621,243			13,791,520	
23. 24.	Minnesota MN	L					9,230,539	
24. 25.	Mississippi	LL	1,294,131				1,956,685	
25. 26.	Missouri MO	L	1,526,309	6,665,644			8, 191, 953	
27.	Montana	L	185,672	284,905			470,577	
28.	Nebraska	L	987,476	257,236			1,244,712	
29.	Nevada	L	813,301	238,431			1,051,732	
30.	New Hampshire NH	Ĺ	640,620	2,086,702			2,727,322	
31.	New Jersey NJ	L	6,099,183	4,663,598			10,762,781	
32.	New Mexico NM	L	218,836	103,800			322,636	
33.	New York NY	N	3,041,767	78,625			3, 120, 392	
34.	North CarolinaNC	L	4,346,687	1,747,443			6,094,130	
35.	North DakotaND	L	12,610	95,414			108,024	
36.	Ohio OH	L	2,786,863	4,636,741			7,423,604	
37.	Oklahoma OK	L	1, 113, 241	752,014			1,865,255	
38.	OregonOR	L	586,904	1,535,647			2, 122, 551	
39.	Pennsylvania PA	L	4,637,777	9,654,535			14,292,312	
40.	Rhode IslandRI	L	549,067	2,356,308			2,905,375	
41.	South Carolina SC	L	2,050,771	685,248			2,736,019	
42.	South Dakota SD	L	48,291	348,798			397,089	
43.	Tennessee TN	L	2,609,367	2,814,578			5,423,945	
44.	TexasTX	L	6,733,477	8,235,049			14,968,526	
45.	Utah UT	<u>L</u>	1,061,203	1,639,953			2,701,156	
46.	Vermont	<u>-</u>	234,809	381,609			616,418	
47.	VirginiaVA	ļ	4,025,169	2,276,724			6,301,893	
48.	Washington WA	LL	1,519,540	771,280			2,290,820	
49.	West Virginia WV Wisconsin WI	L	381,901	262,233 3,582,759			644,134	
50. 51.	Wyoming	I	922,671				4,505,430 221,436	
52.	American Samoa AS	N	<i>'</i>	114,377			221,430	
53.	Guam		120				120	
54.	Puerto Rico	N	2,282,146	522,606			2,804,752	
55.	U.S. Virgin Islands	N	1,941				1,941	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	8,804				8,804	
58.	Aggregate Other Aliens OT	XXX	134,289	14,990			149,279	
59.	Subtotal	(a)51	109,382,665	113,059,118			222,441,783	
90.	Reporting entity contributions for employee benefits							
	plans	XXX						
91.	Dividends or refunds applied to purchase paid-up							
	additions and annuities	XXX						
92.	Dividends or refunds applied to shorten endowmen	XXX						
02	or premium paying period Premium or annuity considerations waived under							
93.	disability or other contract provisions	XXX	621,345				621,345	
94.	Aggregate or other amounts not allocable by State	XXX	021,343				021,040	
95.	Totals (Direct Business)	XXX	110,004,010	113,059,118			223,063,128	
96.	Plus Reinsurance Assumed	XXX	110,004,010	110,000,110				
97	Totals (All Business)	XXX	110,004,010	113,059,118			223,063,128	
98.	Less Reinsurance Ceded	XXX	84,885,492				84,885,492	
99.	Totals (All Business) less Reinsurance Ceded	XXX	25,118,518	113,059,118	<u> </u>		138, 177, 636	
	DETAILS OF WRITE-INS					<del></del>		<del></del>
58001.	ZZZ Other Alien	XXX	134,289	14,990			149,279	
		XXX						
		XXX						
58998.	Summary of remaining write-ins for Line 58 from							
	overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus	VVV	404 000	44 000			140 070	
0.101	58998)(Line 58 above)	XXX	134,289	14,990			149,279	
9401.		XXX						
9402. 9403.		XXX						
	Summary of remaining write-ins for Line 94 from							
3430.	overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line							
	94 above)	XXX						
(L) Licens	sed or Chartered - Licensed Insurance Carrier or Do	niciled RRG: (F	R) Registered - Non	-domiciled BBGs: (	Q) Qualified - Quali	fied or Accredited I	Reinsurer: (F) Fligib	le - Reporting

<sup>(</sup>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.

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

PART 1 – ORGANIZATIONAL CHART

04-1590850

Massachusetts

	Federal Tax ID	NAIC Co Code	<b>State of Domicile</b>
MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	04-1590850	65935	Massachusetts
Direct & Indirect Owned Subsidiaries:			
C.M. Life Insurance Company	06-1041383	93432	Connecticut
MML Bay State Life Insurance Company	43-0581430	70416	Connecticut
	06-1041383		Delaware
CML Mezzanine Investor L, LLC	06-1041383		Delaware
CML Mezzanine Investor III, LLC	06-1041383		Delaware
CML Re Finance LLC	06-1041383		Delaware
CML Special Situations Investor LLC	None		Delaware
MML Mezzanine İnvestor L, LLC	04-1590850		Delaware
Berkshire Way LLC	04-1590850		Delaware
MML Special Situations Investor LLC	None		Delaware
	47-5322979		Delaware
Lyme Adirondack Forest Company, LLC	None		Delaware
Lyme Adirondack Timber Sales, Inc.	20-5305426		New York
Lyme Adirondack Timberlands I, LLC	None		Delaware
Lyme Adirondack Timberlands II, LLC	None		Delaware
WP-SC, LLC*	26-4441097		Delaware
	04-1590850		Delaware
	27-1435692		Delaware
	37-1732913		Delaware
MassMutual Retirement Services, LLC	04-1590850		Delaware
	04-3356880		Massachusetts
	None		Delaware
	04-1590850		Delaware
	46-3238013		Delaware
	06-1563535		Connecticut
	04-1590850		Delaware
	26-0073611		Delaware
1 T	27-1379258		Delaware
1 1	45-2589019		Delaware
	04-1590850		Delaware
	45-2738137		Delaware
	45-4376777		Delaware
	04-3341767		Massachusetts
	04-2854319		Delaware
	06-1597528		North Carolina
	04-1590850		Delaware
	47-1296410		Delaware
and the state of t	04-1590850		Delaware

<sup>\*</sup>This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

MML Investors Services, LLC

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MML Insurance Agency, LLC	04-1590850		Massachusetts
MMLISI Financial Alliances, LLC	41-2011634		Delaware
MassMutual International LLC	04-3313782		Delaware
MassMutual Asia Limited	None		Hong Kong, Special Administrative Region of China
MassMutual Asia Investors Ltd.	None		Hong Kong, Special Administrative Region of China
MassMutual Guardian Limited	None		Hong Kong, Special Administrative Region of China
MassMutual Insurance Consultants Limited	None		Hong Kong, Special Administrative Region of China
MassMutual Services Limited	None		Hong Kong, Special Administrative Region of China
MassMutual Trustees Limited	None		Hong Kong, Special Administrative Region of China
Protective Capital (International) Limited	98-0610331		Hong Kong, Special Administrative Region of China
MassMutual Life Insurance Company	None		Japan
MassMutual Internacional (Chile) SpA	98-1033127		Chile
MM Asset Management Holding LLC	45-4000072		Delaware
Babson Capital Management LLC	51-0504477		Delaware
Babson Capital Finance LLC	80-0875475		Delaware
BCF Europe Funding Limited	None		Ireland
BCF Senior Funding I LLC	None		Delaware
Babson Capital Securities LLC	04-3238351		Delaware
Babson Capital Guernsey Limited	98-0437588		Guernsey
Babson Capital Management (UK) Limited	98-0432153		United Kingdom
Babson GPC GP S.à.r.l.	None		Luxembourg
Almack Mezzanine GP III Limited	None		United Kingdom
Almack Holding Partnership GP Limited	None		United Kingdom
Almack Mezzanine Fund Limited	None		United Kingdom
Almack Mezzanine Fund II Limited	None		United Kingdom
Babson Capital Global Advisors Limited	98-1012393		United Kingdom
BCGSS 2 GP LLP	None		United Kingdom
Babson European Direct Lending 1 GP LLP	None		United Kingdom
Babson Capital Management (Japan) KK	None		Japan
Cornerstone Real Estate Advisers LLC	55-0878489		Delaware
Cornerstone Real Estate Advisers Inc.	04-3238351		California
Cornerstone Real Estate Advisers Japan K.K.	None		Japan
Cornerstone Real Estate UK Holdings Limited	None		Delaware
CREAE AIFM LLP	None		United Kingdom
Cornerstone Real Estate Advisers (Continental Europe) Limited	98-0654401		United Kingdom
Cornerstone Real Estate Advisers Europe LLP	98-0654388		United Kingdom
Cornerstone Real Estate Advisers Europe Finance LLP	98-0654412		United Kingdom
Cornerstone Real Estate Advisers GmbH	98-1194368		Germany
Babson Capital Management (Australia) Holding Company Pty Ltd.	None		Australia
Babson Capital Management (Australia) Pty Ltd.	98-0457456		Australia

<sup>\*</sup>This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

	Federal Tax ID	NAIC Co Code	State of Domicile
Babson Capital Cornerstone Asia Limited	None		Hong Kong, Special Administrative Region of China
Wood Creek Capital Management LLC	04-1590850		Delaware
Wood Creek Index Company, LLC	26-3115362		Delaware
Alchemy Copyrights, LLC.	47-2642354		Delaware
Milestone Acquisition Holding, LLC.	47-3055009		Delaware
Red Lake Ventures, LLC	46-5460309		Delaware
Solar Acquisition Holding, LLC	None		Delaware
Sweet Tree Holdings 1, LLC	46-3123110		Delaware
Tamiami Citrus, LLC	None		Delaware
Teaktree Acquisition, LLC	None		Delaware
U.S. Buyer Broadcasting, LLC	47-1855920		Delaware
U.S. WIG Holdings, LP	46-1500495		Delaware
U.S. Pharmaceuticals Holdings II, LLC	47-5436800		Delaware
VGS Acquisition Holding, LLC	None		Delaware
WC Aircraft Holdings US II, LLC	46-3378584		Delaware
Wood Creek Aircraft Holding I, LP	None		Cayman Islands
Babson Capital Floating Rate Income Fund Management, LLC	04-1590850		Delaware
Babson Capital Core Fixed Income Management LLC	27-3523916		Delaware
Babson Capital Total Return Management LLC	27-3524203		Delaware
Babson CLO Investment Partners GP, LLC	None		Delaware
Babson Global Loan Feeder Management, LLC	None		Delaware
Babson TERO Management LLC	None		Delaware
Babson Investment Grade CLO Debt Management LLC	None		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
Great Lakes III GP, LLC	04-1590850		Delaware
Loan Strategies Management LLC	04-1590850		Delaware
Mezzco LLC	04-1590850		Delaware
Mezzco II LLC	02-0767001		Delaware
Mezzco III LLC	41-2280126		Delaware
Mezzco IV LLC	80-0920285		Delaware
Mezzco Australia LLC	90-0666326		Delaware
Mezzco Australia II LLC	None		Delaware
SDCOS Management LLC	04-1590850		Delaware
Somerset Special Opportunities Management LLC	04-1590850		Delaware
Oppenheimer Acquisition Corp.	84-1149206		Delaware
OppenheimerFunds, Inc.	13-2527171		Colorado
OppenheimerFunds Distributor, Inc.	13-2953455		New York
Oppenheimer Real Asset Management, Inc.	84-1106295		Delaware
OFI Global Institutional, Inc.	13-4160541		New York

<sup>\*</sup>This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

	Federal Tax ID	NAIC Co Code	State of Domicile
OFI Global Trust Company	13-3459790		New York
HarbourView Asset Management Corporation	22-2697140		New York
Trinity Investment Management Corporation	25-1951632		Pennsylvania
OFI SteelPath, Inc.	84-1128397		Delaware
Shareholder Services, Inc.	84-1066811		Colorado
VTL Associates, LLC	None		Pennsylvania
Index Management Solutions, LLC	None		Pennsylvania
OFI Global Asset Management, Inc.	84-0765063		Delaware
OFI Private Investments Inc.	91-2036414		New York
Tremont Group Holdings, Inc.	62-1210532		New York
Tremont Partners, LLC	06-1121864		Connecticut
Tremont GP, LLC	20-8215352		Delaware
Settlement Agent LLC	90-0874510		Delaware
Tremont (Bermuda) Limited	None		Bermuda
MassMutual Baring Holding LLC	04-1590850		Delaware
Baring North America LLC	98-0241935		Massachusetts
MassMutual Holdings (Bermuda) Limited	None		Bermuda
Baring Asset Management Limited	98-0241935		United Kingdom
Baring International Investment Limited	98-0457328		United Kingdom
Baring International Investment Management Holdings	98-0457587		United Kingdom
Baring Asset Management UK Holdings Limited	98-0457576		United Kingdom
Baring Asset Management GmbH	98-0465031		Germany
Baring Asset Management (Asia) Holdings Limited	98-0524271		Hong Kong, Special Administrative Region of China
Baring International Fund Managers (Bermuda) Limited	98-0457465		Bermuda
Baring Asset Management (Asia) Limited	98-0457463		Hong Kong, Special Administrative Region of China
Baring Asset Management Korea Limited	None		Korea
Baring Asset Management (Japan) Limited	98-0236449		Japan
Baring Asset Management (Australia) Pty Limited	98-0457456		Australia
Baring International Fund Managers (Ireland) Limited	98-0524272		Ireland
Baring Asset Management Switzerland Sàrl	None		Switzerland
Baring SICE (Taiwan) Limited	98-0457707		Taiwan ROC
Baring France SAS	98-0497550		France
Baring Fund Managers Limited	98-0457586		United Kingdom
Baring Pension Trustees Limited	98-0457574		United Kingdom
Baring Investment Services Limited	98-0457578		United Kingdom
First Mercantile Trust Company Haven Life Insurance Agency, LLC	62-0951563 46-2252944		Tennessee Delaware
Haven Life Insurance Agency, LLC	04-2443240		Massachusetts
MML Management Corporation  MassMutual International Holding MSC, Inc.	04-2443240		Massachusetts
iviassiviutuai internationai fioliding ivise, inc.	04-3348444		Massachuseus

<sup>\*</sup>This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

	Federal Tax ID	NAIC Co Code	<b>State of Domicile</b>
Society of Grownups, LLC	47-1466022		Massachusetts
MML Mezzanine Investor II. LLC	04-1590850		Delaware
MML Mezzanine Investor III, LLC	04-1590850		Delaware
MassMutual External Benefits Group LLC	27-3576835		Delaware
MML Re Finance LLC	04-1590850		Delaware
Other Affiliates & Funds:			
Invicta Advisors LLC	56-2574604		Delaware
Jefferies Finance LLC*	27-0105644		Delaware
Apex Credit Partners LLC	None		Delaware
JFIN Fund III LLC	None		Delaware
JFIN Asset Management LLC	None		Delaware
JFIN Co-Issuer Corporation	None		Delaware
JFIN Europe GP, S.a.r.l.	None		Luxembourg
Jefferies Finance Europe, SCSp	None		Luxembourg
Jefferies Finance Business Credit LLC	None		Delaware
JFIN Business Credit Fund I LLC	None		Delaware
JFIN High Yield Investments LLC	None		Delaware
JFIN LC Fund LLC	None		Delaware
JFIN Revolver CLO Holdings LLC	None		Delaware
JFIN CLO 2007 Ltd.	None		Cayman Islands
JFIN CLO 2012 Ltd.	None		Cayman Islands
JFIN CLO 2013 Ltd.	None		Cayman Islands
JFIN CLO 2014 Ltd.*	None		Cayman Islands
JFIN CLO 2014-II Ltd.	None		Cayman Islands
JFIN MM CLO 2014 Ltd.	None		Cayman Islands
JFIN CLO 2015 Ltd.*	None		Cayman Islands
JFIN CLO 2015-II Ltd.*	None		Cayman Islands
JFIN Revolver CLO Ltd.	None		Cayman Islands
JFIN Revolver CLO 2014 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2015 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2015-II Ltd.	None		Cayman Islands
MML Private Equity Fund Investor LLC	04-1590850		Delaware
MM Private Equity Intercontinental LLC	04-1590850		Delaware
100 w. 3 <sup>rd</sup> Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	04-1590850		Delaware
300 South Tryon LLC	04-1590850		Delaware
54 West Capital LLC	20-3887968		Delaware
Alexandria Towers Investors LLC	16-1720387		Delaware
Almack Mezzanine Fund I LP*	None		United Kingdom
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
Almack Mezzanine Fund III LP*	None		United Kingdom

<sup>\*</sup>This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

	Federal Tax ID	NAIC Co Code	<b>State of Domicile</b>
Babson Capital Emerging Markets Corporate Bond Fund	None		Ireland
Babson Capital Emerging Markets Local Debt Fund	None		Ireland
Babson Capital European High Yield Bond Fund	None		Ireland
Babson Capital Global Special Situations Credit Fund 1	None		Ireland
Babson Capital Global Special Situation Credit Fund 2*	98-1206017		Delaware
Babson Capital Loan Strategies Fund, L.P.*	37-1506417		Delaware
Babson Capital US High Yield Bond Fund*	None		Ireland
Babson CLO Ltd. 2007-I	None		Cayman Islands
Babson CLO Ltd. 2012-I	None		Cayman Islands
Babson CLO Ltd. 2012-II	None		Cayman Islands
Babson CLO Ltd. 2013-I	None		Cayman Islands
Babson CLO Ltd. 2013-II	98-1128827		Cayman Islands
Babson CLO Ltd. 2014-I	None		Cayman Islands
Babson CLO Ltd. 2014-II	None		Cayman Islands
Babson CLO Ltd. 2014-III	None		Cayman Islands
Babson CLO Ltd. 2015-I	None		Cayman Islands
Babson CLO Ltd. 2015-II	None		Cayman Islands
Babson CLO Ltd. 2016-I	None		Cayman Islands
Babson Euro CLO 2014-I BV	None		Netherlands
Babson Euro CLO 2014-II BV	None		Netherlands
Babson Euro CLO 2015-I BV	None		Netherlands
Babson Euro CLO 2016-I BV	None		Netherlands
Babson Capital Global Credit Fund (Lux) SCSp, SIACV-SIF	None		Luxembourg
Babson Investment Grade CLO Debt Fund LP	47-3971963		Delaware
Babson Mezzanine Realty Investors II	24-1446970		Delaware
Baring Emerging Market Corp Debt Fund	None		Ireland
Baring Focused EAFE Equity Fund	11-3789446		Delaware
Baring Global Dynamic Asset Allocation Fund	30-0607379		Delaware
Baring International Small Cap Equity Fund	26-4142796		Delaware
Benton Street Partners I, L.P.*	98-0536233		Cayman Islands
Benton Street Partners II, L.P.*	98-0536199		Cayman Islands
Braemar Energy Ventures I, L.P. *	None		Delaware
Connecticut Valley Structured Credit CDO II, Ltd.	None		Cayman Islands
Connecticut Valley Structured Credit CDO III, Ltd.	None		Cayman Islands
Cambridge Hotel, LLC	06-1614196		Delaware
Cheyenne Mountain Resort LLC	04-1590850		Delaware
Cornerstone Core Fund SCSCp	None		Luxembourg
Cornerstone Core Mortgage Venture I LP	27-1701622		Delaware
Cornerstone Enhanced Mortgage Fund I LP	45-3751572		Delaware
Cornerstone Global Real Estate LP*	20-8730751		Delaware

<sup>\*</sup>This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

	Federal Tax ID	NAIC Co Code	State of Domicile
Cornerstone High Yield Venture LP	36-4770946		Delaware
Cornerstone Hotel Income and Equity Fund II LP	26-1828760		Delaware
Cornerstone/LAZ Parking Fund LP	46-5437441		Delaware
Cornerstone Partners IV LLC	71-0908077		Delaware
Cornerstone Patriot Fund LP	20-5578089		Delaware
Cornerstone Real Estate Fund VIII LP	27-0547156		Delaware
Cornerstone Real Estate Fund X LP	46-5432619		Delaware
Duchess VI CLO B.V.	None		United Kingdom
Duchess VII CLO B.V.	None		United Kingdom
E-Wise Land Venture LLC	20-3887968		Delaware
Gateway Mezzanine Partners I, L.P.*	80-0691253		Delaware
Gateway Mezzanine Partners II LP*	90-0991195		Delaware
Great Lakes III, L.P.	37-1708623		Delaware
Kazwell Realty Partners LLC	20-3887968		Delaware
King Alexander LLC	45-3754085		Delaware
Marco Hotel LLC	46-4255307		Delaware
MMI/BDI Riverside Mt. Vernon LLC	26-2704765		Delaware
MML O'Hare Hotel LLC	26-3799762		Delaware
Oakley Grove Development LLC	20-3887968		Delaware
Old Pasco Properties LLC	20-3887968		Delaware
Reston Arboretum LLC	75-2901061		Delaware
Riva Portland LLC	30-0713071		Delaware
Rockall CLO B.V.	None		United Kingdom
Rockville Town Center LLC	54-2055778		Virginia
Sapphire Valley CDO I, Ltd.	None		Cayman Islands
SDCOS L.P.	74-3182902		Delaware
Seattle 1415 Hotel Owner LLC	46-5491311		Delaware
Sedona TFMP Land LLC	04-1590850		Delaware
Somerset Special Opportunities Fund L.P.*	20-8856877		Delaware
South Myrtle Monrovia MM LLC	04-1590850		Delaware
South Pasco Properties LLC	20-3887968		Delaware
Tower Square Capital Partners, L.P.*	04-3722906		Delaware
Tower Square Capital Partners II, L.P.*	30-0336246		Delaware
Tower Square Capital Partners II-A, L.P.*	32-0160190		Delaware
Tower Square Capital Partners III, L.P.*	41-2280127		Delaware
Tower Square Capital Partners IIIA, L.P.	41-2280129		Delaware
Tower Square Capital Partners IV-A, L.P.	80-0920367		Delaware
West 46 <sup>th</sup> Street Hotel LLC	05-1590850		Delaware
Whately CDO, Ltd.	None		Cayman Islands
Wood Creek Multi Asset Fund, L.P.	20-4981369		Delaware

<sup>\*</sup>This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

46-3880526

20-3347091

Delaware

Delaware

	Federal Tax ID	NAIC Co Code	State of Domicile
Babson Affiliates & Funds:			
Babson Capital Emerging Markets Debt Blended Total Return Fund	None		Ireland
Babson Capital Emerging Markets Debt Short Duration Fund	None		Ireland
Babson Capital Emerging Markets Sovereign Debt Fund	None		Ireland
Babson Capital Floating Rate Income Fund, L.P.	27-3330830		Delaware
Babson Capital Global Investment Grade Corporate Plus Fund	None		Ireland
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Babson Capital Senior CLO Debt Fund	None		Ireland
Babson Emerging Markets Debt Blended Total Return Fund	47-3758432		Massachusetts
Babson Emerging Markets Local Currency Debt Fund	47-3774453		Massachusetts
Babson Global High Yield Bond Fund	47-3790192		Massachusetts
Babson Global Income Opportunities Credit Fund	46-3119764		Massachusetts
Babson Total Return Bond Fund	47-3734770		Massachusetts
Babson US High Yield Fund	47-3801860		Massachusetts
Gateway Mezzanine Partners I Trust	None		Australia
Great Lakes II LLC*	71-1018134		Delaware
Great Lakes LLC*	56-2505390		Delaware
Intermodal Holding II LLC	46-2344300		Delaware
Somerset Special Opportunities Master Fund LP	None		Cayman Islands
Wood Creek Venture Fund LLC	04-1590850		Delaware
Baring Affiliates & Funds:			
Baring Greater China Equity Fund	None		Hong Kong
Cornerstone Affiliates & Funds:			
12-18 West 55th Street Predevelopment, LLC*	20-2548283		Delaware
50 Liberty LLC*	36-4823011		Delaware
One Harbor Shore LLC*	80-0948028		Delaware
2 Harbor Shore Member LLC*	46-4803557		Delaware
21 West 86 LLC*	45-5257904		Delaware
AT Mid-Atlantic Office Portfolio LLC*	45-2779931		Delaware
CHC/RFP VI Core LLC	04-1590850		Delaware
Cornerstone Fort Pierce Development LLC*	56-2630592		Delaware
Cornerstone Permanent Mortgage Fund	45-2632610		Delaware
Cornerstone Permanent Mortgage Fund II	61-1750537		Massachusetts
CREA 330 Third LLC*	46-5001122		Delaware
CREA FMF Nashville LLC	46-4367364		Delaware
CREA/LYON West Gateway, LLC*	26-2399532		Delaware
CREA Madison Member LLC	81-0890084		Delaware
CREA/PPC Venture LLC*	20-0348173		Delaware
Fallon Cornerstone One MPD LLC*	26-1611591		Delaware
F ' 1 Y 1 Y 11' YY 0*	46 2000 526		D 1

Farringdon London Holdings LLC\*

Fan Pier Development LLC\*

<sup>\*</sup>This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

Federal Tax ID NAIC Co Code State of Domicile

Infinity SCD Ltd.	None	United Kingdom
Johnston Groves LLC	20-4819358	Delaware
MMI/Hines Harrison LLC*	46-5347643	Delaware
MM Woodfield Martingale LLC*	46-4077059	Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None	Delaware
Sawgrass Village Shopping Center LLC*	27-2977720	Delaware
Ten Fan Pier Boulevard LLC*	None	Delaware
Twenty Two Liberty LLC*	35-2484550	Massachusetts
UK LÍW Manager LLC	45-4606547	Delaware
UK LIW Member LLC	45-4606547	Delaware
Washington Gateway Apartments Venture LLC*	45-5401109	Delaware
Waterford Development Associates	20-2970495	Delaware
Waterloo London Holdings LLC	47-1993493	Delaware
WeHo Domain LLC*	46-3122029	Delaware
Willowwod Lakeside Master LLC	81-1552222	Delaware
Ygnatio Valley Funding	20-5481477	Delaware
MassMutual Premier Funds:		
MassMutual Barings Dynamic Allocation Fund	45-3168892	Massachusetts
MassMutual Premier Focused International Fund	02-0754273	Massachusetts
MassMutual Premier Main Street Fund	51-0529328	Massachusetts
MassMutual Premier Strategic Emerging Markets Fund	26-3229251	Massachusetts
MassMutual Premier Value Fund	04-3277550	Massachusetts
MassMutual Select Funds:		
MassMutual Select Diversified International Fund	14-1980900	Massachusetts
MassMutual Select Diversified Value Fund	01-0821120	Massachusetts
MassMutual Select Fundamental Growth Fund	04-3512593	Massachusetts
MassMutual Select Large Cap Value Fund	04-3513019	Massachusetts
MassMutual Select Mid-Cap Value Fund	42-1710935	Massachusetts
MassMutual Select Small Capital Value Equity Fund	02-0769954	Massachusetts
MassMutual Select Small Company Value Fund	04-3584140	Massachusetts
MML Series Investment Funds:		
MML Series International Equity Fund	46-4257056	Massachusetts
MML Series Investment Funds II:		
MML Series II Asset Momentum Fund	47-3517233	Massachusetts
MML Series II Dynamic Bond Fund	47-3529636	Massachusetts
MML Series II Equity Rotation Fund	47-3544629	Massachusetts
MML Series II Special Situations Fund	47-3559064	Massachusetts
MassMutual RetireSMART Funds:		
MassMutual RetireSMART 2055 Fund	46-3289207	Massachusetts
MassMutual RetireSMART 2060 Fund	47-5326235	Massachusetts
MassMutual RetireSMART Conservative Fund	45-1618155	Massachusetts

<sup>\*</sup>This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

		Federal Tax ID	NAIC Co Code	<b>State of Domicile</b>
	MassMutual RetireSMART Growth Fund	45-1618222		Massachusetts
	MassMutual RetireSMART Moderate Fund	45-1618262		Massachusetts
	MassMutual RetireSMART Moderate Growth Fund	45-1618046		Massachusetts
Opper	heimer Funds:			
	Oppenheimer Global High Yield Fund	45-3417590		Delaware
	Oppenheimer Global Multi-Asset Growth Fund	47-3676235		Delaware
	Oppenheimer Global Multi-Asset Income Fund	47-1714929		Delaware
	Oppenheimer Global Real Estate Fund*	46-1604428		Delaware
	Oppenheimer Small Cap Value Fund	47-4835759		Delaware
	Oppenheimer SteelPath Panoramic Fund	47-3987967		Delaware

<sup>\*</sup>This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

## **SCHEDULE Y**

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						Exchange		Domi-	ship		Management,	ship		
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	*
							Massachusetts Mutual Life Insurance			Massachusetts Mutual Life Insurance				
0435	Massachusetts Mut Life Ins Co	65935	. 04-1590850 .	3848388	. 0000225602		Company (MMLIC)	MA	UDP	Company	Ownership	100.000	MML1C	-
		22.422								Massachusetts Mutual Life Insurance				
0435	CM Life Ins Co	93432 70416	. 06-1041383		0000924777		C.M. Life Insurance Company	CT	RE	Company	Ownership	100.000	MMLICMMLIC	-
0435	MML Baystate Life Ins Co	/0416	. 43-0581430 . 06-1041383		0000924777		MML Bay State Life Insurance Company CML Mezzanine Investor, LLC	CT DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC	
0000			. 06-1041383				CML Mezzanine Investor, LLC	DE	NIA NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC	
0000			06-1041383				CML Mezzanine Investor L, LLC	DE		C.M. Life Insurance Company	Ownership	100.000	MMLIC	-
0000			. 06-1041383				CML Re Finance LLC	DE	NIA	C.M. Life Insurance Company	Ownership.	_100.000	MMLIC	-
0000			. 00 104 1000 .				CML Special Situations Investor LLC	DE		C.M. Life Insurance Company	Ownership	100.000	MMLIC	-
0000							OWE OPECIAL CITAGETORS THEOSET LEC			Massachusetts Mutual Life Insurance	omici sirip		MILIO	-
0000			04-1590850				MML Mezzanine Investor L, LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
										Massachusetts Mutual Life Insurance				
0000							MML Special Situations Investor LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
										Massachusetts Mutual Life Insurance				
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	Company	Ownership	95.000	MMLIC	
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	C.M. Life Insurance Company	Ownership.	5.000	MMLIC	
0000			47-5322979				Timberland Forest Holding LLC	DE	NI A	Wood Creek Capital Management LLC	Management		MMLIC	
0000							Lyme Adirondack Forest Company, LLC	DE	NI A	Timberland Forest Holding LLC	Ownership	100.000	MMLIC	
0000			. 20-5305426 .				Lyme Adirondack Timber Sales, Inc	NY	NI A	Timberland Forest Holding LLC	Ownership	100.000	MMLIC	
0000							Lyme Adirondack Timberlands I, LLC	DE	NIA	Timberland Forest Holding LLC	Ownership	100.000	MMLIC	
0000							Lyme Adirondack Timberlands II, LLC	DE	NIA	Timberland Forest Holding LLC	Ownership	100.000	MMLIC	
										Massachusetts Mutual Life Insurance				
0000			. 04-1590850 .				Berkshire Way LLC	DE	NI A	Company	Ownership	100.000	MMLIC	
										Massachusetts Mutual Life Insurance				
0000			26-4441097				WP-SC, LLC	DE	NIA	Company	Ownership	81.400		-
0000			. 26-4441097				WP-SC, LLC	DE	NIA	C.M. Life Insurance Company	Ownership	18.600		-
										Massachusetts Mutual Life Insurance				
0000			. 04-1590850 .				MSP-SC, LLC	DE	NIA	Company	Ownership	100.000	. MMLIC	-
0000			27-1435692				Country Club Office Plaza LLC	DE	NIIA		O	88.100	MMLIC	
0000			27-1435692				Country Club Office Plaza LLC	DE	NIA NIA	Company	Ownership	11.900	MMLIC	
0000			. 21-1433092				Country Club Office Plaza LLC	UE	NIA	Massachusetts Mutual Life Insurance	owner strip	11.900	NWLIG	-
0000			37-1732913				Fern Street LLC	DE	NIA	Company	Ownership	_100.000	MMLIC	
0000			. 31-1132913				rein street LLC		NI /\	Massachusetts Mutual Life Insurance	Owner strip			-
0000			. 04-1590850 .				MassMutual Retirement Services, LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
5000			. 04 1000000 .				massmatual nethement services, LES			Massachusetts Mutual Life Insurance	Office Strip.		WILL TO	
0000			04-3356880		0000943903		MML Distributors LLC	MA	NIA	Company	Ownership.	99.000	MMLIC	
0000			04-3356880		0000943903		MML Distributors LLC	MA	NIA	MassMutual Holding LLC	Ownership	1.000	MMLIC	
										Massachusetts Mutual Life Insurance				.
0000							MML Investment Advisers, LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
										Massachusetts Mutual Life Insurance				
0000			04-1590850				MML Mezzanine Investor, LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
							,			Massachusetts Mutual Life Insurance	•			
0000			. 46-3238013				MML Strategic Distributors, LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
1										Massachusetts Mutual Life Insurance				
0000			. 06-1563535 .	2881445	. 0001103653		The MassMutual Trust Company, FSB	CT	NIA	Company	Ownership	100.000	MMLIC	
										Massachusetts Mutual Life Insurance				
0000			. 04-1590850 .				MMC Equipment Finance LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
0000			26-0073611				MassMutual Asset Finance LLC	DE	NIA	MMC Equipment Finance LLC	Ownership	99.600	MMLIC	
0000		.	26-0073611				MassMutual Asset Finance LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.400	MMLIC	

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						Name of Securities			Relation-		Board,	Owner-		
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Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	*
0000			27-1379258				MMAF Equipment Finance LLC 2009-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC	
0000			45-2589019				MMAF Equipment Finance LLC 2011-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC	
							MML Private Placement Investment Company I,			Massachusetts Mutual Life Insurance				
0000			. 04-1590850 .				LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
										Massachusetts Mutual Life Insurance				
0000			45-2738137				Pioneers Gate LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
										Massachusetts Mutual Life Insurance				
0000			45-4376777				MSC Holding Company, LLC	DE	NIA	Company	Ownership	100.000	MMLIC	-
0000			. 04-3341767				MassMutual Holding MSC, Inc.	MA	NIA	MSC Holding Company, LLC	Ownership	100.000	- MMLIC	-
0000			04-2854319	2392316			Manakh dan I Haldina II O	DE	NII A	Massachusetts Mutual Life Insurance	O	100.000	MMLIC	
0000			. 04-2854319 .	2392316			MassMutual Holding LLC	DE	NIA	Company	Ownership			
0000			. 06-1597528 . . 04-1590850 .		0001399869		MassMutual Assignment Company	NC DE	NIA NIA	MassMutual Holding LLC	Ownership	100.000	MMLICMMLIC	
0000			47-1296410		0001399009		MassMutual Ventures LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC	
0000			04-1590850				MM Rothesay Holdco US LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC	
0000			04-1590850		0000701059		MML Investors Services, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC	
0000			04-1590850		0000701033		MML Insurance Agency, LLC	MA	NIA	MML Investors Services, LLC	Ownership	.100.000	MMLIC	
0000			41-2011634		0001456663		MMLISI Financial Alliances, LLC	DE	NIA	MML Investors Services, LLC	Ownership.	51.000	MMLIC	
0000			04-3313782		0001400000		MassMutual International LLC	DE	NIA	MassMutual Holding LLC	Ownership.	100.000	MMLIC	
0000			01 0010702				MassMutual Asia Limited	HKG	IA	MassMutual International LLC	Ownership.	100.000	MMLIC	
0000							MassMutual Asia Investors Ltd.	HKG	NIA	MassMutual Asia Limited	Ownership.	100.000	MMLIC	
0000							MassMutual Guardian Limited	HKG	NIA	MassMutual Asia Limited	Ownership	100.000	MMLIC	
0000							MassMutual Insurance Consultants Limited	_HKG	NIA	MassMutual Asia Limited	Ownership	100.000	MMLIC	
0000							MassMutual Services Limited	HKG	NIA	MassMutual Asia Limited	Ownership	100.000	MMLIC	
0000							MassMutual Trustees Limited	HKG	NIA	MassMutual Asia Limited	Ownership	80.000	MMLIC	
							Protective Capital (International) Limited							
0000			. 98-0610331 .					HKG	NIA	MassMutual Asia Limited	Ownership	100.000	MMLIC	
0000							MassMutual Life Insurance Company	JPN	IA	MassMutual International LLC	Ownership	100.000	MMLIC	
0000			. 98-1033127 .				MassMutual Internacional (Chile) SpA	CHL	NI A	MassMutual International LLC	Ownership	100.000	MMLIC	
0000			. 45-4000072 .				MM Asset Management Holding LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC	
0000			. 51-0504477 .		0000009015		Babson Capital Management LLC	DE	NIA	MassMutual Asset Management Holding LLC		100.000	MMLIC	
0000			. 80-0875475 .				Babson Capital Finance LLC	DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	-
0000							BCF Europe Funding Limited	IRL	NIA	Babson Capital Finance LLC	Ownership	100.000	MMLIC	-
0000			04 0000051		0000000010		BCF Senior Funding   LLC	DE	NIA	Babson Capital Finance LLC	Ownership	100.000	MMLIC	-
0000			. 04-3238351 .	-	0000930012		Babson Capital Securities LLC	DE		Babson Capital Management LLC	Ownership	100.000	- MMLIC	-
0000			. 98-0437588 .				Babson Capital Guernsey Limited	GGY	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	-
0000			. 98-0432153 .				Babson Capital Mangement (UK) Limited	GBR	NIA NIA	Babson Capital Guernsey Limited	Ownership	100.000	MMLICMMLIC	-
0000							Babson GPC GP S.à.r.I	LUX		Babson Capital Europe Limited	Ownership	.100.000	MMLIC	
0000							Almack Mezzanine GP III Limited	GBR		Babson Capital Europe LimitedBabson Capital Europe Limited	Ownership	.100.000	MMLIC	
0000							Almack Mezzanine Fund Limited	GBR	NIA	Babson Capital Europe Limited	Ownership	100.000	MMLIC	
0000							Almack Mezzanine Fund II Limited	GBR	NIA	Babson Capital Europe Limited	Ownership	.100.000	MMLIC	.
0000			98-1012393	1			Babson Capital Global Advisors Limited	GBR		Babson Capital Europe Limited	Ownership	100.000	MMLIC	.
0000							BCGSS 2 GP LLP	GBR		Babson Capital Europe Limited	Ownership.	100.000	MMLIC	.
0000			1				Babson European Direct Lending 1 GP LLP	GBR		Babson Capital Europe Limited	Ownership.	100.000	MMLIC	
0000							Babson Capital Management (Japan) KK	JPN	NIA	Babson Capital Management LLC	Ownership.	100.000	MMLIC	
0000			55-0878489	3456895	0001379495		Cornerstone Real Estate Advisers LLC	DE	NIA	Babson Capital Management LLC	Ownership.	100.000	MMLIC	
0000			04-3238351	3456895	0001073433		Cornerstone Real Estate Advisers Inc.	CA		Cornerstone Real Estate Advisers LLC	Ownership.	.100.000	MMLIC	
					]		Cornerstone Real Estate Advisers Japan							
0000			l	l			K.K.	JPN	NIA	Cornerstone Real Estate Advisers LLC	Ownership	_100.000	MMLIC	

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											(Ownership,	is		
						Name of Securities			Relation-	-	Board,	Owner-		
						Exchange		Domi-	ship		Management,	ship		
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting		Influence,	Percen-	Ultimate Controlling	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	*
							Cornerstone Real Estate UK Holdings							
0000							Limited	DE	NI A	Cornerstone Real Estate Advisers LLC	Ownership	100.000	. MMLIC	
0000							CREAE AIFM LLP	GBR	NIA	Cornerstone Real Estate Advisers LLC	Ownership	100.000	MMLIC	
							Cornerstone Real Estate Advisers			Cornerstone Real Estate UK Holdings				
0000			98-0654401 .				(Continental Europe) Limited	GBR	NIA	Limited	Ownership	100.000	MMLIC	
							Cornerstone Real Estate Advisers Europe			Cornerstone Real Estate UK Holdings				
0000			98-0654388 .				LLP	GBR	NIA	Limited	Ownership	100.000	MMLIC	
0000			00 0054440				Cornerstone Real Estate Advisers Europe	000		Cornerstone Real Estate UK Holdings	O maraki	400 000	100	
0000		-	98-0654412 .				Finance LLP	GBR	NIA	Limited	Ownership	100.000	MMLIC	
0000			00 1104000				Commenters Book Fotots Advisors Culti	DEII	NII A	Cornerstone Real Estate UK Holdings Limited	Ownership	100 000	184 10	
0000			98-1194368 .				Cornerstone Real Estate Advisers GmbH	DEU	NIA	Limited	Ownership	100.000		
0000							Babson Capital Management (Australia) Holding Company Pty Ltd.	AUS	NIA	Babson Capital Management LLC	Ownership.	100.000	MMLIC	
0000							Babson Capital Management (Australia) Pty	NUO	INTA	Babson Capital Management LLCBabson Capital Australia Holding Company	Owner SITIP	100.000	IVIVIL I U	
0000			98-0457456				Ltd.	AUS	NIA	Pty Ltd.	Ownership	100.000	MMLIC	
0000			. 30-043/430 .				Babson Capital Cornerstone Asia Limited	HKG	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			04-1590850				Wood Creek Capital Management LLC	DE	NIA	Babson Capital Management LLC	Ownership	_100.000	MMLIC	
0000			26-3115362				Wood Creek Index Company, LLC	DE	NIA	Wood Creek Capital Management LLC	Ownership.	100.000	MMLIC	
0000			47-2642354				Alchemy Copyrights, LLC.	DE	NIA	MassMutual Holding LLC	Ownership	15.200	MMLIC	
0000			47-2642354				Alchemy Copyrights, LLC.	DE	NIA	Wood Creek Capital Management LLC	Influence		MMLIC	
0000			47-3055009				Milestone Acquisition Holding, LLC.	DE	NIA	MassMutual Holding LLC	Ownership	18.300	MMLIC	
0000			47-3055009				Milestone Acquisition Holding, LLC.	DE	NIA	Wood Creek Capital Management LLC	Influence		MMLIC	
							, , , , , , , , , , , , , , , , , , , ,			Massachusetts Mutual Life Insurance				
0000			46-5460309 .				Red Lake Ventures, LLC	DE	NIA	Company	Ownership	31.500	MMLIC	
0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Wood Creek Capital Management LLC	Influence		MMLIC	
										Massachusetts Mutual Life Insurance				
0000			46-3123110 .				Sweet Tree Holdings 1, LLC	DE	NIA	Company	Ownership	16. 100		
0000			46-3123110 .				Sweet Tree Holdings 1, LLC	DE	NI A	Wood Creek Capital Management LLC	Influence		MMLIC	
										Massachusetts Mutual Life Insurance				
0000							Tamiami Citurus, LLC	DE	NIA	Company	Ownership	15.700	MMLIC	
0000							Teaktree Acquisition, LLC	DE	NIA	MassMutual Holding LLC	Ownership	14.700	MMLIC	
0000							Teaktree Acquisition, LLC	DE	NIA	Wood Creek Capital Management LLC	Influence		MMLIC	
0000							II C. Dunan Brandonstin II C	DE	NII A		Ownership	10 700	MMLIC	
0000		-					U.S. Buyer Broadcasting, LLC	DE	NIA NIA	Company	Ownership	12.700	MMLIC	
0000			46-1500495 .				U.S. Buyer Broadcasting, LLC		NIA NIA		Ownership	11.700	MMLIC	
0000			. 46-1500495 . . 46-1500495 .				U.S. WIG Holdings, LP	DE	NIA NIA	MassMutual Holding LLC	Influence	11.700	MMLIC	
0000			. 6640001 -04				U.O. WIG HOTGINGS, LF	DE	NIA	Massachusetts Mutual Life Insurance	IIII I UCIICC		WINLIO	
0000			20-2970495				US Pharmaceutical Holdings II, LLC	DE	NIA	Company	Ownership	32.600	MMLIC	
0000			20-2970495				US Pharmaceutical Holdings II, LLC	DE	NIA	Wood Creek Capital Management LLC	Influence.		MMLIC	
0000							To the master out horalings if, LLO			Massachusetts Mutual Life Insurance				
0000							Solar Acquisition Holding, LLC	DE	NIA	Company	Ownership	39.200	MMLIC	
0000							Solar Acquisition Holding, LLC	DE	NIA	Wood Creek Capital Management LLC	Management.		MMLIC	
0000							VGS Acquisition Holding, LLC	DE	NIA	MassMutual Holding LLC	Ownership	42.600	MMLIC	
0000							VGS Acquisition Holding, LLC	DE	NIA	Wood Creek Capital Management LLC	Management		MMLIC	
							-			Massachusetts Mutual Life Insurance	<u> </u>			
0000			46-3378584 .				WC Aircraft Holdings US II, LLC	DE	NIA	Company	Ownership	17.900	MMLIC	
0000			46-3378584				WC Aircraft Holdings US II, LLC	DE	NIA	Wood Creek Capital Management LLC	Management		MMLIC	
										Massachusetts Mutual Life Insurance				
0000		.					Wood Creek Aircraft Holding I, LP	CYM	NIA	Company	Ownership	12. 100	MMLIC	
0000		.	<u> </u>	<u> </u>	<u> </u>		Wood Creek Aircraft Holding I, LP	CYM	NIA	Wood Creek Capital Management LLC	Management	<u> </u>		

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Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	*
Oodc	Group rearrie	Oodc	Number	HOOD	Oiix	momationary	Babson Capital Floating Rate Income Fund	tion	Littly	(Ivalie of Entity/I croom)	Guici)	iage	Entity (163)/1 613011(3)	
0000			04-1590850		0001501011		Management, LLC	DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
							Babson Capital Core Fixed Income				•			
0000			27-3523916 .		0001503878		Management LLC	DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
							Babson Capital Total Return Management LLC							
0000			27-3524203		0001503879			DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000							Babson CLO Investment Partners GP, LLC	DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000							Babson Global Loan Feeder Management, LLC	DE		Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000				1			Babson TERO Management LLC	DE	NIA	Babson Capital Management LLC	Ownership	100.000	.   IVIVIL 1 U	
0000							LLC	DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			98-0536233	1			Benton Street Advisors, Inc.	CYM	NIA	Babson Capital Management LLC	Ownership.	100.000	MMLIC	
0000			04-1590850				SDCOS Management LLC	DE	NIA	Babson Capital Management LLC	Ownership.	.100.000	MMLIC	
0000			04-1590850				Great Lakes III GP, LLC	DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			04-1590850 .				Loan Strategies Management LLC	DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			04-1590850				Mezzco LLC	DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			02-0767001				Mezzco II LLC	DE	NIA	Babson Capital Management LLC	Ownership	98.400	MMLIC	
0000			41-2280126				Mezzco III LLC	DE	NIA	Babson Capital Management LLC	Ownership	99.300	MMLIC	
0000			80-0920285 .				Mezzco IV LLC	DE	NIA	Babson Capital Management LLC	Ownership	99.300		
0000			90-0666326 .				Mezzco Australia LLC	DE	NIA NIA	Babson Capital Management LLC	Ownership	72.000	MMLIC	
0000							Mezzco Australia II LLC Somerset Special Opportunities Management	VE	NIA	Babson Capital Management LLC	Owner Sn I p	100.000	MMLIC	
0000			04-1590850				LLC	DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
0000			84-1149206	2897101			Oppenheimer Acquisition Corp.	DE	NIA	MassMutual Asset Management Holding LLC	Ownership	96.800	MMLIC	
0000			13-2527171	2679183	0000820031		OppenheimerFunds, Inc.	CO	NIA	Oppenheimer Acquisition Corp.	Ownership	100.000	MMLIC	
0000			13-2953455	]	0000276541		OppenheimerFunds Distributor, Inc.	NY	NIA	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC	
0000			84-1106295 .				Oppenheimer Real Asset Management, Inc	DE	NIA	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC	
0000			13-4160541	. 3458125	. 0001179479		OFI Global Institutional, Inc.	NY	NIA	OppenheimerFunds, Inc.	Ownership	100.000		
										OFI Institutional Asset Management, Inc.				
0000			13-3459790	2914875			OFI Global Trust Company	NY	NIA		Ownership	100.000	MMLIC	
0000			22-2697140				Hambaravian Assat Namasanat Camasatian	NY	NIA	OFI Institutional Asset Management, Inc.	Ownership.	100.000	MMLIC	
0000			22-2097 140 .				HarbourView Asset Management Corporation	IN Y	NIA	OFI Institutional Asset Management, Inc.	Owner Sn Tp	100.000	MMLIC	
0000			25-1951632		0000099782		Trinity Investment Management Corporation .	PA	NIA	ori institutional Asset management, inc.	Ownership	100.000	MMLIC	
0000			84-1128397		0000033762		OFI SteelPath. Inc.	DE	NIA	OppenheimerFunds. Inc.	Ownership.	100.000	MMLIC	
0000			84-1066811		0000276398		Shareholder Services, Inc.	CO	NIA	OppenheimerFunds. Inc.	Ownership	100.000	MMLIC	
0000							VTL Associates , LLC	PA	NIA	OppenheimerFunds, Inc.	Ownership.	100.000	MMLIC	
0000							Index Management Solutions, LLC	PA	NIA	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC	
0000			84-0765063 .		0001041674		OFI Global Asset Management, Inc.	DE	NIA	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC	
0000			91-2036414		0001179480		OFI Private Investments Inc.	NY	NIA	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC	
0000			62-1210532		0000704400		Tremont Group Holdings, Inc.	NY	NIA	Oppenheimer Acquisition Corp.	Ownership	100.000	MMLIC	
0000			06-1121864	-	0000764139		Tremont Partners, LLC	CT	NIA	Tremont Group Holdings, Inc.	Ownership	100.000	MMLIC	
0000			20-8215352 . 90-0874510 .				Tremont GP, LLC	DE	NIA NIA	Tremont Group Holdings, Inc	Ownership	100.000	MMLIC	
0000			3U-U0/431U .				Settlement Agent LLCTremont (Bermuda) Limited	BMU	NIA	Tremont Group Holdings, Inc.	Ownership	100.000	MMLIC	
0000			04-1590850				MassMutual Baring Holding LLC	DE	NIA	MassMutual Asset Management Holding LLC .	Ownership	100.000	MMLIC	
0000			98-0241935	2363071	0000932463		Baring North America LLC	MA	NIA	MassMutual Baring Holding LLC	Ownership	100.000	MMLIC	
0000							MassMutual Holdings (Bermuda) Limited	BMU	NIA	MassMutual Baring Holding LLC	Ownership.	100.000	MMLIC	
0000			98-0241935				Baring Asset Management Limited	GBR	NIA	MassMutual Holdings (Bermuda) Limited	Ownership	100.000	MMLIC	
0000			98-0457328		0001568131		Baring International Investment Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC	

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						Exchange		Domi-	ship		Management,	ship		
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Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting		Influence,	Percen-	Ultimate Controlling	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	*
							Baring International Investment Management	1						
0000			. 98-0457587 .				Holdings	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC	
0000			00 0457570				Baring Asset Management UK Holdings	opp		Baring International Investment		400.000	188.10	
0000			. 98-0457576 .				Limited	GBR	NI A	Management Holdings	Ownership	100.000	MMLIC	
0000			00 0405004				Desire Acced November Ockil	חבוו	ALLA	Baring Asset Management UK Holdings	0	100,000	188 10	
0000			98-0465031 .				Baring Asset Management GmbH Baring Asset Management (Asia) Holdings	DEU	NIA	Limited	Ownership	100.000	MMLIC	
0000			98-0524271				Limited	HKG	NILA	Baring Asset Management UK Holdings Limited	O	. 100.000	MMLIC	
0000			. 30-0024211 .		-		Baring International Fund Managers	п/.	NIA	Baring Asset Management (Asia) Holdings	Ownership	.  100.000		
0000		1	98-0457465		1		(Bermuda) Limited	BMU	NIA	Baring Asset Management (Asia) Holdings	Ownership	100.000	MMLIC	
0000		I	. 50-0437403 .		-		(Dermuua) Limiteu	DWIU	N I M	Baring Asset Management (Asia) Holdings	Owner 2011 P	.  100.000	WINIL I V	
0000		1	. 98-0457463 .		1		Baring Asset Management (Asia) Limited	HKG	NIA	Limited	Ownership	100.000		
0000			. 60416400 .				Baring Asset Management (Asia) Elimited	KOR	NIA	Baring Asset Management (Asia) Limited	Ownership.	100.000	MMLIC	
0000							Dai mg Asset management Korea Emilited			Baring Asset Management (Asia) Holdings	Owner Sirrp		I WINE TO	
0000			98-0236449				Baring Asset Management (Japan) Limited	JPN	NIA	Limited	Ownership	100.000	MMLIC	
0000			00 0200110 :				Baring Asset Management (Australia) Pty			Baring Asset Management (Asia) Holdings	omici cirip			
0000			98-0457456				Limited	AUS	NIA	Limited	Ownership	100.000	MMLIC	
			1				Baring International Fund Managers			Baring Asset Management UK Holdings	- · · · · · · · · · · · · · · · · · · ·	-		
0000			. 98-0524272 .				(Ireland) Limited	JRL	NIA	Limited	Ownership	100.000		
										Baring Asset Management UK Holdings	,			
0000							Baring Asset Management Switzerland Sarl .	CHE	NIA	Limited	Ownership	100.000	MMLIC	
										Baring Asset Management UK Holdings	·			
0000			. 98-0457707 .				Baring SICE (Taiwan) Limited	TWN	NIA	Limited	Ownership	100.000	MMLIC	
										Baring Asset Management UK Holdings				
0000			98-0497550 .				Baring France SAS	FRA	NIA	Limited	Ownership	100.000		
0000			98-0457586 .				Baring Fund Managers Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	. MMLIC	
0000			. 98-0457574 .				Baring Pension Trustees Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC	
0000			. 98-0457578 .				Baring Investment Services Limited	GBR	NI A	Baring Asset Management Limited	Ownership	100.000	- MMLIC	
0000			. 62-0951563 .	1160004	0001259664		First Mercantile Trust Company	TN	NI A	MassMutual Holding LLC	Ownership	100.000	. MMLIC	
0000			. 46-2252944 .				Haven Life Insurance Agency, LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	. MMLIC	
0000			04-2443240 .				MML Management Corporation	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			. 04-2443240 .				MassMutual International Holding MSC. Inc.		NIA	Company	Owner Sn Tp	100.000	MMLIC	
0000			04-3548444				wasswutuar international norumg wsc, mc.		NIA	MML Management Corporation	Ownership	100.000	MMLIC	
0000			47-1466022				Society of Grownups, LLC	MA	NIA	MassMutual Holding LLC	Ownership.	100.000	MMLIC	
0000			1-1400022 .		-		occitity of diominups, LLO			Massachusetts Mutual Life Insurance	οπιοι στιτρ			
0000		1	. 04-1590850 .		1		MML Mezzanine Investor II, LLC	DE	NIA	Company	Ownership	100.000		
										Massachusetts Mutual Life Insurance				
0000			. 04-1590850 .				MML Mezzanine Investor III, LLC	DE	NIA	Company	Ownership.	100.000		
							,			Massachusetts Mutual Life Insurance		-		
0000			27-3576835 .				MassMutual External Benefits Group LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
		1			1		·			Massachusetts Mutual Life Insurance				
0000			. 04-1590850 .				MML Re Finance LLC	DE	NIA	Company	Ownership	100.000		
		1			1			1		Massachusetts Mutual Life Insurance				
0000			. 56-2574604 .				Invicta Advisors LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
		1			1					Massachusetts Mutual Life Insurance				
0000			27-0105644 .		-		Jefferies Finance LLC	DE	NIA	Company	Ownership	50.000	. MMLIC	1
0000					-		Apex Credit Partners LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	- MMLIC	
0000					-		JFIN Fund III LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000		
0000			-		-		JFIN Asset Management LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000		
0000					.		JFIN Co-Issuer Corporation	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC	

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						Exchange		Domi-	ship		Management,	ship		
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Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	*
0000				-			JFIN Europe GP, S.a.r.I.	LUX	NI A	Jefferies Finance LLC	Ownership	100.000		
0000							Jefferies Finance Europe, SCSp	LUX	NI A	Jefferies Finance LLC	Ownership	100.000	MMLIC	
0000							Jefferies Finance Business Credit LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC	
0000							JFIN Business Credit Fund I LLC	DE	NI A	Jefferies Finance LLC	Ownership	100.000	MMLIC	
0000							JFIN High Yield Investments LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC	
0000							JFIN LC Fund LLC	DE DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC	
0000							JFIN Revolver CLO Holdings LLC JFIN CLO 2007 Ltd.	CYM	NIA NIA	Jefferies Finance LLC Jefferies Finance LLC	Ownership	100.000	MMLIC	
0000					-		JFIN CLO 2007 Ltd.	CYM	NIA	Jefferies Finance LLCJefferies Finance LLC	Ownership	100.000	MMLIC	
0000					-		JFIN CLO 2012 Ltd	CYML	NIA	Jefferies Finance LLCJefferies Finance LLC	Ownership	100.000	MMLIC	
0000			1				JFIN CLO 2013 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	70.000	MLIC	
0000					-		JFIN CLO 2014 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	30.000	MMLIC	
0000							JFIN CLO 2014-11 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership.	100.000	MMLIC	
0000							JFIN MM CLO 2014 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC	
0000							JFIN CLO 2015 Ltd.	CYM	NIA.	Jefferies Finance LLC	Ownership	44.000	MMLIC	
0000							JFIN CLO 2015 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	56.000	MMLIC	
0000							JFIN CLO 2015-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	33.000	MMLIC	
0000							JFIN CLO 2015-II Ltd	CYM	NIA	Apex Credit Partners LLC	Ownership	53.000	MMLIC	
0000							JFIN Revolver CLO Ltd	CYM	NI A	Jefferies Finance LLC	Ownership	100.000	MMLIC	
0000							JFIN Revolver CLO 2014 Ltd.	CYM	NI A	Jefferies Finance LLC	Ownership	100.000	MMLIC	
0000							JFIN Revolver CLO 2015 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC	
0000			-		-		JFIN Revolver CLO 2015-II Ltd	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC	
										Massachusetts Mutual Life Insurance				
0000			04-1590850		. 0000067160		MML_Private_Equity Fund Investor LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
0000			04-1590850				MM Private Equity Intercontinental LLC	DE	NIA	MML Private Equity Fund Investor LLC	Ownership	100.000	MMLIC	
										Massachusetts Mutual Life Insurance				
0000			. 04-1590850 .		-		100 w. 3rd Street LLC	DE	NI A	Company	Ownership	100.000	MMLIC	
0000			04-1590850				000 0th. To II. t . I II 0	DE	NII A	Massachusetts Mutual Life Insurance	0h :	400,000	10/1/10	
0000			. 04-1590850 .				300 South Tryon Hotel LLC	DE	NI A	CompanyMassachusetts Mutual Life Insurance	Ownership	100.000		
0000			. 04-1590850 .				300 South Tryon LLC	DE	NIA	Company	Ownership.	100.000	MMLIC	
0000			. 04-1390630 .				300 30util 11 you LLC		NI A	Massachusetts Mutual Life Insurance	Owner Sirrp			
0000			20-3887968				54 West Capital LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
0000							0 sapitai EE0			Massachusetts Mutual Life Insurance	5			
0000			16-1720387	l	.		Alexandria Towers Investors LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
										Massachusetts Mutual Life Insurance				
0000							Almack Mezzanine Fund   LP	GBR	NIA	Company	Ownership	38.400	MMLIC	
0000							Almack Mezzanine Fund I LP	GBR	NIA	C.M. Life Insurance Company	Ownership.	4.300	MMLIC	
0000							Almack Mezzanine Fund   LP	GBR	NIA	Babson Capital Europe Limited	Management		. MMLIC	
										Massachusetts Mutual Life Insurance				
0000							Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Company	Ownership	72.000	MMLIC	
0000					-		Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Babson Capital Europe Limited	Management		MMLIC	
1										Massachusetts Mutual Life Insurance				
0000				-	-		Almack Mezzanine Fund III LP	GBR	NIA	Company	Ownership	33.800	MMLIC	
0000							Almack Mezzanine Fund III LP	GBR	NIA	C.M. Life Insurance Company	Ownership	3.800	. MMLIC	
0000					-		Almack Mezzanine Fund III LP	GBR	NI A	Babson Capital Europe Limited	Management		MMLIC	
0000							Babson Capital Emerging Markets Corporate		AII A	Massachusetts Mutual Life Insurance	O	00.000	IMI IC	
0000					-		Bond Fund	JRL	NIA	Company	Ownership	98.000		
0000							Babson Capital Emerging Markets Corporate	IRL	NIA	Pahaan Canital Management II C	Management		MMLIC	
0000		J	-	-	.		Bond Fund	JKL	NIA	Babson Capital Management LLC	Management		WIML 10	

				PAF	11 I <i>P</i>	I - DE I AIL	. OF INSURANCE	. 111	JLDI	ING COMPAINT S	O I O I E IVI			
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
											Type	lf		
											of Control	Control		
											(Ownership,	is		
						Name of Securities			Relation-	-	Board,	Owner-		
						Exchange		Domi-	ship		Management,	ship		
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting		Influence,	Percen-	Ultimate Controlling	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	*
							Babson Capital Emerging Markets Local Debt			Massachusetts Mutual Life Insurance				
0000							Fund	JRL	NI A	Company	Ownership	63.600	. MMLIC	
							Babson Capital Emerging Markets Local Debt							
0000							Fund	JRL	NIA	Babson Capital Management LLC	Management		MMLIC	
							Babson Capital European High Yield Bond			Massachusetts Mutual Life Insurance				
0000							Fund	JRL	NIA	Company	Ownership	48.700	. MMLIC	
0000							Babson Capital European High Yield Bond	LDI					MMLIC	
0000							Fund	JRL	NIA	Babson Capital Management LLC	Management		MMLIC	
0000							Babson Capital Global Special Situations	IRL	MILA	Massachusetts Mutual Life Insurance	O manufact	00.700	100	
0000		-					Credit Fund 1	JKL	NIA	Company	Ownership	98.700		
0000							Babson Capital Global Special Situations	LDI	ALL A	Debase Constal Management 110	Management		MMLIC	
0000							Credit Fund 1Babson Capital Global Special Situation	JRL	NIA	Babson Capital Management LLC	. Management		MML I C	
0000			98-1206017				Credit Fund 2	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	24 . 100	MMLIC	
0000			98-1200017 .				Babson Capital Global Special Situation	∪⊏	NIA	Company	_ ownership	24. 100		
0000			98-1206017				Credit Fund 2	DE	NIA	C.M. Life Insurance Company	Ownership	1.500	MMLIC	
0000			90-1200017				Babson Capital Global Special Situation	UE	NIA	C.M. Life insurance company	Owner Strip	1.500	. INMLIC	
0000			98-1206017				Credit Fund 2	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
0000			90-1200017 .				Credit Fund 2	UE	NIA	Massachusetts Mutual Life Insurance	. management			
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P	DE	NIA	Company	Ownership	78.700	MML1C	
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	3.900	MMLIC	
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
0000			07 1000+17 .				Dabson ouprear Evan otrategres runa, E.r.			Massachusetts Mutual Life Insurance	management		WINE TO	
0000							Babson Capital US High Yield Bond Fund	JRL	NIA	Company	Ownership	55.700	MMLIC	
0000							Babson Capital US High Yield Bond Fund	JRL	NIA	Babson Capital Management LLC	Management		MMLIC	
0000							Babson CLO Ltd. 2007-1	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	4
0000							Babson CLO Ltd. 2012-I	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000							Babson CLO Ltd. 2012-II	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000							Babson CLO Ltd. 2013-I	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	7
0000			. 98-1128827				Babson CLO Ltd. 2013-II	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	8
0000							Babson CLO Ltd. 2014-I	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	2
0000							Babson CLO Ltd. 2014-II	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	9
0000							Babson CLO Ltd. 2014-III	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000							Babson CLO Ltd. 2015-I	CYM	NIA	Babson Capital Management LLC	. Influence	.	MMLIC	10
0000							Babson CLO Ltd. 2015-II	CYM	NIA	Babson Capital Management LLC	. Influence		MMLIC	11
0000				-			Babson CLO Ltd. 2016-I	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000				-			Babson Euro CLO 2014-I BV	NLD	NIA	Babson Capital Management LLC	. Influence		MMLIC	
0000							Babson Euro CLO 2014-II BV	NLD	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000							Babson Euro CLO 2015-I BV	NLD	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000							Babson Euro CLO 2016-I BV	NLD	NIA	Babson Capital Management LLC	Influence	-	MMLIC	
0000							Babson Global Credit Fund (Lux) SCSp,	1.10/		Massachusetts Mutual Life Insurance		44.000	188 10	
0000		-		-			SIACV-SIF	LUX	NIA	Company	Ownership	14.900		
0000							Babson Global Credit Fund (Lux) SCSp,	1.10/					188 10	
0000							SIACV-SIF	LUX	NIA	Babson Capital Management LLC	Management		MMLIC	
0000			47 0074000				Debendant On L. Clop I. S.	DE	A	Massachusetts Mutual Life Insurance	O manufact	00.000	100	
0000			. 47-3971963 .	-			Babson Investment Grade CLO Debt Fund LP	DE	NIA	Company	Ownership.	93.300	. MMLIC	
0000			. 47-3971963 .	-			Babson Investment Grade CLO Debt Fund LP	DE	NIA	C.M. Life Insurance Company	Ownership	6.700	MMLIC	
0000			. 47–3971963				Babson Investment Grade CLO Debt Fund LP	UE	NIA	Babson Capital Management LLC	Management		MMLIC	
0000			24-1446970		0001362970		Babson Mezzanine Realty Investors II	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC	
0000		-	24-1446970		0001362970			DE	NIA NIA		Ownership	.  0.000	MMLIC	
0000		.	24-14469/0		10001362970		Babson Mezzanine Realty Investors II	VE	N I A	Cornerstone Real Estate Advisers LLC	Management			

				1 / 1	,		OF INSURANCE							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
											Type	If		
											of Control	Control		
											(Ownership,	is		
						Name of Securities			Relation-		Board,	Owner-		
						Exchange		Domi-	ship		Management,	ship		
		NAIC				if Publicly Traded	Names of	ciliary	to.		Attorney-in-Fact,	Provide		
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	*
0000	олоор паше				0	intorriational)	0.7aco			Massachusetts Mutual Life Insurance	0	lage	2.11.13 (100)/1 0.001.1(0)	
0000							Baring Emerging Market Corp Debt Fund	JRL	NIA	Company	Ownership	92.200	MMLIC	
0000							Baring Emerging Market Corp Debt Fund	JRL	NIA	Baring Asset Management Limited	Management		MMLIC	
0000							barring Emergring market corp best rund	JnL	NIA	Massachusetts Mutual Life Insurance	management			
0000			11-3789446				Baring Focused EAFE Equity Fund	DE	NIA	Company	Ownership	43.400	MMLIC	
0000			11-3789446 .				Baring Focused EAFE Equity Fund	DE	NIA	Baring Asset Management Limited	Management	43.400	MMLIC	
0000			11-3/09440 .				Baring Global Dynamic Asset Allocation	VE	NIA	Massachusetts Mutual Life Insurance	. management		WWLTC	
0000			20 0007270		0001497049			DE	NII A		O	18.800	MMLIC	
0000			30-0607379 .		0001497049		Fund	UE	NIA	Company	Ownership	18.800	MMLTC	
0000			00 0007070		0004407040		Baring Global Dynamic Asset Allocation	DE	NIZ 4	Desire Asset Houses 1111 11	W		188 10	
0000			30-0607379 .		0001497049		Fund	DE	NIA	Baring Asset Management Limited	Management		MML IC	
							Baring International Small Cap Equity Fund			Massachusetts Mutual Life Insurance				
0000			26-4142796 .					DE	NIA	Company	Ownership	70.900	MMLIC	
							Baring International Small Cap Equity Fund							
0000			26-4142796 .					DE	NIA	Baring Asset Management Limited	Management		MMLIC	
0000			98-0536233 .				Benton Street Partners I, L.P.	CYM	NIA	MassMutual Capital Partners LLC	Ownership	96.500	MMLIC	
0000			98-0536233 .				Benton Street Partners I, L.P.	CYM	NIA	Babson Capital Management LLC	Management		MMLIC	
0000			98-0536233				Benton Street Partners I, L.P.	CYM	NIA	C.M. Life Insurance Company	Ownership	0.100	MMLIC	
										Massachusetts Mutual Life Insurance				
0000			98-0536233 .				Benton Street Partners I, L.P.	CYM	NIA	Company	Ownership	0.400	MMLIC	
										Massachusetts Mutual Life Insurance				
0000			98-0536199 .				Benton Street Partners II, L.P.	CYM	NIA	Company	Ownership	29.600	MMLIC	3
0000			98-0536199				Benton Street Partners II, L.P.	CYM	NIA	MassMutual Capital Partners LLC	Ownership	8.500	MMLIC	
0000			98-0536199				Benton Street Partners II, L.P.	CYM	NIA	Babson Capital Management LLC	Management		MMLIC	
										Massachusetts Mutual Life Insurance				
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Company	Ownership	94.100	MMLIC	
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
0000							braciiar Energy Ventures 1, E.F.			Massachusetts Mutual Life Insurance	management		L10	
0000			06-1614196				Cambridge Hotel, LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
0000			00-1014130 .				Cambi ruge rioter, LLC		NIA	Massachusetts Mutual Life Insurance	Owner Sirrp			
0000			04-1590850				Cheyenne Mountain Resort LLC	DE	NIA	Company	Ownership.	100.000		
0000			04-1090600 .					VE	NIA	Company	. Owner Strip		WWLTC	
0000							Connecticut Valley Structured Credit CDO	OVAL	NILA	Debase Oc. Hall Hansanan LLO	Letteres		MMLIC	5
0000							II, Ltd.	CYM	NIA	Babson Capital Management LLC	Influence		MMLIU	¢
0000			1	1			Connecticut Valley Structured Credit CDO	0)/11			l		144 10	
0000							III, Ltd	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
0000							Cornerstone Core Fund SCSCp	LUX	NIA	MassMutual Holding LLC	Ownership	94.000	MMLIC	
0000							Cornerstone Core Fund SCSCp	LUX	NIA	C.M. Life Insurance Company	Ownership	6.000	MMLIC	
0000							Cornerstone Core Fund SCSCp	LUX	NIA	Cornerstone Real Estate Advisers LLC	Management		MMLIC	
			1	1						Massachusetts Mutual Life Insurance				
0000			27-1701622 .		0001481752		Cornerstone Core Mortgage Venture I LP	DE	NIA	Company	Ownership	50.000	MMLIC	
0000			27-1701622 .		0001481752		Cornerstone Core Mortgage Venture   LP	DE	NIA	Cornerstone Real Estate Advisers LLC	Management		MMLIC	
										Massachusetts Mutual Life Insurance				
			45-3751572		0001534877		Cornerstone Enhanced Mortgage Fund   LP	DE	NIA	Company	Ownership	15.800	MMLIC	
0000			45-3751572 .		0001534877		Cornerstone Enhanced Mortgage Fund   LP	DE	NIA	Cornerstone Real Estate Advisers LLC	Management		MMLIC	
										Massachusetts Mutual Life Insurance	_			
0000			20-8730751 .	l	l		Cornerstone Global Real Estate LP	DE	NIA	Company	Ownership	92.300		
.0000			20-8730751				Cornerstone Global Real Estate LP	DE	NIA	C.M. Life Insurance Company	Ownership.	7.600	MMLIC	
0000			20-8730751				Cornerstone Global Real Estate LP	DE	NIA	Cornerstone Real Estate Advisers LLC	Management		MMLIC	
							Total Color of Obal Hour Education			Massachusetts Mutual Life Insurance				
0000			36-4770946 .	1	0001590049		Cornerstone High Yield Venture LP	DE	NIA	Company	Ownership	50.000	MMLIC	
0000			36-4770946		0001590049		Cornerstone High Yield Venture LP	DE	NIA	Cornerstone Real Estate Advisers LLC	Management	٥٠٠٠	MMLIC	
			00-4110940		000 I030043		OUTHER STORE THISH FIETU VEHILUTE LF	VĽ	N1 M	Tootherstone hear estate Muvisers LLC	manayement		WINIL I V	

Column   C					PAI	11 I <i>P</i>	- DETAIL	. OF INSURANCE	= N	JLUI	ING COMPANTS	O T O I E IVI			
Part	1	2	3	4	5	6	7	8	9	10	11	Type of Control	If Control	14	15
Company   Comp			NAIC				Exchange	Names of		ship		Board, Management,	Owner- ship		
Part		Group Name	Company			CIK	(U.Ś. or	Parent, Subsidiaries	Loca-	Reporting		Influence,	Percen-		*
December		•					,	Cornerstone Hotel Income & Equity Fund II				,			
December	0000			26-1828760 .		0001423638		LP	DE	NIA	Company	Ownership	15.600	. MMLIC	
17-09007   17-09007	0000			26-1828760 .		0001423638			DE	NIA	Cornerstone Real Estate Advisers LLC	Management		MMLIC	
25-2008   25-2											Massachusetts Mutual Life Insurance				
20,000   2															
1.00													10.200		
Commerciation Real Estate Femal VIII   P.   DE   ALL   Commerciation Real Estate Femal VIII	0000							COTTICT STOTIC TATE TO TAIL ET				management			
													16.600		
											Massachusetts Mutual Life Insurance				
											Company				
									DE		Corporators Real Estate Advisors II.C.		3.000		
	0000			40-0432019				Cornerstone Real Estate Fund X LP	UE	NIA		management		. MMLIC	
													100.000		
				46-5437441 .					DE						
December									GBR		Babson Capital Management LLC				
Column	0000				. 400/502			Duchess VII CLO B.V.	GBK	NIA	Babson Capital Management LLC	_ Intruence		. MMLIC	
	0000			. 20-3887968 .				E-Wise Land Venture LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
March   Marc	0000			80-0691253		0001517196		Gateway Mezzanine Partners I, L.P.		NIA		Ownership	62.500	MMLIC	
Second   S															
DO00											MassMutual Holding LLC		10 . 400		
											Massachusetts Mutual Life Insurance				
									DE						
DOOD															
											Babson Capital Management LLC				
	0000			37_1708623		0001565779		Great Lakes III I P	DE	NΙΔ		Ownership	35 700	MMLIC	
20-3887968   Kazwell Realty Partners LLC   DE   NIA   Company   Ownership   100.000   MMLIC								Great Lakes III, L.P.			Babson Capital Management LLC				
Massachusetts Mutual Life Insurance   Company   Compan															
Marco Hotel LLC	0000			. 20-3887968 .				Kazwell Realty Partners LLC	DE	NIA		Ownership	100.000	MMLIC	
Marco Hotel LLC   DE   NIA   Company   Ownership   100.000   MMLIC	0000			45-3754085				King Alexander LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
MMI/BDI Riverside Mt. Vernon LLC	0000			40 4055007				Maria di Nata di Na	DE	ALLA		O manaki	100,000	184 10	
.0000	0000			40-425530/				Marco notel LLC	UE	NIA		_ owner snip		IMMLIC	
.0000	0000		.	26-2704765				MMI/BDI Riverside Mt. Vernon LLC	DE	NIA	Company	Ownership	100.000		
O000 Cakley Grove Development LLC DE NIA Company Ownership Ownersh	0000			26-3799762				MMI O'Hare Hotel IIC	DF	NIA		Ownership	100 000	MMI IC	
0000											Massachusetts Mutual Life Insurance	·			
0000	0000			20-3887968 .				Oakley Grove Development LLC	DE	NIA		Ownership	100.000		
	0000			20-3887968 .				Old Pasco Properties LLC	DE	NIA	Company	Ownership	100.000	_MMLIC	
	0000			75-2901061				Reston Arboretum LLC	DE	NIA		Ownership	100.000	MMLIC	

PART TA - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM														
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
											Type	If		
											of Control	Control		
											(Ownership,	is		
						Name of Securities			Relation-		Board,	Owner-		
						Exchange		Domi-	ship		Management,	ship		
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	*
Code	Group Name	Code	Number	กออบ	CIN	international)	Of Affiliates	lion	⊏⊓uty	Massachusetts Mutual Life Insurance	Other)	lage	Entity(les)/Ferson(s)	
0000			30-0713071				Disco Dentile di II O	DE	NIA		0	100 000	MMLIC	
0000			. 30-0713071 .				Riva Portland LLC	DE		Company	Ownership	100.000	MMLIC	
0000							Rockall CLO B.V.	JBK	NIA	Babson Capital Management LLC	Influence		MMLIC	
										Massachusetts Mutual Life Insurance				
0000			. 54-2055778 .				Rockville Town Center LLC	VA	NIA	Company	Ownership	100.000	MMLIC	
0000							Sapphire Valley CDO I, Ltd.	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	6
										Massachusetts Mutual Life Insurance				
0000			74-3182902				SDCOS L.P.	DE	NIA	Company	Ownership	74.900	MMLIC	
0000			. 74-3182902 .				SDCOS L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
										Massachusetts Mutual Life Insurance				
0000			. 46-5491311 .				Seattle 1415 Hotel Owner LLC	DE	NI A	Company	Ownership	100.000	MMLIC	
										Massachusetts Mutual Life Insurance		1		
0000			. 04-1590850 .				Sedona TFMP Land LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
										Massachusetts Mutual Life Insurance				
0000			20-8856877		0001409910		Somerset Special Opportunities Fund L.P	DE	NIA	Company	Ownership	62.500	MMLIC	
0000			20-8856877		0001409910		Somerset Special Opportunities Fund L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	2.900	MMLIC	
0000			20-8856877		0001409910		Somerset Special Opportunities Fund L.P.	DE	NIA	Babson Capital Management LLC	Management	1	MMLIC	
			1							Massachusetts Mutual Life Insurance				
0000			04-1590850				South Myrtle Monrovia MM LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
			1000000				Godin myrtic moin ovia mm LEG	UL		Massachusetts Mutual Life Insurance	Owner strip		WILL TO	
0000			20-3887968				South Pasco Properties LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
0000			. 20-300/900 .				South rasco rioperties LLC	UE	NIA	Massachusetts Mutual Life Insurance	owner strip			
0000			30-0336246		0001345379		Tower Square Capital Partners II, L.P	DE	NIA	Company	Ownership.	25.700	MMLIC	
0000			30-0336246		0001345379		Tower Square Capital Partners II, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	4.500	IMMLIC	
					0001345379							4.500	MMLIC	
0000			30-0336246				Tower Square Capital Partners II, L.P.	DE	NIA	Babson Capital Management LLC	Management			
0000			30-0336246		0001345379		Tower Square Capital Partners II, L.P	DE	NIA	MassMutual Holding LLC	Ownership	2.600	MMLIC	
										Massachusetts Mutual Life Insurance				
0000			. 32-0160190 .				Tower Square Capital Partners II-A, L.P	DE	NIA	Company	Ownership	85.000	MMLIC	
0000			. 32-0160190 .				Tower Square Capital Partners II-A, L.P	DE	NIA	C.M. Life Insurance Company	Ownership	15.000	MMLIC	
0000			. 32-0160190 .				Tower Square Capital Partners II-A, L.P	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
0000			41-2280127 .		0001447547		Tower Square Capital Partners III, L.P	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
0000			41-2280127		0001447547		Tower Square Capital Partners III, L.P	DE	NIA	MassMutual Holding LLC	Ownership	22.800	MMLIC	
										Massachusetts Mutual Life Insurance				
0000			41-2280129		0001447548		Tower Square Capital Partners IIIA, L.P	DE	NIA	Company	Ownership	96.600	MMLIC	
0000			41-2280129		0001447548		Tower Square Capital Partners IIIA, L.P	DE	NI A	Babson Capital Management LLC	Management		MMLIC	
0000			80-0920367		0001598727		Tower Square Capital Partners IV-A, L.P	DE	NIA	MassMutual Holding LLC	Ownership	21.500	MMLIC	
0000			. 80-0920367 .		0001598727		Tower Square Capital Partners IV-A, L.P	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
							. ,			Massachusetts Mutual Life Insurance	-			
0000			04-3722906		0001228752		Tower Square Capital Partners, L.P.	DE	NIA	Company	Ownership.	41.100	MMLIC	
0000			04-3722906		0001228752		Tower Square Capital Partners, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	0.600	MMLIC	
0000			04-3722906		0001228752		Tower Square Capital Partners, L.P.	DE	NIA	Babson Capital Management LLC	Management_		MMLIC	
0000			04-3722906		0001228752		Tower Square Capital Partners, L.P.	DE	NIA	MassMutual Holding LLC	Ownership.	3.300	MMLIC	
			1 . 0,22000				oqualo oupitul lultilolo, E.I.			Massachusetts Mutual Life Insurance				
0000			04-1590850				West 46th Street Hotel LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
0000			. 04-1080000 .				Whately CDO, Ltd.	CYM	NIA	Babson Capital Management LLC	Influence		MMI IC	
							milatery ODU, Ltu.	NI M	NIA		IIII Tuence	-	INMILIO	
0000			20-4981369		0001371601		Wood Creek Multi Asset Fund. L.P.	DE	NIA	Massachusetts Mutual Life Insurance	O	100.000	MMLIC	
0000										Company	Ownership		MMLIC	
0000			. 20-4981369 .		0001371601		Wood Creek Multi Asset Fund, L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
							Babson Capital Emerging Markets Debt				l	1		
0000							Blended Total Return Fund	JRL	NIA	Babson Capital Management LLC	Management		MMLIC	

Range	14 15
Group Name	
Durat in Find   Babson Capital Empring Markets Soveraign   JRL   NIA   Subbon Capital Management LLC   Management   Multic   Babson Capital Floating Rate Income Fund   LP   Misson Capital Management LLC   Management   Multic   Multic   Misson Capital Management LLC   Management   Multic   Multic   Misson Capital Management LLC   Management LL	Itimate Controlling htty(ies)/Person(s) *
Babbon Capital Energing Markets Seversign   Debt Fird   Babbon Capital Floating Rate Income Fund,   L.P.   Debt Fund   Babbon Capital Floating Rate Income Fund,   L.P.   Debt Fund   Babbon Capital Floating Rate Income Fund,   L.P.   Debt Fund   Babbon Capital Floating Rate Income Fund,   L.P.   Debt Fund   Babbon Capital Floating Rate Income Fund,   L.P.   Debt Fund   Babbon Capital Capital Floating Rate Income Fund,   L.P.   Debt Fund   Babbon Capital Global Investment Grade   J.R.   N.I.A.   Babbon Capital Management LLC   Management LLC   Management LLC   Management LLC   Debt Fund   Babbon Capital Management LLC   Management LLC   Babbon Energing Markets Local Currency   Debt Fund   Babbon Capital Management LLC   Management LLC   Babbon Energing Markets Local Currency   Debt Fund   Babbon Capital Management LLC   Management LLC   Management LLC   Babbon Energing Markets Local Currency   Debt Fund   Babbon Capital Management LLC   Management LLC   Management LLC   Babbon Energing Markets Local Currency   Debt Fund   Babbon Capital Management LLC   Management LLC   Management LLC   Babbon Energing Markets Local Currency   Debt Fund   Babbon Capital Management LLC   Management LLC   Management LLC   Babbon Energing Markets Local Currency   Debt Fund   Debt Fund LLC   De	
Debt Fund	
Description   Company	
Babson Capital Floating Rate Income Fund,   LP   Part   Response   LP   Part   Response   LP   Response   LP	
Description	
December	
Description	
Babson Energing Markets Debt Blended Total   MAL   Sabson Capital Management LLC   Management   MAL   C   Management   MAL   Management   MAL   C   Management   MAL   C   Management   MAL   Management   MAL   C   Management   MAL   MAL   MAL   Manage	
A	
Debt Find	
Babson Global Income Opportunities Credit   Fund	
DODG	
DOOD   47-3790192   Babson Global High Yield Bond Fund   MA   NIA   Babson Capital Management LLC   Management   Management   MA   NIA   Babson Capital Management   MA   Management   MA   Management   MA   Management   Manag	
MA   NIA   Babson Capital Management LLC   Management   MA   MIC	
Gateway Mezzanine Partners   Trust	
Dec	
0000         71-1018134         Great Lakes II LLC         DE         NIA         Company         Ownership         11.200         MMLIC           0000         71-1018134         Great Lakes II LLC         DE         NIA         C.M. Life Insurance Company         Ownership         1.000         MMLIC           0000         56-2505390         Great Lakes LLC         DE         NIA         Company         Ownership         4.400         MMLIC           0000         56-2505390         Great Lakes LLC         DE         NIA         C.M. Life Insurance Company         Ownership         4.400         MMLIC           0000         46-2344300         Intermodal Holdings II LLC         DE         NIA         Wood Creek Capital Management LLC         Influence         MMLIC           0000         46-2344300         LP         CYM         NIA         Babson Capital Management LLC         Influence         MMLIC           0000         46-2344300         Wood Creek Venture Fund LLC         DE         NIA         Company         Ownership         4.400         MMLIC           0000         46-2344300         Wood Creek Venture Fund LLC         DE         NIA         Company         Ownership         4.400         MMLIC           0000         4	
DE	
.0000         56-2505390         Great Lakes LLC         DE         NIA         Company         Ownership         .4.400         MMLIC           .0000         56-2505390         Great Lakes LLC         DE         NIA         C.M. Life Insurance Company         Ownership         .0.500         MMLIC           .0000         46-2344300         Intermodal Holdings II LLC         DE         NIA         Wood Creek Capital Management LLC         Influence         MMLIC           .0000         LP         CYM         NIA         Babson Capital Management LLC         Management          MMLIC           .0000         Wood Creek Venture Fund LLC         DE         NIA         Company         Ownership	
0000   56-2505390   Great Lakes LLC   DE   NIA   C.M. Life Insurance Company   Ownership   0.0500   MMLIC	
DODG	
Massachusetts Mutual Life Insurance	
12-18 West 55th Street Predevelopment, LLC   Massachusetts Mutual Life Insurance   0wnership	
Massachusetts Mutual Life Insurance  46-4803557 2 Harbor Shore Member LLC DE NIA Company Ownership 62.800 MMLIC	
Massachusetts Mutual Life Insurance	

				PAF	11 1 <i>P</i>	A - DE I AIL	. OF INSURANCE	П	/LUII	NG COMPAINT	SISIEW			
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						Name of Occupition			Dalatian		(Ownership,	is		ļ
						Name of Securities		D:	Relation-		Board,	Owner-		ļ
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		NAIC		l <u>-</u>		if Publicly Traded	Names of	ciliary	to	5: " 6 : " 11	Attorney-in-Fact,	Provide		ļ
Group		Company	ID	Federal	0117	(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	
										Massachusetts Mutual Life Insurance				l l
0000			45-2779931				AT Mid-Atlantic Office Portfolio LLC	DE	NIA	Company	Ownership	90.000	. MMLIC	
0000			45-2779931				AT Mid-Atlantic Office Portfolio LLC	DE	NI A	C.M. Life Insurance Company	Ownership	10.000	- MMLIC	
0000			04 4500050				OHO (DED. VII. O III.O.	DE	ALLA	Massachusetts Mutual Life Insurance	0	100,000	MMLIC	
0000			. 04-1590850				CHC/RFP VI Core LLC	UE	NIA	Company	Ownership	100.000		
0000			56-2630592				Commenters Foot Biones Bounterment II C	DE	NIA	Company	Ownership	84.400	MMLIC	
0000			56-2630592				Cornerstone Fort Pierce Development LLC Cornerstone Fort Pierce Development LLC				Ownership		MMLIC	
0000			_ 30-2030392 .				Cornerstone Fort Pierce Development LLC	DE	NIA	C.M. Life Insurance Company	ownersnip	5.600	- MMLIC	
0000			45 0000040				0	DE	ALLA		0	100,000	101110	
0000			45-2632610				Cornerstone Permanent Mortgage Fund	DE	NI A	Company Massachusetts Mutual Life Insurance	Ownership	100.000	MMLIC	
0000			04 4750507				0	144	ALLA		0	100,000	101110	
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NI A	Company	Ownership	100.000	MMLIC	
0000			46-5001122				CREA 330 Third LLC	DE	NIA	Company	Ownership	92.000	MMLIC	
0000			46-5001122				CREA 330 Third LLC	DE		C.M. Life Insurance Company	Ownership Ownership	8.000	MMLIC	
0000			40-3001122				UNEA 330 IIIII LLC	VE	NIA	Massachusetts Mutual Life Insurance	owner strip	0.000	.   MIVIL TO	
0000			46-4367364				CREA FMF Nashville LLC	DE	NIA	Company	Ownership	_100.000	MMLIC	
0000			40-4307304				CHEA FWF NASHVIITE LLC		NIA	Massachusetts Mutual Life Insurance	Owner Strip		MIVIL TO	
0000			26-2399532				CDEA/LYON Wast Cataman LLC	DE	NIA	Company Life Insurance	Ownership	54.000		l l
0000			26-2399532				CREA/LYON West Gateway, LLC	DE	NIA	C.M. Life Insurance Company	Ownership		MMLIC	
0000			81-0890084				CREA Madison Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership		MMLIC	
0000			. 01-0090004				CHEA Madison Welliber LLC	VE	NI A	Massachusetts Mutual Life Insurance	owner strip		WINLIU	
0000			20-0348173				CREA/PPC Venture LLC	DE	NIA	Company Company	Ownership	93.400	MMLIC	
0000			20-0348173				CREA/PPC Venture LLC	DE		C.M. Life Insurance Company	Ownership	6 . 600	MMLIC	
0000			20-0340173				ONEX/FFC VEHICUTE ELC		NI A	Massachusetts Mutual Life Insurance	owner strip	0.000	. INVINETO	
0000			26-1611591	3956836			Fallon Cornerstone One MPD LLC	DE	NIA	Company	Ownership	67.000	MMLIC	
0000			26-1611591	3956836			Fallon Cornerstone One MPD LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.600	MMLIC	-
5000			20 1011001				Tarron cornerstone one will be Lee			Massachusetts Mutual Life Insurance	owner strip.		WINE TO	
0000			20-3347091				Fan Pier Development LLC	DE	NIA	Company	Ownership	60.000	MMLIC	
0000			20-3347091				Fan Pier Development LLC	DE		C.M. Life Insurance Company	Ownership	5.900	MMLIC	
							an i i o Boi o opmont EEO			Massachusetts Mutual Life Insurance				
0000			46-3880526				Farringdon London Holdings LLC	DE	NIA	Company	Ownership	94 . 500	MMLIC	
0000			46-3880526				Farringdon London Holdings LLC	DE		C.M. Life Insurance Company	Ownership	5.500	MMLIC	
			1				, , , , , , , , , , , , , , , , , , ,			Massachusetts Mutual Life Insurance				-
0000			]	]			Infinity SCD Ltd	GBR	NIA	Company	Ownership	4.200	MMLIC	
							,			Massachusetts Mutual Life Insurance				
0000			20-4819358				Johnston Groves LLC	DE	NIA	Company	Ownership	57 . 200	-IMMLIC	'
										Massachusetts Mutual Life Insurance				
0000			46-5347643				MMI/Hines Harrison LLC	DE	NIA	Company	Ownership	82.800		
0000			46-5347643				MMI/Hines Harrison LLC	DE	NIA	C.M. Life Insurance Company	Ownership	7.200	MMLIC	
										Massachusetts Mutual Life Insurance	·			
0000			46-4077059				MM Woodfield Martingale LLC	DE	NIA	Company	Ownership	80.400	MMLIC	
0000			46-4077059	.			MM Woodfield Martingale LLC	DE	NI A	C.M. Life Insurance Company	Ownership	19.600		
							Salomon Brothers Commercial Mortgage Trust				·			
0000							2001-MM	DE	NI A	Cornerstone Real Estate Advisers LLC	Influence		MMLIC	
										Massachusetts Mutual Life Insurance				
0000			27-2977720				Sawgrass Village Shopping Center LLC	DE	NIA	Company	Ownership	84.200		
0000			27-2977720				Sawgrass Village Shopping Center LLC	DE	NIA	C.M. Life Insurance Company	Ownership	15.800		
										Massachusetts Mutual Life Insurance				
0000							Ten Fan Pier Boulevard LLC	DE	NIA	Company	Ownership	91.000	MMLIC	
0000		.					Ten Fan Pier Boulevard LLC	DE	NI A	C.M. Life Insurance Company	0wnership	9.000	. MMLIC	

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						Exchange		Domi-	ship		Management,	ship		
0		NAIC	ID.	Fadanal		if Publicly Traded	Names of	ciliary	to	Discretic Occasional and have	Attorney-in-Fact,	Provide	Lillation and a Company little or	
Group Code	Group Name	Company Code	ID Number	Federal RSSD	CIK	(U.S. or International)	Parent, Subsidiaries Or Affiliates	Loca- tion	Reporting Entity	Directly Controlled by (Name of Entity/Person)	Influence, Other)	Percen-	Ultimate Controlling Entity(ies)/Person(s)	*
Code	Group Name	Code	Number	กออบ	CIK	international)	Of Affiliates	tion	Entity	Massachusetts Mutual Life Insurance	Other)	tage	Entity(les)/Ferson(s)	
0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	Company	Ownership	72.900	MMLIC	
0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	C.M. Life Insurance Company	Ownership.	7.200	MMLIC	
							, , , , , , , , , , , , , , , , , , , ,			Massachusetts Mutual Life Insurance	, ,			
0000			. 45-4606547 .				UK LIW Manager LLC	DE	NIA	Company	Ownership	1.000	MMLIC	
										Massachusetts Mutual Life Insurance				
0000			45-4606547				UK LIW Member LLC	DE	NIA	Company	Ownership	99.000	MMLIC	
0000			4E E401100		1	1	Washington Ostower Assertments Venture 110	חר	NI A	Massachusetts Mutual Life Insurance	Ownership	00.000	MAIL IC	
0000			. 45-5401109 . . 45-5401109 .		-		Washington Gateway Apartments Venture LLC _ Washington Gateway Apartments Venture LLC _	DE	NIA NIA	Company	Ownership	4.800	MMLIC	
0000			- 43-3401109		-		masimily ton dateway Apartments venture LLC.	VE	NI /\	Massachusetts Mutual Life Insurance	Owner SITP	4.000	WMLTO	
0000			20-2970495				Waterford Development Associates	DE	NIA	Company	Ownership	90.000	MMLIC	
							The second residence of the se			Massachusetts Mutual Life Insurance				
0000			47-1993493				Waterloo London Holdings LLC	DE	NIA	Company	Ownership	100.000	MMLIC	
							-			Massachusetts Mutual Life Insurance				
0000			46-3122029				WeHo Domain LLC	DE	NIA	Company	Ownership	77.400	MMLIC	
0000			46-3122029		-		WeHo Domain LLC	DE	NIA	C.M. Life Insurance Company	Ownership	12.600	MMLIC	
										Massachusetts Mutual Life Insurance		50.000		
0000			. 81-1552222 .				Willowwood Lakeside Master LLC	DE	NIA	Company	Ownership	50.000	MMLIC	
0000			20-5481477				Ygnatio Valley Funding	DE	NIA	Company	Ownership	90.000	MMLIC	
0000			_ 20-3401477 .				MassMutual Barings Dynamic Allocation Fund		NIA	Massachusetts Mutual Life Insurance	Owner Strip	.  90.000	WML10	
0000			45-3168892			00	massimutuar barrings byriainro Arrocatron runa	MA	NIA	Company	Ownership	99.600	MMLIC	
			1							Massachusetts Mutual Life Insurance				
0000			51-0529328		. 0000927972	OQ	MassMutual Premier Main Street Fund	MA	NIA	Company	Ownership	. 40.300	MMLIC	
							MassMutual Premier Strategic Emerging			Massachusetts Mutual Life Insurance				
0000			. 26-3229251 .		. 0000927972	00	Markets Fund	MA	NIA	Company	Ownership	19.300	MMLIC	
0000			04 0077550		0000007070	00				Massachusetts Mutual Life Insurance		07.000	188.10	
0000			. 04-3277550 .		. 0000927972	0Q	MassMutual Premier Value Fund	MA	NIA	Company	Ownership	97.800	MMLIC	
0000			14-1980900		. 0000916053	00	International Fund	MA	NIA	Company	Ownership	51.500	MMLIC	
0000			14 1000000		. 00000 10000	04	Thromational rana			Massachusetts Mutual Life Insurance	- Office Strip		INNETO	
0000			01-0821120		. 0000916053	0Q	MassMutual Select Diversified Value Fund	MA	NIA	Company	Ownership	17.500	MMLIC	
					1	1				Massachusetts Mutual Life Insurance				
0000			. 04-3512593		. 0000916053	0Q	MassMutual Select Fundamental Growth Fund .	MA	NIA	Company	Ownership	16.200	MMLIC	
			l		1	1		l	l	Massachusetts Mutual Life Insurance		1		
0000			. 04-3513019		. 0000916053	00	MassMutual Select Large Cap Value Fund	MA	NI A	Company	Ownership	100.000	MMLIC	
0000			42-1710935		. 0000916053	00	Managhatual Salaat Mid Con Valua Fired	MA	NI A	Massachusetts Mutual Life Insurance	Ownership	99.100	MMLIC	
0000			42-1/10935			Ο <b>ν</b>	MassMutual Select Mid-Cap Value Fund MassMutual Select Small Capital Value	mA	NIA	Company	Ownership	33. 100	WWILTO	
0000			02-0769954		. 0000916053	00	Equity Fund	MA	NIA	Company	Ownership	24.600	MMLIC	
							MassMutual Select Small Company Value Fund			Massachusetts Mutual Life Insurance				
0000			04-3584140		. 0000916053	00	,,	MA	NIA	Company	Ownership	44.200	MMLIC	
										Massachusetts Mutual Life Insurance	·			
0000			. 46-4257056 .		. 0000067160		MML Series International Equity Fund	MA	NIA	Company	Ownership	8.000	MMLIC	
			47 05 470			1		l	l	Massachusetts Mutual Life Insurance		07.005		
0000			47-3517233		. 0001317146		MML Series II Asset Momentum Fund	MA	NIA	Company	Ownership	97.200	MMLIC	
0000			47-3529636		0001317146		MM Sorios II Dynamia Band Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	4.700	MMLIC	
0000			41-0029036		. 000 13 17 140		MML Series II Dynamic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance	ownerstrip	4./00	WWIL I U	
0000			47-3544629		. 0001317146		MML Series II Equity Rotation Fund	MA	NIA	Company	Ownership	99.000	MMLIC	
			. 11 0077020 .	1	. 300 10 17 170		I oor too ii Equity Hotation Land		III	vvput1]	vvi viiip			

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											(Ownership,	is		
						Name of Securities			Relation-		Board,	Owner-		
						Exchange		Domi-	ship		Management,	ship		
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence.	Percen-	Ultimate Controlling	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	*
0000	aroup Hamo	0000	ramoon	HOOD	Ont	momationary	Of 7 timatos	1011	Linkly	Massachusetts Mutual Life Insurance	Guiery	lago	Entity (1889)/1 G18611(8)	
0000			47-3559064		0001317146		MML Series II Special Situations Fund	MA	NIA	Company	Ownership	98.900	MMLIC	
0000			. 47-3333004 .		0001317140		MINIE Series II Special Situations Fund	IWA	NI /\	Massachusetts Mutual Life Insurance	Owner Sirrp		WWLTO	
0000			46-3289207		0000916053		MassMutual RetireSMART 2055 Fund	MA	NIA	Company	Ownership	28.400	MMLIC	
0000			40-3203207 .		0000310033		Massimutuai netiiesimani 2000 Fuliu	IWA	NIA	Massachusetts Mutual Life Insurance	owner sirrp	20.400	. INVILLED	
0000			47-5326235		0000916053		MassMutual RetireSMART 2060 Fund	МА	NIA	Company	Ownership.	100.000	MAIL LC	
0000			. 47-0020200 .		0000910003		Massimutuai netiiesimani 2000 Fuliu	MA	NIA	Massachusetts Mutual Life Insurance	Owner Strip	100.000	WWILTO	
0000			45-1618155		0000916053		MassMutual RetireSMART Conservative Fund	MA	NIA		Ownership	85.000	MMLIC	
0000			45-1618155 .		0000916053		Massmutual Retiresmant Conservative Fund	MA	NIA	Company Massachusetts Mutual Life Insurance	Owner Sn I p	000.08	WINIL TO	
2000			45 4040000		0000040050		W W L L D L: OWDT O U F L					05.000		
0000			45-1618222 .		0000916053		MassMutual RetireSMART Growth Fund	MA	NIA	Company	Ownership	95.300	MMLIC	
2000			45 4040000		0000040050		W W I I D I : OWDT W I I F I			Massachusetts Mutual Life Insurance		00 500		
0000			45-1618262 .		0000916053		MassMutual RetireSMART Moderate Fund	MA	NIA	Company	Ownership	68.500	MMLIC	
							MassMutual RetireSMART Moderate Growth	l		Massachusetts Mutual Life Insurance		00.400		
0000			45-1618046 .		0000916053		Fund	MA	NIA	Company	Ownership	99.400	MMLIC	
0000			45-3417590 .		0001530245		Oppenheimer Global High Yield Fund	DE	NIA	OppenheimerFunds, Inc.	Management		MMLIC	
										Massachusetts Mutual Life Insurance				
0000			46-1604428		0001562689		Oppenheimer Global Real Estate Fund	DE	NIA	Company	Ownership		MMLIC	
0000			46-1604428 .		0001562689		Oppenheimer Global Real Estate Fund	DE	NIA	C.M. Life Insurance Company	Ownership	3.800	MMLIC	
0000			. 46-1604428 .		0001562689		Oppenheimer Global Real Estate Fund	DE	NI A	OppenheimerFunds, Inc	Management		MMLIC	
							Oppenheimer Global Multi-Asset Growth Fund							
0000			47-3676235 .					DE	NIA	OppenheimerFunds, Inc.	Management		MMLIC	
			1				Oppenheimer Global Multi-Asset Income Fund							
0000			47-1714929 .					DE		OppenheimerFunds, Inc.	Management		MMLIC	
0000			47-4835759 .				Oppenheimer Small Cap Value Fund	DE	NIA	OppenheimerFunds, Inc.	Management		MMLIC	
0000			47-3987967				Oppenheimer SteelPath Panoramic Fund	DE	NIA	OppenheimerFunds, Inc.	Management	.	MMLIC	
			1											

Asterisk	Explanation
1	Massachusetts Mutual Life Insurance Company owns 1.09% of the affiliated debt of Jefferies Finance LLC
2	Debt investors own 3.6% and includes only Great Lakes III, L.P.
3	Partnership investors own 99% and include Babson Loan Strategies Fund, L.P.
4	Debt investors own 4.1% and includes only Babson Capital Loan Strategies Fund, L.P.
5	Debt investors own 44.4% and includes only Connecticut Valley Structured Credit CDO III, Ltd.
6	Debt investors own 55.1% and includes only Babson Capital Loan Strategies Fund, L.P.
7	Debt investors own 7.7% and includes only Babson Capital Loan Strategies Fund, L.P.
8	Debt investors own 4.3% and includes only Great Lakes III, L.P.
9	Debt investors own 5.4% and includes only Great Lakes III, L.P.
10	Debt investors own 2.0% and includes only Great Lakes III, L.P.
11	Debt investors own 3.8% and includes only Great Lakes III, L.P.

#### SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

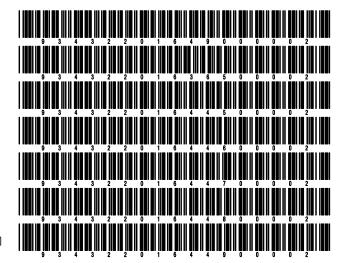
The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing 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
	William T. J. 10. J. Oliv. J. C. J. W. J. C. J. W. NAIG W. J.	NO
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
	Explanation:	

- 1. Not Required
- 2. Not Required
- 3. Not Required
- 4. Not Required
- ·
- 5. Not Required6. Not Required
- 7. Not Required

#### Bar Code:

- 1. Trusteed Surplus Statement [Document Identifier 490]
- 2. Medicare Part D Coverage Supplement [Document Identifier 365]
- Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
- Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



### **OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Liabilities Line 25

Addition	ai write-ins for Liabilities Line 25		
		1	2
		Current	December 31
		Statement Date	Prior Year
2504.	Funds awaiting escheat	2,308,649	2,021,208
2505.	Miscellaneous liabilities	78,985	109,769
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,387,634	2,130,977

#### **SCHEDULE A - VERIFICATION**

Real Estate

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted arryin walle		
7.	Deduct current year's other than temporary impairment responsive to the control of the control o		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

#### **SCHEDULE B - VERIFICATION**

Mortgage Loans

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	985,850,414	944,390,174
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	69,232,989	197,025,939
	2.2 Additional investment made after acquisition	4,849,851	13,013,121
3.	2.1 Actual cost at time of acquisition     2.2 Additional investment made after acquisition     Capitalized deferred interest and other		1,306,342
4.	Accrual of discount	76,563	142,846
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals  Deduct amounts received on disposals	(18,453)	38,512
7.	Deduct amounts received on disposals	49,887,613	163,526,790
8.	Deduct amortization of premium and mortgage interest points and commitment fees	173,127	491,226
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(2,537,950)	(6,048,504)
10.	Deduct current year's other than temporary impairment recognized	1,327,194	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,006,453,715	985,850,414
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	1,006,453,715	985,850,414
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	1,006,453,715	985,850,414

#### **SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	Other Long-Term Invested Assets		
		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	234,145,696	232,592,855
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,300,524	31,676,417
	2.1 Actual cost at time of acquisition	22,783,834	35,620,821
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	2,749,664	11,656,939
6.	Total gain (loss) on disposals	1	(191,956)
7.	Unrealized valuation increase (decrease)  Total gain (loss) on disposals  Deduct amounts received on disposals	40,591,607	76,071,913
8.	Deduct amortization of premium and depreciation	4,883	9,406
9.	Total foreign exchange change in book/adjusted carrying value	(207,901)	(917,373)
10.	Deduct current year's other than temporary impairment recognized		210,688
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	220,175,328	234, 145, 696
12.	Deduct total nonadmitted amounts	1,808,849	3,071,271
13.	Statement value at end of current period (Line 11 minus Line 12)	218,366,479	231,074,425

#### **SCHEDULE D - VERIFICATION**

Bonds and Stocks

	Borius and Stocks		
		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	4,470,816,857	4,555,765,734
2.	Cost of bonds and stocks acquired		
3.	Accrual of discount	8,710,427	16,536,408
4.	Unrealized valuation increase (decrease)	11, 164, 965	17, 166, 311
5.	Total gain (loss) on disposals	(364,532)	11,708,579
6.	Deduct consideration for bonds and stocks disposed of	394,322,024	786,073,957
7.	Deduct amortization of premium	2,497,930	5,008,649
8.	Total foreign exchange change in book/adjusted carrying value	(11,017,880)	(13, 183, 986)
9.	Deduct current year's other than temporary impairment recognized	5,302,565	13,635,228
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		
11.	Deduct total nonadmitted amounts		
12	Statement value at end of current period (Line 10 minus Line 11)	4.697.214.040	4.470.816.857

#### **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

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation  1 2 3 4 5 6 7 8												
	Book/Adjusted	-	Ŭ		Book/Adjusted	Book/Adjusted	Book/Adjusted	Book/Adjusted				
	Carrying Value	Acquisitions	Dispositions	Non-Trading Activity	Carrying Value	Carrying Value	Carrying Value	Carrying Value				
NAIO Designation	Beginning of Current Quarter	During	During	During	End of	End of	End of	December 31				
NAIC Designation	of Current Quarter	Current Quarter	Current Quarter	Current Quarter	First Quarter	Second Quarter	Third Quarter	Prior Year				
BONDS												
1. NAIC 1 (a)	2,244,221,882	152,956,138	165,892,056	(6,711,684)	2,244,221,882	2,224,574,280		2,136,035,988				
2. NAIC 2 (a)	1.836.522.624	971,563,007	1.020.573.540	` ' ' '	1,836,522,624	1,793,303,693		1,881,471,817				
3. NAIC 3 (a)	230,756,584	22,338,881	19,237,992	, ,	230,756,584	211,954,604		217,547,321				
4. NAIC 4 (a)	229,037,194	46,323,292	16,484,231	(2,499,986)	229,037,194	256,376,269		205,206,344				
	48,493,532	3.685.751	4.457.423	` ' ' '	48,493,532	56, 150, 996		34,583,610				
5. NAIC 5 (a)			, , ,	, , ,	, ,	, ,		, ,				
6. NAIC 6 (a)	23,871,684	(27,325)	3,802,332		23,871,684	26,054,052		16,202,669				
7. Total Bonds	4,612,903,500	1,196,839,744	1,230,447,574	(10,881,776)	4,612,903,500	4,568,413,894		4,491,047,748				
PREFERRED STOCK												
8. NAIC 1	10.198.080	53.918			10.198.080	10.251.998		11,700,000				
9. NAIC 2	8,168,920		577 . 151	15.362	8,168,920	7.683.664		9,042,542				
	6, 125, 843	561.182	207.075	, ,	6,125,843	7,876,348		6,871,807				
10. NAIC 3	, ,	,	207,073	, ,	, ,			, ,				
11. NAIC 4	2,786,630	2,639,876		(1,340,185)	2,786,630	4,086,321		1,701,871				
12. NAIC 5	469 , 164		270,436	(60,233)	469 , 164	138,495		469,671				
13. NAIC 6	-											
14. Total Preferred Stock	27,748,637	3,331,509	1,054,662	11,342	27,748,637	30,036,826		29,785,891				
15. Total Bonds and Preferred Stock	4,640,652,137	1,200,171,253	1,231,502,236	(10,870,434)	4,640,652,137	4,598,450,720		4,520,833,639				

NAIC 4 \$ .....; NAIC 5 \$.....; NAIC 6 \$.....

#### **SCHEDULE DA - PART 1**

Short-Term Investments

	Onor 10	1111 1111 00 111101110			
	1	2	3	4	5
					Paid for
	Book/Adjusted			Interest Collected	Accrued Interest
	Carrying Value	Par Value	Actual Cost	Year-to-Date	Year-to-Date
919999 Totals	16 955 271	XXX	16 901 250		

#### **SCHEDULE DA - VERIFICATION**

Short-Term Investments

	Short-renn investments	1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		26,472,927
2.	Cost of short-term investments acquired	26,870,264	47,025,310
3.	Accrual of discount	81,360	92,070
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	1,172	661
6.	Deduct consideration received on disposals	9,997,525	73,590,968
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	16,955,271	
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	16,955,271	

#### **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)	40,482,980
2.	Cost Paid/(Consideration Received) on additions	
3.	Unrealized Valuation increase/(decrease)	98,247,300
4.	Total gain (loss) on termination recognized	2,405,457
5.	Considerations received/(paid) on terminations	6,077,387
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	135,058,350
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	135,058,350

	SCHEDULE DB - PART Futures Cor		RIFICATIO	N	
1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cu	ımulative Cash Cha	nge column)		
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	46,834,446			
	3.14 Section 1, Column 18, prior year	3,130,702	43,703,744	43,703,744	
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				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	46,834,446			
	3.24 Section 1, Column 19, prior year	3,130,702	43,703,744	43,703,744	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		53,768,712		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	50,638,010	50,638,010		
4.3	Subtotal (Line 4.1 minus Line 4.2)				3, 130, 702
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 terminations in prior year				(3, 130, 702
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

# Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open $N\ O\ N\ E$

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open  $N\ O\ N\ E$ 

#### **SCHEDULE DB - VERIFICATION**

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

		Book/Adjusted Carrying	y Value Check
1.	Part A, Section 1, Column 14.	135,058,350	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		135,058,350
4.	Part D, Section 1, Column 5	1,097,558,249	
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)	<u></u>	
		Fair Value Ch	neck
7.	Part A, Section 1, Column 16	135,058,350	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		135,058,350
10.	Part D, Section 1, Column 8	1,097,558,249	
11.	Part D, Section 1, Column 9	(962,499,899)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposur	e Check
13.	Part A, Section 1, Column 21	206,567,319	
14.	Part B, Section 1, Column 20	10,741,400	
15.	Part D, Section 1, Column 11	217,308,719	
16.	Total (Line 13 plus Line 14 minus Line 15)		

#### **SCHEDULE E - VERIFICATION**

(Cash Equivalents)

	, , ,	1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	290,288,161	173,465,084
2.	Cost of cash equivalents acquired	2,494,811,551	6,071,788,210
3.	Accrual of discount	948,699	987,249
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	1,839	3,373
6.	Deduct consideration received on disposals	2,636,055,145	5,955,955,755
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	149,995,105	290,288,161
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	149,995,105	290,288,161

# Schedule A - Part 2 - Real Estate Acquired and Additions Made $N\ O\ N\ E$

Schedule A - Part 3 - Real Estate Disposed NONE

### **SCHEDULE B - PART 2**

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

1	Location	Showing All Mortgage Loans ACQ	4	5	6	7	8	9
Loan Number	2	3	Loan	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
	City	State	Туре	05/16/2016		Time of Acquisition		
00077AEF8	Various Various	MI			5.400 6.150		2,985 4.254	2,999,347 956,186
059610H19	Various			05/16/2016	6.670		2 339	930 , 180
437609MN7	Various				6.350		200	
867890AB1	Various				6.590		265	288 628
	od standing - Residential mortgages-insured or guaranteed			03/ 10/ 2010	0.330		10.241	4.901.366
320870MM7	Various			06/20/2016	8.040		117	4,901,300
	od standing - Residential mortgages-all other			00/20/2010	0.040		117	
N131031	San Francisco	CA		04/22/2016	4,430	(41,570)	117	10,880,000
N131031 N131032	San Francisco			04/22/2016	10.840	(41,570)(41,300)		
N132021	Chicago	II		06/30/2016	6.460	(13,300).	96,239	10,650,000
N156041	New York	NY		06/30/2016	4.460		571.124	12,266,441
N156042	New York	NY		06/30/2016	10.960		190.375	4,305,098
N156181	Watertown	MA		06/30/2016	5.710		621,772	
N157161	San Diego	CA		.06/30/2016	3.770		.769,231	
N159221	Washington	DC		04/01/2016	3.750	4,159,996		10,377,300
N164031	Chicago	IL		05/26/2016	3.850	4,995,001		11,214,289
N166011	Washington	DC			4.710		121,354	6,622,127
N167021	Portland	OR		04/28/2016	3.800	3,996,000		7,792,000
N167041	Costa Mesa	CA		06/13/2016	3.860	4,705,147		7,746,380
N169041	Willistown Township	PA		06/20/2016	3.800	3,296,701		5,074,539
N169051	Roseland	NJ		06/20/2016	3.800	3,296,701		5,077,123
N16E011	London			04/04/2016	3.960	4,825,535		9,025,446
N16E021	London			06/30/2016	5.710		383,860	9,752,960
N16E031	London	GBR		04/11/2016	3.780	4,928,034		9,059,315
	od standing - Commercial mortgages-all other					34, 146, 245	2,753,955	146,246,906
N146281	Philadelphia	PA		06/30/2016	12.000		48,706	30 ,749 ,988
	od standing - Mezzanine Loans						48,706	30,749,988
0899999. Total Mortgages	in good standing					34, 146, 245	2,813,019	181,898,260
1699999. Total - Restructu								
	es with overdue interest over 90 days							
	es in the process of foreclosure							
3399999 - Totals	p. 00000 or 10100100010					34,146,245	2,813,019	181,898,260

#### **SCHEDULE B - PART 3**

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

									=								
1	Location	1	4	5	6	7		Change	in Book Value	Recorded Inve	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				i
						Recorded			Current				Recorded				1
						Investment			Year's Other		Total		Investment		Foreign		1
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
N060041	Warrington	PA.		04/06/2006	05/02/2016	999,854		146			146		1,000,000	1,000,000			
N067081	Chino	CA		06/19/2006	04/01/2016	3,468,805		149			149		3,468,955	3,468,955			L
N067091	Chino	CA		06/19/2006	04/01/2016	1,861,249		141			141		1,861,391	1,861,391			L
N131031	San Francisco	CA		02/04/2015	04/22/2016	309,844		46, 189		42,920	89, 109		806,960	806,960			L
N131032	San Francisco	CA		06/10/2013	04/04/2016	1,698,420		16,778			16,778		1,699,898	1,699,898			
595260CD0	Various	NY		10/27/2011	05/16/2016	16,669		(58)			(58)		16,611	16,611			
669370MN5	Various	TX		04/23/1998	05/06/2016	1,687		(11)			(11)		1,676	1,676			L
Foreign Exchange Coupon Adj			ļ										(15,443)	(14,716)	727		727
0199999. Mortgages clo	sed by repayment			•	•	8,356,528		63,334		42,920	106,254		8,840,048	8,840,775	727	•	727
Residential													12,897,191	12,895,777		(1,414)	(1,414)
Commercial									1 327 193		(1.327.193)		(508, 316)	(508, 316)			1

## **SCHEDULE B - PART 3**

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

		Onoming 7 in Montgage Lean Blot GGES, Transferred of Hebata Barring the Garrent addition															
1	Location	า	4	5	6	7	7 Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	^Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
0299999. Mortgages witl	h partial repayments								1,327,193		(1,327,193)		12,388,875	12,387,461		(1,414)	(1,414)
0599999 - Totals					8,356,528		63,334	1,327,193	42,920	(1,220,939)		21,228,923	21,228,236	727	(1,414)	(687)	

## **SCHEDULE BA - PART 2**

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

			r Long-Terr	n Invested Assets ACQUIRED AND ADD		DE During the						
1	2	Location		5	6	7	8	9	10	11	12	13
		3	4								Commitment	
						Date	Type	Actual Cost	Additional		for	
CUSIP				Name of Vendor	NAIC	Originally	and	at Time of	Investment Made	Amount of	Additional	Percentage of
Identification	Name or Description	City	State	or General Partner	Designation	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Investment	Ownership
000000-00-0	2013 Sheridan Production Partners III A LP	Houston	TX	Sheridan Production Partners III LLC		11/06/2014	3		285.000		5.559.000	1.631
0199999. Oil a	nd Gas Production - Unaffiliated	•	•		•	•	•		285,000		5.559.000	XXX
125840-10-7	1820 CML Mezzanine Investor III LLC	London	GBR	Massachusetts Mutual Life Ins Co	58	06/02/2010	2		1,396,877		0,000,000	100.000
	Venture Interests - Fixed Income - Affiliated								1,396,877			XXX
000000-00-0	1316 Braemar Energy Ventures LP	New York	NY	Braemar Power & Comms Management LP		01/09/2003	3		7,775			1.216
000000-00-0	1467 FIMI Opportunity Fund II LP	Tel Aviv	ISR	Ishay Davidi Managing Partner	-	10/05/2005	2		11.772			1.873
000000-00-0	1481 Rosemount Global Trade Finance Fund LP	White Plains	NY	Rosemount Finance Partners LLC		12/01/2005	7		116,062			9.030
000000-00-0	1486 Excelsior Capital Asia Partners III LP	Hong Kong	HKG	Excelsior Capital Asia GP III LP		01/04/2006	3		2, 197			1.001
000000-00-0	1528 PNC Equity Partners II LP	Pittsburgh	PA	Allegheny Capital Partners II LLC		07/21/2006	3		1,749			1. 102
000000-00-0	1571 HKW Capital Partners III LP	New York	NY	HKW Management III LP		01/29/2007 _	3		261			1.574
000000-00-0	1581 Asia Alternative Capital Partners LP	San Francisco	CA	Asia Alternatives PE Partners LLC		03/22/2007	12		19,613			0.581
000000-00-0	1603 KKR Asian Fund LP	New York	NY	KKR Associates Asia LP		07/03/2007	3		7,749			0.234
000000-00-0	1621 Crimson Capital Ptrs III LP	Brisbane	CA	HML Clipper Capital Management LP	·	09/28/2007	3		4,909			0.750
000000-00-0 000000-00-0	1642 High Road Capital Partners Fund   LP	New York	NY NY	High Road Associates   LLC Braemar Power & Comm Mumt     LP		11/16/200706/17/2011	3		3, 183 292, 748		865.928	1. 199
000000-00-0	1795 Braemar Energy Ventures III LP	New York	NY NY	Global Infrastructure GP II LP		06/1//2011	33		292,748		1,378,397	1.014
000000-00-0	1853 Global Infrastructure Partners II-A LP	New York	NY NY	Brookfield Infrastructure GP II LP Brookfield Infrastructure Fund GP II LLC		11/19/2013	3		469, 118		1,3/8,39/	0.200
000000-00-0	1967 ERG Holding Company LLC	Watchung	N.J	ERG Holding LLC	· · · · · · · · · · · · · · · · · · ·	04/04/2014	3		174			0.066
000000-00-0	1990 Warburg Pincus Energy LP	New York	NY	Warburg Pincus Energy GP LP		07/25/2014	3		350.000		3.715.000	0.529
000000-00-0	2020 Kayne Private Energy Income Fund LP	Los Angeles	CA	KPEIF GP LLC		04/01/2016	3	840.000			5,160,000	0.400
000000-00-0	2024 Tennenbaum Special Situations Fund IX LLC	Santa Monica	CA.	Tennenbaum Special Situations MM IX LLC		07/10/2015	13		762.855		3,628,832	0.600
000000-00-0	2026 HQ Acquisition Holdings LLC	Cleveland		Blue Point Capital Partners		12/19/2014	3		15,382			0. 164
000000-00-0	2042 CCI Investor Holdings LLC	New York	NY	One Rock Capital Partners LLC		03/05/2015	3		633			0. 197
000000-00-0	2047 EnCap Energy Capital Fund X LP	Houston	TX	EnCap Equity Fund X GP LP		04/22/2015	3		259,733		1,928,001	0.037
000000-00-0	2059 iCON Infrastructure Partners III LP	St Peter Port	GBR	I CON GP III LLP	-	07/17/2015	3		2,409,326		2,287,288	0.554
000000-00-0	2073 Warburg Pincus Private Equity XII LP	New York	NY	Warburg Pincus XII LP		12/21/2015	3		165,000		4,650,000	0.417
000000-00-0	2105 Stonepeak Infrastucture Fund II LP	New York	NY	Stonepeak Associates II LLC	· ·	02/12/2016	3		682,028		3,677,325	0.143
	2116 JFL-API Co-Invest Partners LP	New York	NY	JFL GP Investors IV LLC		04/20/2016	3	433,468				0.636
	Venture Interests - Common Stock - Unaffiliated			T			_	1,273,468	5,620,594		28,424,591	XXX
000000-00-0	1410 Great Lakes LLC	Springfield	MA	Babson Capital Management LLC		12/30/2004	5					0.488
000000-00-0 000000-00-0	1558 Great Lakes II LLC	Springfield	MA MA	Babson Capital Management LLC	· · · · · · · · · · · · · · · · · · ·	12/14/2006 10/31/2008	5		5,340			0.976
000000-00-0	2029 CML Special Situations Investor LLC	Springfield	MA MA	Benton Street Advisors Inc Babson Capital Management LLC		12/19/2014	33		415 525,250		1, 165, 238	0.103
	Venture Interests - Common Stock - Affiliated	_ Springrerd	MA	Babson Capital Management ELC	-	12/ 19/ 2014			531.697		1.165.238	XXX
		Lou:		LIONE ON WILLO	1	40 (00 (0044	1 0				1, 165, 238	
	2011 Harrison Street Real Estate Partners V LP	Chicago	IL	HSRE GP V LLC		10/08/2014	3		402,353			3.922
	Venture Interests - Real Estate - Unaffiliated	To the second		Tu			1		402,353			XXX
000000-00-0	1349 CREA/PPC Venture LLC	Hartford	CT	. Massachusetts Mutual Life Ins Co	· · · · · · · · · · · · · · · · · · ·	11/26/2003	3			1,961,806		6.556
000000-00-0 000000-00-0	1429 12-18W 55TH ST Predevelopment LLC	Hartford Hartford	CT CT	Massachusetts Mutual Life Ins Co Massachusetts Mutual Life Ins Co		03/29/2005 09/28/2005	33					7.737 5.937
000000-00-0	1556 Cornerstone Fort Pierce Development LLC	Hartford	CT	Massachusetts Mutual Life Ins Co	-	09/28/2005	33		9,369			5.937
000000-00-0	1672 Fallon Cornerstone One MPD LLC	Hartford	CT	Massachusetts Mutual Life Ins Co	-	03/13/2007	3			10.067.850		5.580
000000-00-0	1729 CREA/LYON West Gateway LLC	Hartford	CT	Massachusetts Mutual Life Ins Co		06/27/2008	3			3.141.905		6.000
000000-00-0	1760 Sawgrass Village Shopping Center LLC	Hartford	CT	Massachusetts Mutual Life Ins Co		07/13/2010	3		46.107	, ۱۹۲,۵00		15.790
000000-00-0	1798 AT Mid-Atlantic Office Portfolio LLC	Hartford	CT	Massachusetts Mutual Life Ins Co	[	07/31/2011	3		24,711			10.000
000000-00-0	1845 Washington Gateway Apartments Venture LLC	Hartford	CT	. Massachusetts Mutual Life Ins Co		06/14/2012	3			3,110,612		4.840
000000-00-0	1847 21 West 86 LLC	Hartford	CT	. Massachusetts Mutual Life Ins Co		06/14/2012	3			2,646,600		3.055
000000-00-0	1914 WeHo Domain LLC	Hartford	CT	Massachusetts Mutual Life Ins Co		07/31/2013	3			2,966,136		12.600
000000-00-0	1930 Farringdon London Holdings LLC	Hartford	CT	Massachusetts Mutual Life Ins Co		10/22/2013	3			4,685,472		5.500
000000-00-0	1966 2 Harbor Shore Member LLC	Hartford	CT	Massachusetts Mutual Life Ins Co		03/20/2014	3			7,479,558		6.207
000000-00-0	1972 MMI/Hines Harrison LLC	Hartford	CT	Massachusetts Mutual Life Ins Co		05/02/2014	3		80,457	4 400		7.200
000000-00-0	2039 CREA 330 Third LLC	Springfield	MA	Massachusetts Mutual Life Ins Co		12/31/2014	3		2,098,497	1,498,424	3, 147, 746	8.000
000000-00-0 000000-00-0	2044 Cornerstone Real Estate Fund X LP	HartfordHartford	CT CT	CREF X GP LLC		04/30/201511/03/2015	3		32,733	3,582,501 4,877,421	2,412,167 3,530,600	3.071
000000-00-0	2101 50 Liberty LLC	Hartford	CT	Cornerstone Core Fund GP S.a.r.I		12/22/2015	3		2,913,003	4,877,421		9.000
000000-00-0	2102 Ten Fan Pier Boulevard LLC	Hartford	CT	Cornerstone Real Estate Advisers LLC		12/22/2015	33		339,880			9.000
000000-00-0	2103 One Harbor Shore LLC	Hartford	CT	Cornerstone Real Estate Advisers LLC		12/22/2015	3		236,641			9.000
	Venture Interests - Real Estate - Affiliated			SALIGNOTORIO TORE ESTREO NOTES OF ELO	- <b>-</b>				5,862,840	47,344,303	16,217,885	XXX
000000-00-0	1329 Raymond James XXIII LP	St Petersburg	FI	Raymond James Financial Inc		07/14/2003	2		25.915	47,044,000	6.339	12.896
	Guaranteed Federal Low Income Housing Tax Credit		p	- Indymond sames i maneral me	-	01/ 1+/ 2000	£		25.915		6.339	XXX
		- Onaniialeu						4 070 400	.,		,	
4499999. Tota	i - Unamiliated							1,273,468	6,333,863		33,989,930	XXX

#### **SCHEDULE BA - PART 2**

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

	Charles and the contract of th												
1	2	Location		5	6	7	8	9	10	11	12	13	
		3	4								Commitment		
						Date	Type	Actual Cost	Additional		for		
CUSIP				Name of Vendor	NAIC	Originally	and	at Time of	Investment Made	Amount of	Additional	Percentage of	
Identification	Name or Description	City	State	or General Partner	Designation	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Investment	Ownership	
4599999. Total - Affiliated									7,791,415	47,344,303	17,383,123	XXX	
4699999 - Totals	_				•	•		1,273,468	14, 125, 277	47,344,303	51,373,053	XXX	

## **SCHEDULE BA - PART 3**

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

1	2	Location		5	6	7	8		Change i	in Book/Adjı	usted Carryi	ng Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other		Change in		Carrying					
											0			, ,		Foreign			
							Value		Year's	_ Than	Capital-	Book/	Exchange	Value					
							Less	Unrealized		Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year		Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
000000-00-0	1543 Rossrock Fund II LP	New York	NY	Distribution	10/21/2006	04/30/2016									7,500				
0999999. Fixe	ed or Variable Rate - Mortgage Loans	s - Unaffiliated													7,500				
000000-00-0	1506 Babson Mezzanine Realty Investors LP	Hartford	CT	Liquidation of Investment	04/27/2006	06/01/2016	108,344	(8,044)				(8,044)			87,524				
1099999. Fixe	ed or Variable Rate - Mortgage Loans	s - Affiliated					108,344	(8,044)				(8,044)			87,524				
05616#-10-1	1407 Babson Capital High Yield LLC	Boston	MA	Liquidation of Investment	10/29/2004	05/31/2016	13,033,283	861,570				861,570		13,407,953			1	1	2,907,953
125840-10-7	1820 CML Mezzanine Investor III LLC	London	GBR	Distribution	06/02/2010	06/23/2016									171,436				
	2057 Babson Investment Grade CLO Debt Fund																		
05618*-10-3	LP	Springfield	MA	Distribution	05/29/2015	06/23/2016									35,500				
1499999. Joir	nt Venture Interests - Fixed Income -	Affiliated					13,033,283	861,570				861,570		13,407,953	13,614,890		1	1	2,907,953
000000-00-0	1341 ICG Mezzanine Fund 2003 LP	St. Helier	JEY	Distribution	09/16/2003	06/30/2016									33,933				
	1345 2003 Riverside Capital Appreciation																		
000000-00-0	Fund LP	New York	NY	Distribution	10/28/2003	05/09/2016									3,339				
	1386 Kenner Growth Partners SIE LP	New York	NY	Post sale income/(expense)	03/28/2003	06/13/2016													19,698
000000-00-0	1393 RCAF 2003 CIV VI LP	New York	NY	Post sale income/(expense)	08/12/2004	05/09/2016													217
000000-00-0	1431 PAI Europe IV LP	St Peter Port	GBR	Distribution	04/06/2005	04/06/2016									125,816				
	1446 WCP Fund #1 LP	Paris	FRA	Distribution	07/01/2005	06/07/2016									23,430				
000000-00-0	1457 Montagu III LP	London	GBR	Post sale income/(expense)	08/09/2005	06/02/2016													209
	1459 Candover 2005 Fund US No 4 LP	London	GBR	Distribution	08/19/2005	06/28/2016									113,401				
	1467 FIMI Opportunity Fund II LP	Tel Aviv	ISR	Distribution	10/05/2005	06/16/2016									51,171				
000000-00-0	1476 Sterling Investment Partners II LP	Westport	CT	Distribution	11/01/2005	06/24/2016									3,966				
000000-00-0	1486 Excelsior Capital Asia Partners III LP	Hann Kann	LIKO	Distribution	01/04/2006	06/30/2016									2, 197				
	1488 Riverside Europe Fund III LP	Hong Kong	NV	Distribution	12/12/2005	04/13/2016									2, 197				
	1527 Linden Capital Partners LP	Chicago	N	Distribution	07/17/2006	05/31/2016	<b>†</b>						<u> </u>		858,960				ļ
	1528 PNC Equity Partners II LP	Pittsburgh	ΙL ΡΔ	Distribution	07/11/2006	06/21/2016	<b>†</b>						<b> </b>		130 , 161				
	1530 Seidler Equity Partners III LP	Marina Del Rev		Distribution	07/28/2006	06/21/2016									699,793				
	1570 Saw Mill Capital Partners LP	Briarcliff Manor	NY	Distribution	02/01/2007	06/14/2016									30.903				
000000 00 0	1571 HKW Capital Partners III LP	New York	NY	Distribution	01/29/2007	04/20/2016									13.316				
	1581 Asia Alternative Capital Partners LP	San Francisco	CA	Distribution	03/22/2007	06/30/2016									137,076				
000000-00-0	1583 Special Value Opportunities Fund LLC	Los Angeles	CA	Distribution	03/21/2007	06/30/2016									19, 104				
	1601 Kohlberg Investors VI LP	Mount Kisco	NY	Distribution	06/20/2007	05/26/2016									147.950				
000000-00-0	1602 Validus Pharmaceuticals LLC	Parsippany	N.J	Distribution	06/19/2007	06/30/2016							<u> </u>		381.708				ļ
	1621 Crimson Capital Ptrs III LP	Brisbane	CA	Distribution	09/28/2007	05/18/2016							[		67.926				[]
000000-00-0	1642 High Road Capital Partners Fund   LP	New York	NY	Distribution	11/16/2007	06/17/2016									5,233				
000000-00-0	1795 Braemar Energy Ventures III LP	New York	NY	Distribution	06/17/2011	04/30/2016									13,404				
	1853 Global Infrastructure Partners II-A LP	1	[			Ī	T								[				
000000-00-0		New York	NY	Distribution	08/09/2012	06/07/2016						<u></u>			67,081			<u></u>	

## **SCHEDULE BA - PART 3**

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

			ა	howing Other Long-Term Inve	sied Asseis	DISPUSEI	<u>, mansie</u>	irea or ne	paid Duni	ig the Cur	rent Quar	ler							
1	2	Location		5	6	7	8	8 Change in Book/Adjusted Carrying Value 15								17	18	19	20
1		3	4			1		9	10	11	12	13	14						
			•				Book/	· ·		Current		.0		Book/					
							Adjusted			Year's		Total	Total	Adjusted					
									0										
							Carrying		Current	Other		Change in	Foreign	Carrying					
							Value		Year's	Than	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
000000-00-0	1867 Aviation Holding II LP	New York	State	Distribution	10/15/2012	04/28/2016	i cai	Crease)	Accietion	HIZEU	Other	11+12)	value	Disposai	26.877	Disposai	Disposai	Disposai	IIICOIIIC
000000-00-0	1932 Brookfield Infrastructure Fund II B LP		INY	DISTRIBUTION	10/ 15/2012	04/28/2010									∠0,8//				
000000-00-0	1932 Brookfleid Infrastructure Fund II B LP	New York	NY	Distribution	11/19/2013	06/16/2016									14,258				
000000-00-0	1967 ERG Holding Company LLC	Watchung	NJ	Distribution	04/04/2014	05/31/2016	+								14,238				
000000-00-0	1990 Warburg Pincus Energy LP	New York	NY	Distribution	07/25/2014	04/13/2016	†								2,500				
000000-00-0	2042 CCI Investor Holdings LLC	New York	NY	Distribution	03/05/2014	06/07/2016	†								82.657				
000000-00-0	2046 Master Cutlery Investment Company LLC	San Francisco	CA	Distribution	04/17/2015	06/30/2016	†		<u> </u>	<b>†</b>					4,068				
000000-00-0	2056 Power Stop Holdings LLC	Westport	CT	Distribution	05/29/2015	05/05/2016	†		ļ						4,000				
	2105 Stonepeak Infrastucture Fund II LP	New York	NY	Distribution	03/23/2015	06/07/2016									2.300				
	nt Venture Interests - Common Stock		h	D101110011011											3,400,122				00 400
	1410 Great Lakes LLC		l w	Distribution	12/30/2004	05/25/2016	<del> </del>	1	<del>                                     </del>	+					3,400,122 6.577		1		20, 123
000000-00-0		Springfield	MA																
000000-00-0	1558 Great Lakes II LLC	Springfield	MA	Distribution	12/14/2006	06/29/2016	+		<u> </u>	<b> </b>					48 , 137				
000000 00 0	1611 Somerset Special Opportunities Fund LP	n 4	MA	D: 4 15 41	07 (04 (0007	06/21/2016									4 070 070				
000000-00-0	1010 OH Hi I	Boston		Distribution	07/31/2007										1,976,876				
12583#-10-6	1816 CML Mezzanine Investor LLC	London	GBR	Distribution	12/22/2005	06/23/2016									1,689,505				
000000-00-0	1817 CML Mezzanine Investor L LLC	London	uBH	_ Distribution	11/14/2008	06/23/2016									833,516				
	nt Venture Interests - Common Stock			T											4,554,611				
000000-00-0	1579 The Praedium Fund VII LP	New York	NY	Distribution	09/28/2007	06/20/2016									48,939				
000000-00-0	1580 Charles River Institutional Fund   LP		MA	Distribution	12/19/2007	05/26/2016									15,860				
	nt Venture Interests - Real Estate - U	Jnaffiliated													64,799				
000000-00-0	1349 CREA/PPC Venture LLC	Hartford	CT	Distribution	11/26/2003	06/29/2016									25,352				
000000-00-0	1496 CREA/Windstar Dublin-Pleasanton LLC	Hartford	CT	Post sale income/(expense)	03/15/2006	06/22/2016													(270)
000000-00-0	1511 Flower Mound Warehouse	Hartford	CT	Post sale income/(expense)	05/12/2006	05/11/2016	<b>+</b>												(271)
000000-00-0	1536 777 6th Street LLC	Hartford	CT	Post sale income/(expense)	08/29/2006	05/11/2016													(35)
1	1596 Cornerstone Flower Mound Industrial LP	L								1									
000000-00-0		Hartford	CT	Post sale income/(expense)	05/11/2007	06/21/2016	<b>-</b>		ļ	ļ			<b> </b>						( 144)
000000-00-0	1729 CREA/LYON West Gateway LLC	Hartford	CT	Distribution	06/27/2008	06/27/2016	<del></del>		ļ	<b></b>					112, 120				
000000-00-0	1740 Country Club Office Plaza LLC	Hartford	CT	Distribution	08/26/2009	06/23/2016									62, 150				
000000-00-0	1798 AT Mid-Atlantic Office Portfolio LLC	Hartford	CT	Distribution	07/31/2011	06/23/2016	+								187 , 111				
000000-00-0	1831 CREA/XISC Torrance Industrial LLC	Hartford	CT	Post sale income/(expense)	02/21/2012	04/06/2016	+		<b></b>						<b></b>				(90)
	1845 Washington Gateway Apartments Venture	l., ., .		D	00/11/0015	00/04/00/-				1					40				
000000-00-0	LLC	Hartford	CT	Distribution	06/14/2012	06/24/2016	+								43,620				(057)
000000-00-0	1860 PO Parsippany Office Portfolio LLC	Hartford	CTCT	Post sale income/(expense)	09/14/2012	05/11/2016	+												(357)
000000-00-0	1915 Gracechurch London Holdings LLC	Hartford	CT	Post sale income/(expense)	07/18/2013	06/28/2016	+		·	·									(4)
000000-00-0	1920 MM Greenhill Office LLC	Hartford		Post sale income/(expense)	08/06/2013	05/06/2016	+		<b>}</b>	<b> </b>					E0 007				(4,750)
000000-00-0	1930 Farringdon London Holdings LLC	Hartford		Distribution	10/22/2013	04/01/2016	+								50,837 30.089				
	2044 Cornerstone Real Estate Fund X LP 2087 Cornerstone Core Fund SCSp	Hartford Hartford	CT	Distribution	04/30/2015	06/30/2016 05/17/2016									770,360				
			L	DISTIDUCTOR	11/03/2013	03/1//2016									-				
	nt Venture Interests - Real Estate - A	attiliated								1					1,281,639				(5,921)
4499999. Tot	tal - Unaffiliated														3,472,421				20, 123
4599999. Tot	tal - Affiliated						13, 141, 628	853,525				853,525		13,407,953	19,538,663		1	1	2,902,031
4699999 - To	otals						13.141.628	853.525				853.525		13.407.953	23.011.085		1	1	2.922.155

## **SCHEDULE D - PART 3**

			Show All	Long-Term Bonds and Stock Acquired During the Current Quarte	er				
1	2	3	4	5	6	7	8	9	10
									NAIC Desig-
					Number of			Daid for Assurad	nation or
CUSIP			Date		Number of Shares of			Paid for Accrued Interest and	Market Indicator
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	(a)
	WI TREASURY N/B UNSECURED 1.375% 04/30	1 Oreign	05/09/2016	AMPERST SECURITIES	Stock	2.747.247	2.725.000	1,018	(a)
	otal - Bonds - U.S. Governments			711112101 0200111120		2,747,247	2,725,000	1,018	XXX
254845-JZ-4	DISTRICT COLUMBIA WTR & SWR AU REV BD SR		06/17/2016	WELLS FARGO		58,073	50,000	542	
3199999. Subt	otal - Bonds - U.S. Special Revenues					58,073	50,000	542	
00037B-AC-6	ABB FINANCE USA INC SENIOR UNSECURED 4		05/31/2016	CREDIT SUISSE SECURITIES USA		134,523	125,000	380	1FE
00084D-AL-4 00101J-AF-3	ABN AMRO BANK NV SUBORDINATED 4.800% 0	F	04/11/2016 05/10/2016	MORGAN, STANLEY AND CO	·	199,654	200,000 200,000	2,294	2FE
001013-AF-3 00116*-AA-9	AFC-DELL HOLDING CORP. SENIOR SUB NOTE (		03/10/2016	PRIOR PERIOD ADJUSTMENT	·	969	200,000	2,294	4Z
001626-AC-4	ALM XIX LTD SR SECD NT CL A-2 2.828% 0	F	05/10/2016	CITIGROUP		1,200,000	1,200,000		1FE
00187E-A@-3	API TECHNOLOGIES CORP. SENIOR SUB NOTE (		04/22/2016	DIRECT	·	1,733,872	1,733,872		4Z
00190N-AB-5 00287Y-AV-1	PODS, LLC 1ST LIEN TERM LOAN 4.500% 02		05/31/2016 05/09/2016	BABSON CAPITAL NGMT LLC BANK OF AMERICA CORP	-	288,285 497,275	291,816		4FE 2FE
00287Y-AW-9	ABBVIE, INC. SENIOR UNSECURED 4.300% 0		05/09/2016	BANK OF AMERICA CORP		496,640	500,000		2FE
00400V-AB-3	ACADEMIC LOAN FUNDING TRUST ALFT 2012-1A		05/31/2016	GOLDMAN, SACHS & CO		710,400	740,000	249	1FE
00404A-AG-4	ACADIA HEALTHCARE CO INC SENIOR UNSECURE		06/16/2016	MARKETAXESS FINANCIALS	·	137,291	140,000	3,388	4FE
00438B-RR-0	ACCRUENT, LLC 2016 2ND LIEN TERM LOAN		05/16/2016	BABSON CAPITAL NGMT LLC BABSON CAPITAL NGMT LLC		1,583,252	1,615,563		4Z
00709L-AB-3 00817Y-AX-6	ADMI CORP. 2015 TERM LOAN B 5.250% 04/ AETNA, INC. SENIOR UNSECURED 4.375% 06		06/09/2016 06/03/2016	BABSON CAPITAL MGMT LLC	-	149,625	150,000 2,330,000		4FE
009563-A*-8	AIRXCEL, INC. SENIOR SUB NOTE (1.5% PIK)		03/31/2016	PRIOR PERIOD ADJUSTMENT		2,331,419	2,330,000		4
02343U-AA-3	AMCOR FINANCE USA INC SENIOR UNSECURED		04/19/2016	CITIGROUP	.	529,868	530,000		2FE
023765-AA-8	AMER AIRLINE 16-2 AA PTT FIRST LIEN 3.		05/02/2016	DEUTSCHE BANK SECURITIES		450,000	450,000		1FE
02376C-AS-4 02563W-AA-2	AMERICAN AIRLINES, INC 2016 TERM LOAN B		05/10/2016 05/01/2016	BABSON CAPITAL MGMT LLC PIK TO MARKET	-	551,691 14,567	555,860 97,110		3FE
033286-AC-9	ANCHORAGE CAPITAL CLO LTD ANCHO 2014-5A	F	04/28/2016	DEUTSCHE BANK SECURITIES		1,798,875	1,800,000	2,006	1FE
03329K-AA-1	ANCHORAGE CAPITAL CLO 8 LTD SR SECD NOTE	F	06/22/2016	DEUTSCHE BANK SECURITIES		2,547,450	2,550,000		1FE
035242-AN-6	ANHEUSER-BUSCH INBEV FIN SR UNSECURED		05/09/2016	VARIOUS		2,000,383	1,790,000	26,069	1FE
03765V-AF-7 037833-BX-7	PRIME SECURITY SERVICES BORROW INCREMENT		05/06/2016 05/12/2016	BABSON CAPITAL MGMT LLC	-	525,307 1.646.349	530,613 1,510,000	40.004	3FE
037833-BX-7 03789X-AA-6	APPLE INC SENIOR UNSECURED 4.650% 02/2		05/12/2016	BARCLAYS CAPITAL INC.	·	1,646,349		16,084	3AM
04941M-AA-3	ATLAS SENIOR LOAN FUND LTD SERIES 2014-1	F	04/14/2016	GOLDMAN, SACHS & CO		1,048,950	1,050,000		1FE
052528-AK-2	AUSTRALIA & N ZEALAND BK GROUP SUBORDINA	F	06/01/2016	VARIOUS		1,115,293	1,100,000	2,286	
053633-AB-9	AVERY POINT CLO LIMITED SERIES 2013-3A C	F	04/18/2016	MORGAN, STANLEY AND CO	·	1,567,163	1,580,000	268	
05363X-AC-1 06659#-AF-4	AVERY POINT V CLO LTD SR SECURED NOTE CL	F	06/20/2016 04/28/2016	CITIGROUP GLOBAL MARKETS		2,580,500 3,200,000	2,600,000 3,200,000	9,976	1FE
075887-BG-3	BECTON DICKINSON AND COMPANY SR UNSECURE		06/21/2016	JEFFRIES LLC		2,550,930	2,300,000	2,694	2FE
09628Q-AC-9	BLUEMOUNTAIN CLO LTD BLEUM 2016-1A B 2	E	04/13/2016	JP MORGAN SECURITIES		1,100,000	1,100,000		1FE
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS SENIOR UN		06/22/2016	VARIOUS		869,374	870,000		2FE
11271L-AA-0 115637-AP-5	BROOKFIELD FINANCE INC SENIOR UNSECURED	A	05/25/2016 05/05/2016	CITIGROUP GLOBAL MARKETS		1,396,408556,855	1,410,000 500,000		2FE
12189L-AZ-4	BURLINGTON NORTHERN SANTA FE SENIOR UNSE		05/05/2016	J P MORGAN SECURITIES	·				1FF
12519#-AA-3	CED CALIFORNIA HOLDINGS 3, LLC SENIOR SE		05/27/2016	BARCLAYS CAPITAL INC.		3,500,000	3,500,000		2Z
12636M-AJ-7	CSAIL COMMERCIAL MORTGAGE TRU SERIES 201		05/17/2016	CREDIT SUISSE SECURITIES USA		77,249	75,000	174	1FE
12636M-AK-4	CSAIL COMMERCIAL MORTGAGE TRU SERIES 201		05/17/2016	CREDIT SUISSE SECURITIES USA		350 , 197	340,000	926	1FE
12636M-AL-2 126650-CN-8	CSAIL COMMERCIAL MORTGAGE TRU SERIES 201		05/17/2016 05/09/2016	CREDIT SUISSE SECURITIES USA	·	91,779 3,057,906	90,000 2,620,000	307	2FF
13134M-BJ-1	CALPINE CORP TERM LOAN B7 3.640% 05/02		06/09/2016	BABSON CAPITAL MGMT LLC			750,000		3FE
13345*-AA-5	CAMERON LNG CONSTRUCTION FACILITY 2.42		06/30/2016	VARIOUS		326,253	326,253		1
13645R-AU-8	CANADIAN PACIFIC RAILWAY CO. SENIOR UNSE	A	06/24/2016	U. S. BANCORP	-    -	28,625	25,000		2FE
13645R-AX-2 141781-BF-0	CANADIAN PACIFIC RAILWAY CO. SR UNSECURE	A	04/18/2016 06/13/2016	CITIGROUP STIFEL NICOLAUS	·		140,000	858	2FE
14312L-AC-1	CARLYLE GLOBAL MKT STRATEGIES CGMS 2016-		04/27/2016	CITIGROUP		1,860,000	1,860,000		1FE
14313*-AA-1	CARMAX AUTO SUPERSTORES, INC. SENIOR NOT		06/22/2016	BANK OF AMERICA CORP		450,000	450,000		2Z
14313*-AB-9	CARMAX AUTO SUPERSTORES, INC. SENIOR NOT		06/22/2016	BANK OF AMERICA CORP	-	1,230,000	1,230,000		2Z
14313*-AC-7 149123-CB-5	CARMAX AUTO SUPERSTORES, INC. SENIOR NOT		06/22/2016 06/17/2016	BANK OF AMERICA CORP	-		360,000 770,000	9,186	2Z 1FE
151895-D*-7	CENTERPOINT PROPERTIES TRUST SENIOR NOTE		06/17/2016	BANK OF AMERICA CORP		1,875,000			2Z
164110-AA-5	CHENIERE CORPUS CHRISTI HOLDIN CONSTRUCT		06/30/2016	JP MORGAN CHASE		141,009	141,009		3Z
180510-AA-6	CLARION BRANDS LLC SENIOR SUB NOTE (1.5%		03/31/2016	PRIOR PERIOD ADJUSTMENT		2, 155	2,134		5*
20267T-AA-0 204640-AA-3	COMMONBOND STUDENT LOAN TRUST CBSLT 2016		04/15/2016	BARCLAYS CAPITAL INC. PRIOR PERIOD ADJUSTMENT		289,987	290,000		12
204640-AA-3 20914U-AB-2	COMPASS CHEMICAL INTERNATIONAL SENIOR SU	F	03/31/2016 05/10/2016	PRIOR PERIOD ADJUSTMENT	·	2,344 396.313 L	2,346 25.000	2,231	5 4FE
21775#-AA-3	CONSIDERATED ENERGY FIN SENTON GNOECONED  CORA HEALTH SERVICES, INC. SENIOR SUB NO		06/30/2016	DIRECT		419,753	419,753		4Z

## **SCHEDULE D - PART 3**

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

-	0		SHOW All	Long-Term Bonds and Stock Acquired During the Current Quarte	1	7	0	0	10
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					Niverbones			D-1-1 f A	nation or
OLICID			D-4-		Number of			Paid for Accrued	Market
CUSIP	B		Date	N. CV.	Shares of	•	5 1/ 1	Interest and	Indicator
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	(a)
21871@-AA-8	CORESITE, L.P. SENIOR NOTE 4.190% 06/1		06/15/2016	CITIGROUP		2,100,000	2,100,000		27
219023-AC-2	CORN PRODUCTS INTL INC SENIOR UNSECURED		06/15/2016	MITSUBISHI UFJ SEC INTL PLC			340,000 144,279	4,067	2FE
22546U-AA-6	CREDIT SUISSE ABS REPACKAGING SERIES 201		05/25/2016	CREDIT SUISSE SECURITIES USA		63,857	67,335	169	1AM
227047-A@-6	CRODA INTERNATIONAL PLC SENIOR NOTE SERI	n	06/27/2016	DIRECT		2.207.600	2.207.600	100	17
227047-B*-7	CRODA INTERNATIONAL PLC SENIOR NOTE SERI	D	06/27/2016	DIRECT		2,642,800	2.642.800		1Z
233046-AC-5	DB MASTER FINANCE LLC SERIES 2015-1A CLA		05/23/2016	CREDIT SUISSE SECURITIES USA		396,605	395,000	215	2AM
233046-AD-3	DB MASTER FINANCE LLC DNKN 2015 - 1A A2I		05/26/2016	VARIOUS		1,488,795	1,458,813	8,881	3AM
23338V-AF-3	DTE ELECTRIC CO SECURED 3.700% 06/01/4		05/10/2016	BARCLAYS CAPITAL INC.		324,760	325,000		1FE
23340L-AB-0	DRB PRIME STUDENT LOAN TRUST SERIES 2015		05/05/2016	CREDIT SUISSE SECURITIES USA		943,683	936,295	1,237	3AM
	DRB PRIME STUDENT LOAN TRUST SERIES 16-A DRB PRIME STUDENT LOAN TRUST DRB 2016-B		04/12/2016	CREDIT SUISSE SECURITIES USA		377,388	380,000 1,700,000	1,365	1FE
23356@-AA-8	DHM ACQUISITION CORP. SENIOR SUB NOTE (1		03/12/2016	PRIOR PERIOD ADJUSTMENT		1,699,484 1,156	1,700,000		67
244199-BF-1	DEERE & COMPANY SENIOR UNSECURED NOTE		06/06/2016	VARIOUS	<u> </u>	1, 136	1, 190,000	17,505	1FF
	DIGITAL REALTY TRUST LP SR UNSECURED 3		04/14/2016	WELLS FARGO			300,000	3,555	
25459Z-MM-4	DIRECTROUTE (TUAM) LIMITED SENIOR SECURE	D	06/30/2016	SOCIETE GENERALE		2,844,012	2,844,012		2Z
25755T-AD-2	DOMINOS PIZZA MASTER ISSUER SERIES 15-1A		05/11/2016	VARIOUS		477,451	477,600	878	2AM
26136*-AA-0	DOYON UTILITIES, LLC SENIOR SECURED NOTE		06/01/2016	TORONTO DOMINION SECURITIES		700,000	700,000		1Z
26136*-AB-8	DOYON UTILITIES, LLC SENIOR SECURED NOTE		06/01/2016	TORONTO DOMINION SECURITIES		500,000	500,000		1Z
	DRYDEN SENIOR LOAN FUND SERIES 16-42A CL		04/22/2016	BNP PARIBAS SECURITIES CORP		2,000,000	2,000,000		1FE
26244Y-AE-6 26443T-AA-4	DRYDEN SENIOR LOAN FUND SERIES 16-42A CL		04/22/2016	BNP PARIBAS SECURITIES CORP	}	500,000	500,000 1,400,000		1FE
26885@-AA-1	EVOLUTION RESEARCH (ERG HOLDIN SENIOR SU		03/09/2016	PRIOR PERIOD ADJUSTMENT		1,396,234	1,400,000		1FE
26952@-AA-9	EAGLE FAMILY FOODS INC LAST OUT TERM LOA		04/15/2016	BABSON CAPITAL MGMT LLC		1,110,488	1,125,000		47
27031*-AB-2	EARTHCOLOR INC TERM LOAN 0.000% 08/17/		04/04/2016	INTEREST CAPITALIZATION		14,816	14,816		6*
27034J-AB-7	EARNEST STUDENT LOAN PROGRAM SERIES 2016		05/04/2016	GOLDMAN, SACHS & CO		1,399,728	1,400,000		1FE
278062-AE-4	EATON CORP SR UNSECURED 4.150% 11/02/4		06/07/2016	VARIOUS		1,502,847	1,425,000	5,929	2FE
278865-AM-2	ECOLAB, INC. SENIOR UNSECURED NOTE 5.5		06/21/2016	SOUTHWEST SEC.		36,690	30,000	73	2FE
282523-AB-5	GUGGENHEIM 1828 CLO LLC SR SECD NT CL A-	F	06/15/2016	GREENSLEDGE CAPITAL MARKETS		2,460,000	2,460,000		1FE
29268B-AF-8 29404#-AB-3	ENEL FINANCE INTL NV SENIOR UNSECURED	F	06/09/2016	BARCLAYS CAPITAL INC.  BABSON CAPITAL MGMT LLC	·	2,747,708	2,260,000	25,237	2FE
294752-A*-1	EQUITY ONE, INC SENIOR NOTE SERIES A 3		05/02/2016	BARCLAYS CAPITAL INC.		33,300 2,100,000	33,300 2,100,000		4Z
	ESTEE LAUDER COMPANIES, INC. SENIOR UNSE		05/05/2016	BANK OF AMERICA CORP		177,355		2,819	1FF
	EXECUTIVE CONSULTING GROUP LLC SENIOR SU		03/31/2016	PRIOR PERIOD ADJUSTMENT		1,480	1,451		5*
302445-AD-3	FLIR SYSTEMS INC SENIOR UNSECURED 3.12		06/01/2016	VARIOUS			880,000		2FE
31428X-BG-0	FEDEX CORPORATION SENIOR UNSECURED 4.5		06/01/2016	JEFFRIES LLC		2,264,600	2,185,000	19,884	2FE
31659H-AJ-0	FIELDWOOD ENERGY LLC 1ST LIEN LAST OUT T		05/27/2016	BABSON CAPITAL MGMT LLC		23,860	89 , 198		4Z
349580-AA-7	FORTISTAR ENERGY RECYCLING LLC SECURED M		04/05/2016	PIK TO MARKET	ļ ļ	20,829	23, 191		5
34959J-AD-0	FORTIVE CORPORATION SENIOR UNSECURED 4		06/09/2016	VARIOUS	·····	939,079	930,000	0.005	2FE
36191G-AA-5	GNC HOLDINGS INC SR UNSECURED 1.500% 0		04/28/2016				890,000 (80,000)	2,805	J
36246M-AU-3	GLOBAL TOWER PARTNERS ACQUIS ASSET BACKE		02/26/2016	PRIOR PERIOD ADJUSTMENT	·				1FE
36252T-AV-7	GS MORTGAGE SECURITIES TRUST SERIES 2016		05/17/2016	GOLDMAN, SACHS & CO	[		540,000	1.481	
	GS MORTGAGE SECURITIES TRUST SERIES 2016		05/17/2016	GOLDMAN, SACHS & CO		154,491			1FE
36252T-AY-1	GS MORTGAGE SECURITIES TRUST SERIES 2016		05/17/2016	GOLDMAN, SACHS & CO		174,623	170,000	663	1FE
36319G-AA-2	GALAXY XVIII CLO LTD SR NT CL A 2.098%	F	05/18/2016	CREDIT SUISSE SECURITIES USA	ļ	1,936,740	1,950,000	4,319	
36320D-AA-6	GALAXY XVII CLO LTD GALXY 2014-17A A 2	F	04/13/2016	BARCLAYS CAPITAL INC.	ļ	1,717,238	1,725,000	303	1FE
37045X-BK-1	GENERAL MOTORS FINANCIAL CO SENIOR UNSEC		05/04/2016	DEUTSCHE BANK SECURITIES		2,393,832	2,400,000		2FE
37232#-AA-6	GENNX NOVEL ACQUISITION, INC. SENIOR SUB		03/31/2016	PRIOR PERIOD ADJUSTMENT		795	809	0.470	5
375558-BA-0	GILEAD SCIENCES, INC. SR UNSECURED 4.5		05/09/2016	VARIOUS		286 , 450 465 , 166	275,000 430,000	3,472 4,028	
	GLYNLYON HOLDING COMPANY SENIOR SUB NOTE		03/31/2016	PRIOR PERIOD ADJUSTMENT	<u> </u>	400, 100	430,000	4,028	47
380110-AA-3	GLYNNDEVING ACQUISITION CORP. SENIOR SUB		03/31/2016	PRIOR PERIOD ADJUSTMENT		1,401	1,392		4Z
38137L-AA-7	GOLDENTREE LOAN OPP VIII LTD SERIES 2014	F	04/13/2016	VARIOUS		656,700	660,000	3,415	1FE
38137M-AC-1	GOLDENTREE LOAN OPP XII LTD SR SECD NOTE	F	06/22/2016	GREENSLEDGE CAPITAL MARKETS		2,000,000	2,000,000		1FE
384780-AA-0	GRAIN SPECTRUM FUND II SECURED NOTE 3.		05/20/2016	SEAPORT GROUP, THE		483,661	483,057	1,987	2FE
386435-AB-7	GRAND RENEWABLE SOLAR SENIOR SECURED NOT	C	06/09/2016	RBC CAPITAL MARKETS		4,322,450	4,322,450		2FE
391164-AF-7	GREAT PLAINS ENERGY, INC. SR UNSEC 5.2		04/22/2016	BANK OF AMERICA CORP	ļ	83,912	75,000	1,455	2FE
40436Q-AC-6	HIGHBRIDGE LOAN MANAGEMENT LT HLM 9A-201	E	04/27/2016	CITIGROUP		1,850,000	1,850,000		1FE
411707-AA-0	CKE RESTAURANTS HOLDINGS INC. SERIES 201		05/24/2016	VARIOUS		195,536 1,153,352	195,775 1,170,916	1,630	3AM
43129*-AA-4	HOLLANDIA PRODUCE SENIOR SUB NOTE (2.75%		04/05/2016	BABSON CAPITAL MGMT LLC PRIOR PERIOD ADJUSTMENT		1, 153, 352	1,1/0,916		42 17
TUUUH -MM-0	ווטברחושות וווטשטער טבוזוטת טטט וזוטוב (ב.וטוי		00/01/2010	Timoriano Apponimini	<b></b>	, ن , ن , ن , ن , ن , ن , ن , ن , ن , ن			TL

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

			Show All	ong-Term Bonds and Stock Acquired During the Current Quarter	•				
1	2	3	4	5	6	7	8	9	10 NAIC Desig-
CUSIP			Date		Number of Shares of			Paid for Accrued Interest and	nation or Market Indicator
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	(a)
	HOME DEPOT, INC. SENIOR UNSECURED NOTE		05/16/2016	VARIOUS		1,344,449	1,025,000	25,043	
	HOME DEPOT, INC. SENIOR UNSECURED 4.25		05/10/2016	CITIGROUP GLOBAL MARKETS			800,000 831	3,967	1FE
	INDIANAPOLIS PWR & LIGHT SECURED 4.050		05/17/2016	BANK OF AMERICA CORP		2,413,768	2,430,000		2FE
	KKR FINANCIAL CLO LTD SERIES 14 CLASS A1	F	05/31/2016	NATIXIS CAP MKT		2,000,000	2,000,000		1FE
	KAISER FOUNDATION HOSPITALS SENIOR UNSEC		05/26/2016	RAYMOND JAMES BABSON CAPITAL MONT LLC			75,000 1,005,605	609	
	KNOWLES CORP SENIOR UNSECURED 3.250% 1		06/17/2016	JP MORGAN CHASE		1,004,821 	480,000		3FE
50154*-AA-7	KYJEN COMPANY, LLC SENIOR SUB NOTE (1% P		03/31/2016	PRIOR PERIOD ADJUSTMENT		1,252	1,240		4Z
	LIMEROCK CLO SERIES 2014-2A CLASS A 2.	F	05/18/2016	BNP PARIBAS SECURITIES CORP		2,007,880	2,020,000	4, 189	1FE
	MKS INSTRUMENTS, INC. TERM LOAN B 4.75		05/06/2016	BABSON CAPITAL MGMT LLC		337,294	340,701 532		3FE
	MCGRAW-HILL GLOBAL EDUCATION 2016 TERM L		05/09/2016	BABSON CAPITAL MGMT LLC		447.750	450.000		4FE
590480-AA-6	MESA AIR GROUP, INC. CLASS A NOTES 4.7		06/02/2016	DIRECT		201,500	200,000	4,433	1FE
	MICROSOFT CORP SENIOR NOTE 4.500% 10/0		06/09/2016	WELLS FARGO		398,888	350,000	2,806	1FE
	MILLER ENVIRONMENTAL SERVICES SENIOR SUB		03/31/2016	PRIOR PERIOD ADJUSTMENT BANK OF AMERICA CORP		870 651,666	857 600.000	917	5* 2FE
	MONEY MAILER HOLDING CORPORATI SENIOR SU		05/09/2016	VARIOUS		914,871	914,871	917	4Z
61766E-BE-4	MORGAN STANLEY BANL TRUST SERIES 2016-C2		04/22/2016	MORGAN, STANLEY AND CO		77,246			
	MORGAN STANLEY BANL TRUST SERIES 2016-C2		04/22/2016	MORGAN, STANLEY AND CO		396,527	385,000		
	MORGAN STANLEY BAML TRUST SERIES 2016-C2		04/22/2016	MORGAN, STANLEY AND CO		205,996 1.736.543	200,000 1,750.000	90	1FE 2FE
	NBTY INC USD TERM LOAN B 5.000% 05/05/	Г	05/09/2016	BABSON CAPITAL MGMT LLC					4FE
629377-BZ-4	N R G ENERGY, INC. SENIOR UNSECURED 7.		06/16/2016	JP MORGAN SECURITIES		879,750	900,000	5,075	
	NRZ ADVANCE REC TR 2015-0N1 SER 2016-T1		06/23/2016	CREDIT SUISSE SECURITIES USA		424,999	425,000		1FE
	NSI HOLDINGS, INC. SENIOR SUB NOTE (1.75		05/17/2016	DIRECT			348,845 395,000		4Z 1FE
	NAVIENT STUDENT LOAN TRUST SERIES 16-2 C		04/05/2016	BARCLAYS CAPITAL INC.		2,100,000	2,100,000	409	1FE
	NEXTGEAR FLOORPLAN MASTER OWN SERIES 201		06/02/2016	BANK OF AMERICA CORP		400,563	400,000		
	NORFOLK SOUTHERN CORPORATION BOND 7.05		05/27/2016	JEFFRIES LLC		68 , 127	50,000		
	NORFOLK SOUTHERN CORPORATION SENIOR UNSE		06/15/2016	VARIOUS		46,072 254,188	40,000 230,000		2FE
	NOVARTIS CAPITAL CORP SR UNSECURED 4.4		05/09/2016	JEFFERIES & CO, INC		3, 185, 334	2,710,000	1,987	
67085X-AD-6	OHA PARK AVENUE CLO LTD SERIES 07-1A CLA	F	04/12/2016	IMPERIAL CAPITAL		1,200,206	1,248,589	1,313	
	OPE KAG FINANCE SUB SR UNSECURED 7.875		05/17/2016	GOLDMAN, SACHS & CO		3,111,000	3,050,000	73,391	
	ONDECK ASSET SECURITIZATION T ONDK 2016- OXFORD FINANCE FUNDING TRUST SERIES 2016		04/27/2016 06/07/2016	DEUTSCHE BANK SECURITIES		739,954 1,000,000	740,000 1,000,000		2AM 1FE
	PPC EVENT SERVICES, INC. SENIOR SUB NOTE		03/31/2016	PRIOR PERIOD ADJUSTMENT		1,801	1,766		5*
70454B-AQ-2	PEABODY ENERGY CORPORATION DIP TERM LOAN		05/19/2016	BABSON CAPITAL MGMT LLC		66,551	70,054		4FE
	PEPSICO INC SR UNSECURED 4.250% 10/22/ PERNOD-RICARD SA SENIOR UNSECURED NOTE		05/17/2016	JEFFERIES & CO, INC			730,000 880.000	2,248 18.957	
	PERNIX THERAPEUTICS HOLD SR UNSECURED	F	06/01/2016 04/22/2016	TAX FREE EXCHANGE		1,019,726 854,419			
	PINNACLE OPERATING CORP 2ND LIEN 9.000		04/20/2016	BAIRD, ROBERT W. & CO		430,000	500,000	20,000	5FE
	PLUM CREEK TIMBERLANDS SENIOR UNSECURED		06/17/2016	BARCLAYS CAPITAL INC.		224,845	225,000	1,970	2FE
	POLYTEX ENVIRONMENTAL INKS SENIOR SUB NO		03/31/2016 05/10/2016	PRIOR PERIOD ADJUSTMENT		516 258,778	533 200,000	3,779	54
	RACE POINT CLO LTD RACEP 2016-10A A 2.	E	04/27/2016	CITIGROUP		5,000,000	5,000,000		1FE
74983D-AC-1	RACE POINT CLO LTD RACEP 2016-10A B1 2	Ē	04/27/2016	CITIGROUP		1,240,000	1,240,000		1FE
	RXR REALTY, LLC SENIOR SECURED NOTE SERI		06/14/2016	GOLDMAN, SACHS & CO		1,256,250	1,250,000		2Z
	REGAL CINEMAS CORPORATION 2016 TERM LOAN		06/08/2016	BABSON CAPITAL MGMT LLC		535,028	535,950		3FE
	REINSURANCE GROUP OF AMERICA SENIOR UNSE		06/02/2016	NUMBAN, STANLEY AND CU		1,269,111	1,270,000		2FE
78403D-AK-6	SBA TOWER TRUST FIRST LIEN 2.877% 07/1		06/21/2016	BARCLAYS CAPITAL INC.		750,000	750,000		1FE
	SLM STUDENT LOAN TRUST SERIES 2004-10 CL		05/24/2016	CREDIT SUISSE SECURITIES USA			995,990	1,631	
	SMB PRIVATE EDUCATION LOAN TR SMB 2015-B		05/18/2016	VARIOUS		1,018,781 2,590,000	1,015,000	213	1FE
	SOFT CONSUMER LOAN PROGRAM TR SCLP 2016-		06/21/2016	CITIGROUP GLOBAL MARKETS		2,590,000			1FE
786486-A*-1	SAFETY HLDGS INC INITIAL TERM LOAN 3.7		04/29/2016	BABSON CAPITAL MGMT LLC		1,429,973	1,451,750	(10,888)	
	SEVEN STICKS CLO LTD SR SECURED NOTE CLA	<u>F</u>	06/15/2016	CITIGROUP GLOBAL MARKETS		2,600,000	2,600,000		1FE
	SEVEN STICKS CLO LTD SEVEN 2016-1A A2	F	06/15/2016	CITIGROUP GLOBAL MARKETS		1, 130,000 467,984	1,130,000 450.000		1FE
	SOCIAL PROFESSIONAL LOAN PROG SOFI 2016-		06/03/2016 05/20/2016	GOLDMAN, SACHS & CO		467,984	450,000 1,175,000		1FE
0070207NU-Z	OUDTRE THUI EQUIDINE EDAN FROM OUT I 2010"	I	03/ 20/ 20 10	dolumnit, ondito a do		1, 1/4,004	1, 1/3,000		<u> </u>

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

			Show All	ong-Term Bonds and Stock Acquired During the Current Quarter					
1	2	3	4	5	6	7	8	9	10 NAIC Desig-
					Number of			Paid for Accrued	nation or Market
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Actual Cost	Par Value	Interest and Dividends	Indicator (a)
	SOFTWARE PARADIGMS INTERNATION SENIOR SU	roreign	05/23/2016	DIRECT	Olock	859,580	859,580	Dividends	(a)
	SONIC CAPITAL LLC SERIES 16-1A CLASS A2		04/12/2016	GUGGENHEIM CAPITAL MKT		570,000	570,000		2AM
	SOUND POINT CLO LTD SERIES 2016-1A CLASS		04/25/2016	CREDIT SUISSE SECURITIES USA		2,774,156	2,780,000		1FE
	SOUTHCROSS HOLDINGS BORROWER L 2016 TERM		06/15/2016	VARIOUS		43,586	43,586		5Z
	SOUTHERN STAR CENTRAL GAS PIPE SENIOR NO		06/01/2016	RBC CAPITAL MARKETS		3,770,000	3,770,000 51,705		2FE4Z
	STEELE CREEK CLO LTD STCR 2016-1A A 2.	F	04/05/2016	BNP PARIBAS SECURITIES CORP			2.675.000		1FE
	SYNARC-BIOCORE HOLDINGS LLC 1ST LIEN TER		02/03/2016	PRIOR PERIOD ADJUSTMENT		(116,026)	(127,735)		4FE
	SYNARC-BIOCORE HOLDINGS LLC 2ND LIEN TER		02/03/2016	PRIOR PERIOD ADJUSTMENT		116,026	127,735		5FE
	SYSTEC CORP. SENIOR SUB NOTE (1% PIK) 1		03/31/2016	PRIOR PERIOD ADJUSTMENT		375	376		4Z
	TCI-FLATIRON CLO 2016-1 LTD SR SECD NT C	R	06/02/2016	BANK OF AMERICA CORP		1,994,496	2,000,000		1FE
	T T X COMPANY SENIOR UNSECURED 4.200%		06/06/2016	CITIGROUP GLOBAL MARKETS		1,997,920	2,000,000		1FE
	TA MHI BUYER, INC. INCREMENTAL TERM LOAN		03/16/2016	PRIOR PERIOD ADJUSTMENT		718,459	721,474		4Z
	TACO BELL FUNDING LLC SERIES 16-1A CLASS		05/20/2016	VARIOUS		579, 170 2, 114, 916	575,000 2,110,000	340	3AM
	TAYLOR WIMPEY PLC SENIOR NOTES 2.020%	D	05/11/2016	SANTANDER INV SEC INC		2,210,600	2,210,600	130	2FE
	WIND RIVER CLO LTD SERIES 14-1A CLASS C	F	04/25/2016	GOLDMAN, SACHS & CO			400,000	393	
88433A-AC-3	THL CR WIND RIV 2016-1 CLO LTD SR SECD N	F	05/18/2016	RBC CAPITAL MARKETS		2,000,000	2,000,000		1FE
	THL CR WIND RIV 2016-1 CLO LTD SR SECD N	F	05/18/2016	RBC CAPITAL MARKETS		1,015,000	1,015,000		1FE
893340-AA-6	TRANS-UNION INTERSTATE PIPELIN SENIOR SE		05/10/2016	DIRECT		2,200,000	2,200,000		2 <u>Z</u>
	TRISTAR GLOBAL ENERGY SOLUTION SENIOR SU		03/31/2016	PRIOR PERIOD ADJUSTMENT		790	857		4Z
	TUFTS UNIVERSITY UNSECURED BOND 5.017%		06/07/2016	BARCLAYS CAPITAL INC.		845,879	740,000	5,672	1FE
	U.S. FARATHANE, LLC TERM LOAN B2 5.750		05/27/2016	BABSON CAPITAL MGMT LLC		804,338 	806,588 2,200,000		4Z
	UNION PACIFIC CORP SENIOR UNSECURED BOND		06/22/2016	VARIOUS		677,825		5,484	1FE
	VX 2016 LLC SENIOR SECURED NOTES (MAY 20		05/25/2016	BNP PARIBAS		1,900,000	1,900,000	, 101	27
	VX 2016 LLC SENIOR SECURED NOTES (JUNE 2		06/23/2016	BNP PARIBAS		1,900,000	1,900,000		2Z.
	MERSEYLINK LIMITED DELAYED DRAW CONSTRUC	0	06/30/2016	JP MORGAN CHASE		166,281	166,281		2Z
	VIBRANT CLO IV LTD SR SECD NT CL B 3.0	F	05/13/2016	GOLDMAN, SACHS & CO		959,621	970,000		1FE
	BOOMERANG TUBE, LLC EXIT TERM LOAN B 20		04/13/2016	VARIOUS		447	447	(131)	) 5Z
	BOOMERANG TUBE, LLC SUBORDINATED NOTE 1		06/07/2016	VARIOUS		1,592	1,592	(1,053)	
	BOOMERANG TUBE, LLC EXIT TERM LOAN A 18		06/07/2016	BABSON CAPITAL MGMT LLC		1,674 460.002	1,674 464.648	(1, 106)	) 5Z
	YUM! BRANDS INC. 1ST LIEN TERM 2.750%		06/29/2016	BABSON CAPITAL MONT LLC		632.084	635,260		3FE
	FIELDWOOD ENERGY LLC NEW 1ST LIEN TERM L		06/09/2016	BABSON CAPITAL MGMT LLC					4FE
	TA MHI BUYER, INC. INCREMENTAL 2ND LIEN		06/23/2016	BABSON CAPITAL MGMT LLC			.46,998		4Z
	WASTE MANAGEMENT INC SENIOR UNSECURED		05/25/2016	VARIOUS		811,355	780,000	7,832	
	WENDYS FUNDING LLC SERIES 2015-1A CLASS		05/24/2016	CREDIT SUISSE SECURITIES USA		713,937	716,400	4,830	
	WEST CORPORATION 2016 TERM LOAN 3.250%		06/22/2016	BABSON CAPITAL MGMT LLC		721,097	722,824		3FE
	WESTERN DIGITAL CORPORATION TERM LOAN B		05/05/2016	BABSON CAPITAL MGMT LLC		727,500	750,000	(781)	2FE
	WESTMINSTER ACQUISITION LLC SENIOR SUB N		03/31/2016	PRIOR PERIOD ADJUSTMENT		192	191 175,000		44
	TA MHI BUYER, INC. INCREMENTAL TERM LOAN		06/21/2016	PRIOR PERIOD ADJUSTMENT			(721,474)	549, د	47
	SAMSONITE INTERNATIONAL S.A. TERM LOAN B	F	05/25/2016	BABSON CAPITAL MGMT LLC		273,022	274,394		3FE
05377J-AM-4	AVIS BUDGET CAR RENTAL, LLC EXTENDED TER		05/24/2016	BABSON CAPITAL MGMT LLC		1, 164, 823	1,166,281		3FE
	WOLF-GORDON, INC. SENIOR SUB NOTE (1.5%		03/31/2016	PRIOR PERIOD ADJUSTMENT		1,308	1,292		4Z
	XLIT LTD SENIOR UNSECURED 5.250% 12/15	F	06/07/2016	VARIOUS		1,126,395	1,060,000	26,469	2FE
	YW ACQUISITION COMPANY SENIOR SUB NOTE (		03/31/2016	PRIOR PERIOD ADJUSTMENT		1,538	1,640		5Z
988745-AA-3 9991DM-0N-6	ZACHRY HOLDINGS INC SENIOR UNSECURED NOT	n	05/06/2016 06/28/2016	JP MORGAN SECURITIES		1,324,925 5,120,973	1,340,000 5.151.884	27,917	4FE
9991DM-UN-6	INTERCAMBIADOR DE TRANSPORTES DE PLAZA	ν	06/28/2016	JP MOHGAN CHASE					27
	ADMIRAL ACQUIRECO, INC. SENIOR SUB NOTE	Δ	03/31/2016	PRIOR PERIOD ADJUSTMENT			1,189		67
	MARLE (SAS MAURICE MARLE) UNITRANCHE (1%	D	06/21/2016	DIRECT		588,552			4Z
	SCHENCK MEASURING AND PROCESS EUR NON-EX	D	05/20/2016	BABSON CAPITAL MGMT LLC		1,597,441	1,646,846		4Z
D85456-AC-1	UNITYMEDIA KABELBW GMBH EURO ISSUE BOND	D	05/12/2016	VARIOUS		537,989	597,765		4FE
	TANQUID GMBH & CO. KG SENIOR SECURED NOT	D	06/28/2016	MACQUARIE CAPITAL PARTNERS		5,498,868	5,526,500		2Z
	WEPA HYGIENEPRODUKTE GMB FIRST LIEN 3.	D	05/11/2016	DEUTSCHE BANK AG, LONDON BR		497,292	497,292		4FE
	ENCE ENERGIA Y CELULOSA SR UNSECURED 5	D	05/31/2016	VARIOUS		2,202,559	2,101,520	6, 108	
	HORIZON HOLDINGS I SR UNSECURED 7.250%	D	05/11/2016	BARCLAYS CAPITAL INC.  DEUTSCHE BANK AG, LONDON BR		613,041 237,258	571,600 237,258	11,742	4FE
	REXEL SA SENIOR UNSECURED 3.500% 06/15	υ	04/21/2016	DEUTSCHE BANK AG, LUNDON BR		1,264,670	1,264,670		3FE
	BISOHO SAS SECURED 5.875% 05/01/23	D	05/04/2016	JP MORGAN CHASE		371.540	371.540		4FE
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4	2	2	JIIOW AI	Long-Term Bonds and Stock Acquired During the Current Quarter		7	8	9	10
1 CUSIP	2	3	4 Date	5	6 Number of Shares of	7	8	Paid for Accrued Interest and	10 NAIC Designation or Market Indicator
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	(a)
F9849M-AB-7	WFS GLOBAL HLDGS SECURED 9.500% 07/15/	. D	05/13/2016	VARIOUS		1,296,307	1,218,245	39,086	4FE
G00005-AH-4	AA BOND CO LTD SECURED 5.500% 07/31/22	. D	05/31/2016	VARIOUS		2,095,560	2, 147, 592	35,228	3FE
G05162-AE-5	ARROW GLOBAL FINANCE SECURED 4.751% 05	. D	04/14/2016	GOLDMAN SACHS INTERNATIONAL		255,856	259,095		4FE
G0566U-AA-0G1R51S-AB-4	ARQIVA BROADC FINANCE PL FIRST LIEN 9.  BOPARAN FINANCE PLC SR UNSECURED 5.250	. D	05/19/2016 05/18/2016	DEUTSCHE BANK AG, LONDON BR			803,990 2,728,024	11,245	4FE
G2479#-AB-3	COVENTRY UNIVERSITY SENIOR NOTE SERIES B	D	05/18/2016	LLOYDS		4,385,400		30 , 124	4FE
G2553Z-AF-9	DUFRY FINANCE SCA 2ND LIEN 7.000% 08/2	D	05/12/2016	CITIGROUP		340.898	325,440	4.882	4FF
G2656#-AA-0	DANU II SENIOR FACILITY 2.788% 06/30/3	D	04/25/2016	JP MORGAN CHASE		3,624,868	3,624,868		27
G2656#-AB-8	DANU II SUB-SENIOR FACILITY 4.678% 06/	. D	04/25/2016	JP MORGAN CHASE		483,275	483,275		27
G3R230-AB-6	GALAXY FINCO LTD SECURED NOTE 6.375% 1	. D	05/12/2016	IMPERIAL CAPITAL INTL LLP		863,501	867,840	154	
G52516-AA-2	KEYSTONE FINANCING SECURED NOTE 9.500%	. D	05/11/2016	STIF NIC EURO LTD		343,555	332,741	2,722	4FE
G673A9-AB-2G72186-AB-8	ODEON & UCI FINCO PLC SENIOR SECURED NOT	D	06/22/2016 05/17/2016	VARIOUS		2,790,120 1,676,097	2,716,340 1.687.920		4FE
G74440-AB-8 G74440-AA-8	PREMIER FOURS FINANCE PLC SECURED NOTE	F	06/24/2016	CREDIT SUISSE					9FE
G8056*-AB-5	SEVERN TRENT WATER LIMITED SENIOR NOTE S	D	03/03/2016	PRIOR PERIOD ADJUSTMENT		(632,000)	(632,000)		2
G8983*-AA-5	TRACSCARE BIDCO LIMITED GBP UNITRANCHE	D	10/28/2015	PRIOR PERIOD ADJUSTMENT		3,064			4Z
G9006@-AD-8	TRANSMISSION FINANCE DAC SENIOR SECURED	D	02/05/2016	PRIOR PERIOD ADJUSTMENT		(711,620)	(711,620)		2FE
G9137M-AA-9	TVL FINNACE PLC SECURED 8.500% 05/15/2	D	06/13/2016	VARIOUS		3,046,942	3,022,601	7,407	4FE
G9302*-AB-5	UNIVERSITY OF STIRLING SENIOR NOTE SERIE	. D	04/27/2016	BARCLAYS CAPITAL INC.		1,892,150	1,892,150		1Z
G93020-AB-3	UNIVERSITY OF EDINBURGH SENIOR NOTE SERI	. D	02/18/2016 05/20/2016	PRIOR PERIOD ADJUSTMENT		(355,996) 1,090,439	(355,996) 1.088.625		1 3FE
JK7959-45-1	CHEMOURS CO SENIOR UNSECURED 6.125% 05	. D	05/20/2016	CONVERSION		1,090,439	1,088,625	77	4FE
K21620-AG-1	DANISH CROWN AMBA SENIOR NOTE SERIES E	D	06/01/2016	DANSKE BANK		4,469,600	4,469,600		27
K8808*-AA-3	SIKUKI NUUK HARBOUR A/S SENIOR SECURED N	D	03/31/2016	PRIOR PERIOD ADJUSTMENT		16,053	16,498		5*
L38428-AB-1	SIG COMBIBLOC HOLDINGS SECURED 7.750%	D	05/17/2016	VARIOUS		2,934,353	2,778,890		4FE
L4678S-AA-6	HANESBRANDS INC SENIOR UNSECURED 3.500	0	05/19/2016	BARCLAYS CAPITAL INC.		818,184	818,184		3FE
L6095J-AA-6	LSF9 BALTA ISSUER SA SECURED 7.750% 09	. D	05/11/2016	CREDIT SUISSE INTERNATIONAL		211,349	194,344	2,427	
L6486C-AA-8	MONITCHEM HOLDCO 3 S.A. SECURED NOTE 5	D	05/25/2016	VARIOUS		420,664	418,363	9,868	
L8984H-AA-0 L9308U-AG-5	TELENET FINANCE VI FIRST LIEN 4.875% 0	D	06/14/201606/27/2016	VARIOUS BABSON CAPITAL MGMT LLC				14,497	4FE
L9339W-AC-3	TRINSEO OP / TRINSEO FIN SR UNSECURED	n	05/06/2016	VARIOUS		1,008,504	982.277	1,523	4FE
LW3429-47-6	EIRCOM FINANCE DAC SECURED 4.500% 05/3	D	06/17/2016	ROYAL BANK SCOTLAND		111.825	112.670		
N47279-AD-1	INTERXION HOLDING NV SECURED NOTE 6.00	D	05/25/2016	TAX FREE EXCHANGE				12,089	
N47279-AG-4	INTERXION HOLDINGS NV FIRST LIEN 6.000	D	04/11/2016	BARCLAYS CAPITAL INC.			570,700		4FE
N5S07N-AA-4	LGE HOLDCO VI BV FIRST LIEN 7.125% 05/	. D	05/12/2016	VARIOUS		1,306,743	1, 184, 144	234	
N8T61C-AB-2	TMF GROUP HOLDING BV SENIOR UNSECURED	D	05/19/2016	STIF NIC EURO LTD			672,480	31,728	
N9041G-AJ-0 P3515*-AA-3	UPC HOLDING BV SENIOR UNSECURED 6.750%	D	05/12/2016	VARIOUS		1,524,993	1,408,544	16,374	4FE
P3515^-AA-3 Q2308*-AB-3	CHARTER HALL RETAIL REIT GTD SENIOR NOTE	.   F	06/30/2016 05/12/2016	BANK OF AMERICA CORP		4,000,000 1,600,000	4,000,000 1,600,000		2FE
Q2500 -AB-3 Q4557*-AB-7	HEALTHSCOPE FINANCE PTY LTD GTD SENIOR N	F	05/23/2016	BANK OF AMERICA CORP		2,900,000	2,900,000		2FE
T6S10C-AA-5	LKQ ITALIA BONDCO SPA SENIOR UNSECURED	D	04/07/2016	MERRILL LYNCH INTERNATIONAL		341,280	341,280		3FE
U74652-AA-3	PVH CORP SENIOR UNSECURED 3.625% 07/15	0	06/14/2016	BARCLAYS CAPITAL INC.		1,009,170	1,009,170		3FE
X3204#-AB-4	GIBRALTAR CAPITAL ASSETS LIMIT SENIOR SE	. D	04/05/2016	RBC CAPITAL MARKETS		4,957,400	4,957,400		1FE
	otal - Bonds - Industrial and Miscellaneous (Unaffiliated)					293, 223, 188	289,872,907	933,711	XXX
57628#-AG-3	MASSMUTUAL ASSET FINANCE LLC SENIOR SECU		06/30/2016	DIRECT		28,099,445	28,099,445		1FE
N28749-AE-4	DUCHESS V CLO SERIES V - X CLASS F 0.0	D	02/25/2016	PRIOR PERIOD ADJUSTMENT		(276,025)	(276,025)		6*
N7516#-AA-1	ROCKALL CLO BY VARIABLE FUNDING NOTE - E	.   D	06/24/2016	VARIOUS		753,056	753,056		1FE
N7516#-AB-9 N7516#-AC-7	ROCKALL CLO BY VARIABLE FUNDING NOTE US	.   F	06/15/2016 06/15/2016	VARIOUS VARIOUS		23,682 298,630	23,682 298,630		1FE
N7516#-AC-7 N7516#-AD-5	ROCKALL CLO BV VARIABLE FUNDING NOTE - G ROCKALL CLO BV SENIOR SECURED VF2-EUR	υ	06/15/2016 04/12/2016	DIRECT			298,630		1FE
N7516#-AD-3 N7516#-AE-3	ROCKALL CLO BY SENIOR SECURED VF2-ECR	D	05/11/2016	DIRECT		217,005	217,005		6*
	otal - Bonds - Parent, Subsidiaries and Affiliates			5116V1		29,719,701	29,719,701		XXX
	I - Bonds - Part 3					325.748.209	322.367.608	935.271	XXX
	I - Bonds - Part 5					325,748,209 XXX	XXX XXX	XXX 935,2/1	XXX
8399999. Tota		1	00 (00 (00 1	TWELLO FIDOS	04 000 000	325,748,209	322,367,608	935,271	XXX
2665T-80-1 20823#-12-5	AMERICAN HOMES 4 RENT		06/22/2016 05/03/2015	WELLS FARGO	21,000.000	525,000			P3LZ
20823#-12-5 20823#-13-3	CONNOR SPORT COURT INTL. INC.		05/03/2015	PRIOR PERIOD ADJUSTMENT	1.000				P5V
21776Z-MM-9	CORA HEALTH SERVICES, INC.	R	06/30/2016	DIRECT	420.000				P4VZ
266130-40-3	DUPONT FABROS TECH, INC.		05/10/2016	STIFEL NICOLAUS	20,000.000	500,000			P4UFE
270044_VV_0	EARTHOUGR INC		02/16/2016	PRIOR PERIOD AD LISTMENT	129 000				P6*V

## **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
									NAIC Desig- nation or
					Number of			Paid for Accrued	Market
CUSIP			Date		Shares of			Interest and	Indicator
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	(a)
	MAPLE HOLDINGS, INC. (KORE WIR	Foreign		ABRY PARTNERS	1.680.000	Actual Cost	Par value	Dividends	P4VZ
56523#-12-2	MAPLE HOLDINGS, INC. (KORE WIR			BRY PARTNERS	420.000	420,000			P4VZ
	PUBLIC STORAGE			JONES TRADING INST	2.058.000	53.918			P1UFE
74460W-87-5	PUBLIC STORAGE			JONES TRADING INST	1.867.000	48.549			P2LFE
85254J-30-0	ISTAG INDUSTRIAL INC		05/06/2016 J	JONES TRADING INST	200.000	5, 127			P3LFE
89778#-12-5	TRUCK BODIES & EQUIPMENT INTL		03/22/2015 P	PRIOR PERIOD ADJUSTMENT	1.000	,			P6*V
92339V-20-9	VEREIT INC			JONES TRADING INST	1,200.000				P3L
	VORNADO REALTY TRUST		05/06/2016 J	JONES TRADING INST	1,100.000	27,984			P2LFE
8499999. Subto	otal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)		•			3,331,509	XXX		XXX
	- Preferred Stocks - Part 3					3,331,509	XXX		XXX
8999998. Total	- Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
	- Preferred Stocks					3,331,509	XXX		XXX
03674X-10-6	ANTERO RESOURCES CORP		05/02/2016 V	/ARIOUS	15,110.000	427,613			L
20823#-10-9	CONNOR SPORT COURT INTL, INC.		05/03/2015 P	PRIOR PERIOD ADJUSTMENT	1.000				V
21776Z-MN-7	CORA HEALTH SERVICES, INC.	F	06/30/2016 D	DIRECT	2,099.000	2,099			V
218680-11-3	COREPHARMA HOLDINGS, INC.			PRIOR PERIOD ADJUSTMENT	1.000				V
	EARTHCOLOR, INC			PRIOR PERIOD ADJUSTMENT	11,507.000				V
	MAGNUM HUNTER RESOURCES			TAX FREE EXCHANGE	2,601.000	22,500		4,713	L
	MAPLE HOLDINGS, INC. (KORE WIR			ABRY PARTNERS	72,314.000				V
	NSI INDUSTRIES HOLDINGS, INC.			DIRECT	48.000	47,570			V
	TRUCK BODIES & EQUIPMENT INTL			PRIOR PERIOD ADJUSTMENT	1.000				V
	TRUCK BODIES & EQUIPMENT INTL			PRIOR PERIOD ADJUSTMENT	1.000				V
	TRUCK BODIES & EQUIPMENT INTL		03/22/2015 P	PRIOR PERIOD ADJUSTMENT	1.000				V
	otal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					499,782	XXX	4,713	XXX
	OPPENHEIMER GLOBAL REAL ESTATE CLASS I			PRIOR PERIOD ADJUSTMENT	1,909.000	20,999			U
	BABSON CAPITAL GLOBAL INVESTME US HIGH Y	F	04/29/2016 0	CORPORATE ACTION	123,576.000	13,407,953			U
	otal - Common Stocks - Mutual Funds					13,428,952	XXX		XXX
	- Common Stocks - Part 3					13,928,734	XXX	4,713	
	- Common Stocks - Part 5					XXX	XXX	XXX	XXX
	- Common Stocks					13,928,734	XXX	4,713	
	- Preferred and Common Stocks					17,260,243	XXX	4,713	
9999999 - Tota	als					343,008,452	XXX	939,984	XXX

<sup>(</sup>a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues

-					SHOW All LO	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or (	Otherwise I	Disposed (	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For- D	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
36202K-SG-1		- 3	5/01/2016 .	PAYDOWN	Otook	336	336	341	309	(Decircuse)	27	IIIZCG	27	Value	336	Вюроса	Бюрооці	Вюрован	2	04/20/2025	1
36203R-5K-1			3/01/2016 .	PAYDOWN		730	730				(3)		(3)						20	11/15/2023	1
36204E-RQ-2	GNMA POOL #367795 7.500% 09/15/23		3/01/2016 _			613	613	641	631		(17)		(17)		613				19	09/15/2023	1
36204P-UY-6			3/01/2016 _			526	526	524	524		2		2		526				14	01/15/2024	1
36204Y-CC-5			3/01/2016 .			121	121	113	116		6		6		121				4	02/15/2024	. 1
36205S-K2-0 36207E-6D-1			6/01/2016 <sub>-</sub> 6/01/2016 <sub>-</sub>			96	96 36	96 36	96 36		1		1		96 36				3	02/15/2027 10/15/2027	
36207K-B6-6			3/01/2016 <sub>-</sub> 3/01/2016 <sub>-</sub>	PAYDOWN		36	375	384	382		(7)		(7)		375				1	08/15/2028	
36207P-S5-9			3/01/2016 <sub>-</sub> 3/01/2016 <sub>-</sub>			279	279	278	278		1		1		279				9	01/15/2027	1
36207R-HH-1	GNMA POOL #439532 7.500% 04/15/27	06	6/01/2016 .	PAYDOWN		174	174	173	173		1		1		174				5	04/15/2027	1
36207W-U5-1	GNMA POOL #444404 7.500% 06/15/27		3/01/2016 .	PAYDOWN		171	171	170	170		1		1		171				5	06/15/2027	1
36208G-Z2-7			3/01/2016 _	PAYDOWN		14	14	14	14						14					05/15/2027	. 1
36208U-EG-8			3/01/2016 .	PAYDOWN		5,595	5,595	5,563	5,566	<b>}</b>	29	<b></b>	29	.}	5,595	}			140	12/15/2027	. 1
36208W-DF-7 36223B-KC-3			6/01/2016 . 6/01/2016 .	PAYDOWN		8,408 719	8,408 719	8,618 736	8,571 727		(163)		(163)		8,408 719				221	06/15/2028 03/15/2021	1
			3/01/2016 <sub>-</sub> 3/01/2016 <sub>-</sub>	PAYDOWN		549	549	555	552		(2)		(2)		549				18	12/15/2021	1
			3/01/2016 .	PAYDOWN		371	371	351	358		13		13		371				12	02/15/2023	1
36225A-5S-5	GNMA POOL #780857 8.300% 04/15/20		3/01/2016 .	PAYDOWN		1,254	1,254	1,295	1,271		(17)		(17)		1,254				45	04/15/2020	1
36225A-J6-8			3/01/2016 .	PAYDOWN		633	633	664	639		(6)		(6)		633				25	12/15/2017	. 1
			3/01/2016 _	PAYDOWN		8, 120	8, 120	8,432	8,414		(294)		(294)		8, 120				169	09/15/2035	. 1
	GNMA SERIES 1999-20 CLASS Z 6.500% 05/ WI TREASURY N/B NOTE 0.375% 05/31/16		6/01/2016 <sub>-</sub> 5/31/2016 <sub>-</sub>	PAYDOWN			134,510	140,895 2,724,042	138,334		(3,824)		(3,824)						4,343 5,109	05/20/2029 05/31/2016	. 1
	Subtotal - Bonds - U.S. Governments		/31/2010 .	_MAIUHIII		2,888,630	2,888,630	2,894,656	2,892,676		(4,042)		(4,042)	_	2,888,630				10,203	XXX	XXX
	OHIO STATE GENERAL OBLIGATION 5.000% 0	0.5	5/01/2016 .	CALL 100.0000		1,100,000	1,100,000	1, 125, 751	1, 101, 123		(1, 123)		(1, 123)		1,100,000				27,500	. 05/01/2026	
	Subtotal - Bonds - U.S. States, Territor					1,100,000	1,100,000	1, 125, 751	1,101,123		(1, 123)		(1,123)		1,100,000				27,500	XXX	XXX
	1				0	, ,	' '	, .,													
051687-DG-3				REDEMPTION 100.000	U																
167685-NB-8			6/01/2016 _		·	1,084	1,084	976	983		101		101		1,084				25	06/01/2045	1FE
	CHICAGO ILL SINGLE FAMILY MTG REVENUE BO		3/01/2016 .	CALL 103.0000		56,650	55,000	46,750	47,348		7,652		7,652		55,000		1,650	1,650	25	06/01/2043	1FE
283487-UD-6	CHICAGO ILL SINGLE FAMILY MTG REVENUE BO EL PASO CNTY COL SINGLE FM MTG REVENUE B	06	5/01/2016 <sub>-</sub> 5/01/2016 <sub>-</sub>	CALL 103.0000		56,650 5,000	55,000 5,000	46,750 4,488	47,348 4,528		7,652 472		7,652 472		55,000 5,000		1,650	1,650	25 1,458	06/01/2043 04/01/2041	1FE 1Z 1FE
283487-UD-6 30250G-AB-4	CHICAGO ILL SINGLE FAMILY MTG REVENUE BO EL PASO CNTY COL SINGLE FM MTG REVENUE B FDIC STRUCTURED SALE GTD NOTES SERIES 20		5/01/2016 <sub>-</sub> 5/01/2016 <sub>-</sub> 5/29/2016 <sub>-</sub>	CALL 103.0000 CALL 100.0000 PAYDOWN		56,650 5,000 23,862	55,000 5,000 23,862	46,750 4,488 23,769	47,348 4,528 20,766		7,652		7,652		55,000 5,000 23,862		1,650	1,650	25 1,458 122 382	06/01/2043 04/01/2041 04/25/2038	1FE 1Z 1FE 1
283487-UD-6 30250G-AB-4	CHICAGO ILL SINGLE FAMILY MTG REVENUE BO EL PASO CNTY COL SINGLE FM MTG REVENUE B FOIC STRUCTURED SALE GTD NOTES SERIES 20 FHLMC POOL #P20425 5.500% 04/01/34	06 05 06	5/01/2016 <sub>-</sub> 5/01/2016 <sub>-</sub>	CALL 103.0000 CALL 100.0000 PAYDOWN		56,650 5,000	55,000 5,000	46,750 4,488	47,348 4,528		7,652 472		7,652 472		55,000 5,000		1,650	1,650	25 1,458	06/01/2043 04/01/2041	1FE
283487-UD-6 30250G-AB-4 31283Y-LD-8 3128CV-F7-4 3128F6-P8-3	CHICAGO ILL SINGLE FAMILY MIG REVENUE BO EL PASO CNTY COL SINGLE FIN MIG REVENUE B FOIC STRUCTURED SALE GTD NOTES SERIES 20 FHUNC POOL #P20425 5.500% 04/01/34 FHUNC SERIES 211 CLASS PO 0.000% 07/01 FHUNC POOL #066747 8.500% 06/01/25		6/01/2016 _ 5/01/2016 _ 6/29/2016 _ 6/01/2016 _ 6/01/2016 _ 6/01/2016 _	CALL 103.0000	-						7,652 3,096 4 5,763		7,652 3,096 4 5,763				1,650	1,650	25 1,458 122 382 26	06/01/2043 04/01/2041 04/25/2038 04/01/2034 07/01/2029 06/01/2025	1FE 1Z 1FE 1 1
283487-UD-6 30250G-AB-4 31283Y-LD-8 3128CV-F7-4 3128F6-P8-3 312905-H6-2	CHICAGO ILL SINGLE FAMILY MTG REVENUE B 0.  EL PASO CNTY COL SINGLE FIN MTG REVENUE B FOIC STRUCTURED SALE GTO NOTES SEPIES 20.  FHLINC POOL #P20425 5.500% 04/01/34.  FHLINC SERIES 211 CLASS PO 0.000% 07/01.  FHLINC POOL #D66747 8.500% 06/01/25.  FHLINC SERIES 1083 CLASS Z 8.500% 05/15.		6/01/2016 _ 5/01/2016 _ 6/29/2016 _ 6/01/2016 _ 6/01/2016 _ 6/01/2016 _ 6/01/2016 _	CALL 103.0000					47,348 4,528 20,766 1,137 16,826 402 1,164		7,652 472 3,096 4 5,763 (17)		7,652 3,096 4 5,763 (17)				1,650	1,650	25 1,458 122 382 26	06/01/2043 04/01/2041 04/25/2038 04/01/2034 07/01/2029 06/01/2025 05/15/2021	1FE
283487-UD-6 30250G-AB-4 31283Y-LD-8 3128CV-F7-4 3128F6-P8-3 312905-H6-2 31292G-4V-5	CHICAGO ILL SINGLE FAMILY MTG REVENUE BO  EL PASO CNTY COL SINGLE FIN MTG REVENUE B  FDIC STRUCTURED SALE GTD NOTES SERIES 20  FHLINC POOL #P20425 5.500% 04/01/34  FHLINC SERIES 211 CLASS PO 0.000% 07/01  FHLINC POOL #066747 8.500% 06/01/25  FHLINC SERIES 1083 CLASS Z 8.500% 05/15  FHLINC SERIES 1083 CLASS Z 8.500% 05/15  FHLINC SERIES 1083 CLASS Z 8.500% 05/15		6/01/2016 - 6/01/2016 - 6/29/2016 - 6/01/2016 - 6/01/2016 - 6/01/2016 - 6/01/2016 - 6/01/2016 -	CALL 103.0000 CALL 100.0000 PAYDOIN PAYDOIN PAYDOIN PAYDOIN PAYDOIN PAYDOIN PAYDOIN PAYDOIN PAYDOIN					47,348 4,528 20,766 1,137 16,826 402 1,164		7,652 		7,652 				1,650	1,650	25 1,458 122 382 26	.06/01/2043 .04/01/2041 .04/25/2038 .04/01/2034 .07/01/2029 .06/01/2025 .05/15/2021 .07/01/2029	1FE
283487-UD-6 30250G-AB-4 31283Y-LD-8 3128CV-F7-4 3128F6-P8-3 312905-H6-2 31292G-4V-5 31293Q-ND-1	CHICAGO ILL SINGLE FAMILY MIG REVENUE B 0 EL PASO CNTY COL SINGLE FIN MIG REVENUE B FOIC STRUCTURED SALE GTD NOTES SERIES 20 FHAINC POOL #260425 5.500% 04/01/34 FHLMC POOL #2606747 8.500% 06/01/25 FHAINC SERIES 1083 CLASS Z 8.500% 05/15 FHLMC POOL #26088 7.000% 07/01/29 HAINC POOL #266888 7.000% 05/01/29		6/01/2016 _ 6/01/2016 _ 6/29/2016 _ 6/01/2010 _ 6/01/2	CALL 103.0000  CALL 100.0000  PAYDOIN					47,348 4,528 20,766 1,137 16,826 402 1,164 357 68		7,652 472 3,096 4 5,763 (17)		7,652 		55,000 5,000 23,862 1,141 22,589 386 1,135 346		1,650	1,650	25 1,458 122 382 26	.06/01/2043 .04/01/2041 .04/25/2038 .04/01/2034 .07/01/2029 .06/01/2025 .05/15/2021 .07/01/2029 .05/01/2029	1FE
283487-UD-6 30250G-AB-4 31283Y-LD-8 3128CV-F7-4 3128F6-P8-3 312905-H6-2 31293G-VD-1 312930-ND-1	CHICAGO ILL SINGLE FAMILY MTG REVENUE B 0.  EL PASO CMTY CUE SINGLE FIM MTG REVENUE B  FOIC STRUCTURED SALE GTO NOTES SERIES 20.  FHLINC POOL #P20425 5.500% 04/01/34.  FHLINC SERIES 211 CLASS PO 0.000% 07/01  FHLINC POOL #066747 8.500% 06/01/25.  FHLINC POOL #066747 8.500% 06/01/29.  FHLINC POOL #206836 7.000% 07/01/29.  FHLINC POOL #206888 7.000% 06/01/29.  FHLINC POOL #206888 8.500% 06/01/20.		6/01/2016 - 6/01/2010 - 6/01/2010 - 6/01/2010 - 6/01/2010 - 6/01/2010 - 6/01/2010 - 6/01/2010 - 6/01/2010 - 6/01/2	CALL 103.0000 CALL 100.0000 PAYDOIN					47,348 4,528 20,766 1,137 16,826 402 1,164 357 68 310				7,652 472 3,096 4 5,763 (17) (29) (11) (2) (7)				1,650	1,650	25 1,458 122 382 26	06/01/2043 04/01/2041 04/25/2038 04/01/2034 07/01/2029 06/01/2025 05/15/2021 07/01/2029 05/01/2029 06/01/2020	1FE
283487-UD-6 30250G-AB-4 31283Y-LD-8 3128CV-F7-4 3128F6-P8-3 312905-H6-2 31292G-4V-5 312930-ND-1 31295V-6W-5 31298L-S9-1 313398-SD-2	CHICAGO ILL SINGLE FAMILY MIG REVENUE B 0 EL PASO CNTY COL SINGLE FIN MITG REVENUE B FOIC STRUCTURED SALE GTD NOTES SERIES 20 FHAINC POOL #20425 5.500% 04/01/34 FHLMC SERIES 211 CLASS PO 0.000% 07/01 FHAINC POOL #066747 8.500% 06/01/25 FHAINC SERIES 1083 CLASS Z 8.500% 05/15 FHLMC POOL #026688 7.000% 05/01/29 FHAINC POOL #026688 7.000% 05/01/29 FHAINC POOL #040885 8.500% 06/01/20 FHAINC POOL #040885 8.500% 06/01/20 FHAINC POOL #050844 7.000% 04/01/31 FHAINC SERIES 2335 CLASS CZ 7.000% 07/1		8/01/2016 - 5/01/2016 - 6/29/2016 - 6/29/2016 - 6/01/2016 - 6/01/	CALL 103.0000  CALL 100.0000  PAYDOIN			55,000 5,000 23,862 1,141 22,589 386 1,135 346 666 303 34 4,923		47,348 4,528 20,766 1,137 16,826 402 1,164 357 68 310 35 5,044		7,652 		7,652 		55,000 5,000 23,862 1,141 22,589 386 1,135 346 666 303 344 4,923		1,650	1,650	25 1,458 122 382 26	.06/01/2043 .04/01/2041 .04/25/2038 .04/01/2034 .07/01/2029 .06/01/2025 .05/15/2021 .07/01/2029 .05/01/2029	1FE
283487-UD-6 30250G-AB-4 31283Y-LD-8 3128CV-F7-4 3128F6-P8-3 312905-H6-2 31293G-ND-1 31293G-ND-1 31298L-S9-1 3133F0-LJ-5	CHICAGO ILL SINGLE FAMILY MTG REVENUE B 0 EL PASO CNTY COL SINGLE FIN MTG REVENUE B FOILS STRUCTURED SALE GTD NOTES SERIES 20 FHLINC POOL #P20425 5.500% 04/01/34 FHLINC SERIES 211 CLASS PO 0.000% 07/01 FHLINC POOL #066747 8.500% 06/01/25 FHLINC POOL #066747 8.500% 06/01/25 FHLINC POOL #206836 7.000% 07/01/29 FHLINC POOL #206836 7.000% 05/01/29 FHLINC POOL #206836 8.500% 06/01/29 FHLINC POOL #2656544 7.000% 06/01/31 FHLINC POOL #550544 7.000% 04/01/31 FHLINC SERIES 2335 CLASS CZ 7.000% 07/1 FHLINC SERIES 2335 CLASS PE 6.500% 01/1		8/01/2016 - 5/01/2016 - 6/29/2016 - 6/29/2016 - 6/01/2016 - 6/01/	CALL 103.0000  CALL 100.0000  PAYDOIN			55,000 5,000 23,862 1,141 22,589 386 1,135 346 666 303 344 4,923 5,020		47,348 4,528 20,766 1,137 16,826 402 1,164 357 68 310 35 5,044		7,652 472 3,096 4 5,763 (17) (29) (11) (2) (7) (7) (11) (121)		7,652 472 3,096 4 5,763 (17) (29) (11) (2) (7) (7) (11) (121) (166)		55,000 5,000 23,862 1,141 22,589 386 1,135 346 66 303 34 4,923 5,020		1,650	1,650		.06/01/2043 .04/01/2041 .04/25/2038 .04/25/2038 .07/01/2034 .07/01/2029 .06/01/2025 .05/15/2021 .05/01/2029 .06/01/2029 .06/01/2020 .04/01/2031 .07/15/2031 .01/15/2028	1FE 12 1
283487-UD-6 30250G-AB-4 31283Y-LD-8 31280Y-F7-4 31296F6-P8-3 312905-H6-2 31292G-4V-5 312930-ND-1 312930-ND-1 31295V-6W-5 31298L-S9-1 31338S-SD-2 3133TC-LJ-5 3133TC-LJ-5	CHICAGO ILL SINGLE FAMILY MTG REVENUE B 0.  EL PASO CNTY CUE SINGLE FIM MTG REVENUE B  FOIC STRUCTURED SALE GTO NOTES SEPIES 20.  FHLINC POOL #P20425 5.500% 04/01/34  FHLINC SERIES 211 CLASS PO 0.000% 07/01  FHLINC POOL #066747 8.500% 06/01/25  FHLINC POOL #060836 7.000% 07/01/29  FHLINC POOL #026688 7.000% 05/01/29  FHLINC POOL #026688 7.000% 05/01/29  FHLINC POOL #0400885 8.500% 06/01/20  FHLINC POOL #0400885 8.500% 06/01/20  FHLINC POOL #0400885 8.700% 04/01/31  FHLINC SERIES 2335 CLASS CZ 7.000% 07/1  FHLINC SERIES 2022 CLASS PE 6.500% 01/1  FHLINC SERIES 2022 CLASS PE 6.500% 01/1		6/01/2016 - 6/01/2010 - 6/01/2010 - 6/01/2010 - 6/01/2010 - 6/01/2010 - 6/01/2010 - 6/01/2010 - 6/01/2010 - 6/01/2010 - 6/01/2	CALL 103.0000 CALL 100.0000 PAYDOIN			55,000 5,000 23,862 1,141 22,589 386 1,135 346 66 303 343 4,923 5,020 653				7,652 472 3,096 4 5,763 (17) (29) (11) (12) (2) (7) (11) (12) (12) (12) (12) (13) (14) (15) (16) (16) (16) (16) (16) (16) (16) (16		7,652 472 3,096 4 5,763 (17) (29) (11) (2) (7) (1) (121) (166) (24)		55,000 5,000 23,862 1,141 22,589 386 6,66 6,303 3,34 4,923 5,020 553		1,650	1,650	25 1,458 122 382 26 14 32 9 22 11 11 11 121 133	.06/01/2043 .04/01/2041 .04/25/2038 .07/01/2029 .06/01/2025 .05/15/2021 .07/01/2029 .06/01/2029 .05/01/2029 .06/01/2020 .04/01/2031 .07/15/2031 .07/15/2031	1FE 1Z 1
283487-UD-6 30250G-AB-4 31283Y-LD-8 31283Y-LD-8 3129C-4Y-5 3129G-4Y-5 3129G-4Y-5 3129G-8D-5 31339B-SD-2 3133TG-LU-5 3133TH-UY-9	CHICAGO ILL SINGLE FAMILY MIG REVENUE B 0 EL PASO CNTY COL SINGLE FIN MITG REVENUE B B- FOIC STRUCTURED SALE GTD NOTES SERIES 20 FHAINC POOL #20425 5.500% 04/01/34 FHLMC POOL #206747 8.500% 06/01/25 FHAINC SERIES 211 CLASS PO 0.000% 07/01 FHAINC SERIES 1083 CLASS Z 8.500% 05/15 FHLMC POOL #206888 7.000% 05/01/29 FHAINC POOL #206888 7.000% 05/01/29 FHAINC POOL #206888 8.500% 06/01/20 FHAINC POOL #300885 8.500% 06/01/20 FHAINC SERIES 2022 CLASS PC 7.000% 07/1 FHAINC SERIES 2022 CLASS PC 6.500% 01/1 FHAINC SERIES 2178 CLASS PG 6.500% 01/1 FHAINC SERIES 2177 CLASS PG 6.500% 01/1 FHAINC SERIES 2178 CLASS PB 7.000% 08/1		6/01/2016 - 6/01/2	CALL 103.0000  CALL 100.0000  PAYDOIN		56,650 5,000 23,862 1,141 22,589 386 1,135 346 66 303 34 4,923 5,020 653 5,619	55,000 5,000 23,862 1,141 22,589 386 1,135 346 66 303 34 4,923 5,020 653 5,819		47,348 4,528 20,766 1,137 16,826 402 1,164 357 688 310 350 5,044 5,186 677 6,151		7,652 472 3,096 4 5,763 (177) (29) (111) (2) (71) (111) (121) (166) (24) (332)		7,652 472 3,096 4 5,763 (17) (29) (11) (21) (12) (12) (166) (24) (332)		55,000 5,000 23,862 1,141 22,589 386 1,135 346 66 303 33 44,923 5,020 5,819		1,650	1,650	25 1,458 122 382 26 14 32 29 21 11 121 133 19 161	.06/01/2043 .04/01/2041 .04/25/2038 .04/25/2038 .04/01/2034 .07/01/2029 .06/01/2025 .05/15/2021 .07/01/2029 .06/01/2029 .06/01/2020 .06/01/2031 .07/15/2031 .01/15/2029 .08/15/2029	1FE 1Z 1Z 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
	CHICAGO ILL SINGLE FAMILY MTG REVENUE B 0 EL PASO CNTY COL SINGLE FIN MTG REVENUE B FOILS STRUCTURED SALE GTD NOTES SERIES 20 FHLIC POOL #P20425 5.500% 04/01/34 FHLIC SERIES 211 CLASS PO 0.000% 07/01 FHLIC POOL #066747 8.500% 06/01/25 FHLIC POOL #066747 8.500% 06/01/25 FHLIC POOL #068686 7.000% 07/01/29 FHLIC POOL #206886 7.000% 07/01/29 FHLIC POOL #206888 8.500% 06/01/29 FHLIC POOL #266888 7.000% 06/01/29 FHLIC POOL #266888 7.000% 06/01/29 FHLIC SERIES 2355 CLASS CZ 7.000% 07/1 FHLIC SERIES 2355 CLASS PE 6.500% 01/1 FHLIC SERIES 2176 CLASS PE 6.500% 01/1 FHLIC SERIES 2176 CLASS PE 6.500% 01/1 FHLIC SERIES 2176 CLASS PB 7.000% 08/1 FHLIC SERIES 2176 CLASS PB 7.000% 08/1	000 000 000 000 000 000 000 000 000 00	5/01/2016 - 5/01/2016 -	CALL 103.0000  CALL 100.0000  PAYDOIN		56,650 5,000 23,862 1,141 22,589 386 1,135 346 66 303 34 4,923 5,020 653 5,819 5,040	55,000 5,000 23,862 1,141 22,589 386 1,135 346 66 303 34 4,923 5,020 653 5,819 5,040				7,652 472 3,096 4 5,763 (17) (29) (11) (2) (7) (11) (121) (166) (24) (332)		7,652 472 3,096 4 5,763 (11) (29) (11) (21) (11) (12) (14) (16) (24) (332) (233)		55,000 5,000 23,862 1,141 22,569 2866 386 386 666 663 303 344 4,923 5,020 653 5,819 5,040		1,650	1,650	25 1,458 122 382 26 14 32 9 22 11 11 11 121 133	.06/01/2043 .04/01/2041 .04/25/2038 .04/25/2038 .04/01/2034 .07/01/2029 .06/01/2025 .05/15/2021 .07/01/2029 .06/01/2029 .06/01/2020 .04/01/2031 .01/15/2028 .01/15/2028 .01/15/2029 .08/15/2029	1FE 17 17 17 17 17 17 17 17 17 17 17 17 17
283487-UD-6 30250G-AB-4 31283Y-LD-8 31283Y-LD-8 3129C-4Y-5 3129G-4Y-5 3129G-4Y-5 3129G-6H-5 3129G-8H-5 31339B-SD-2 3133TG-LU-5 3133TG-UJ-5	CHICAGO ILL SINGLE FAMILY MTG REVENUE B 0.  EL PASO CNTY CUE SINGLE FIM MTG REVENUE B  FOIC STRUCTURED SALE GTO NOTES SEPIES 20.  FHLINC POOL #P20425 5.500% 04/01/34.  FHLINC SERIES 211 CLASS PO 0.000% 07/01.  FHLINC POOL #066747 8.500% 06/01/25.  FHLINC POOL #066836 7.000% 07/01/29.  FHLINC POOL #008836 7.000% 07/01/29.  FHLINC POOL #008836 7.000% 06/01/20.  FHLINC POOL #505644 7.000% 04/01/31.  FHLINC SERIES 2335 CLASS CZ 7.000% 07/1.  FHLINC SERIES 2335 CLASS CZ 7.000% 07/1.  FHLINC SERIES 2032 CLASS PE 6.500% 01/1  FHLINC SERIES 2177 CLASS PG 6.500% 01/1  FHLINC SERIES 2178 CLASS PB 7.000% 08/1	000 000 000 000 000 000 000 000 000 00	6/01/2016 - 6/01/2	CALL 103.0000  CALL 100.0000  PAYDOIN		56,650 5,000 23,862 1,141 22,589 386 1,135 346 66 303 34 4,923 5,020 653 5,619	55,000 5,000 23,862 1,141 22,589 386 1,135 346 66 303 34 4,923 5,020 653 5,819		47,348 4,528 20,766 1,137 16,826 402 1,164 357 688 310 350 5,044 5,186 677 6,151		7,652 472 3,096 4 5,763 (177) (29) (111) (2) (71) (111) (121) (166) (24) (332)		7,652 472 3,096 4 5,763 (17) (29) (11) (21) (12) (12) (166) (24) (332)		55,000 5,000 23,862 1,141 22,589 386 1,135 346 66 303 33 44,923 5,020 5,819		1,650	1,650	25 1,458 122 382 26 14 32 29 21 11 121 133 19 161	.06/01/2043 .04/01/2041 .04/25/2038 .04/25/2038 .04/01/2034 .07/01/2029 .06/01/2025 .05/15/2021 .07/01/2029 .06/01/2029 .06/01/2020 .06/01/2031 .07/15/2031 .01/15/2029 .08/15/2029	1FE 1Z 1FE 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
	CHICAGO ILL SINGLE FAMILY MTG REVENUE B 0 EL PASO CNTY COL SINGLE FIN MTG REVENUE B FOILS STRUCTURED SALE GTD NOTES SERIES 20 FHLINC POOL #P20425 5.500% 04/01/34 FHLINC SERIES 211 CLASS PO 0.000% 07/01 FHLINC POOL #066747 8.500% 06/01/25 FHLINC POOL #066747 8.500% 06/01/25 FHLINC POOL #068686 7.000% 07/01/29 FHLINC POOL #208886 7.000% 07/01/29 FHLINC POOL #208886 8.500% 06/01/29 FHLINC POOL #268688 7.000% 06/01/29 FHLINC POOL #268688 7.000% 06/01/29 FHLINC SERIES 2335 CLASS CZ 7.000% 07/1 FHLINC SERIES 2335 CLASS CZ 7.000% 07/1 FHLINC SERIES 2335 CLASS PE 6.500% 01/1 FHLINC SERIES 2178 CLASS PB 7.000% 08/1 FHLINC SERIES 2178 CLASS PB 7.000% 08/1 FHLINC POOL #141647 8.000% 11/01/18 FNMA SERIES 1990-19 CLASS LAS J 8.500% 01 FNMM SERIES 1990-19 CLASS LAS J 8.500% 01	000 000 000 000 000 000 000 000 000 00	5/01/2016 _ 5/01/2	CALL 103.0000  CALL 100.0000  PAYDOIN		56,650 5,000 23,862 1,141 22,589 386 1,135 346 66 303 3,4 4,923 5,020 653 5,819 5,040 1,149 1,134	55,000 5,000 23,862 1,141 22,589 386 1,135 346 66 303 34 4,923 5,020 653 5,819 5,040 1,134 1,134 1,302				7,652 472 3,096 4,5,763 (17) (19) (11) (2) (11) (12) (16) (24) (332) (233) (11) (23)		7,652 472 3,096 4 5,763 (17) (19) (11) (2) (7) (11) (12) (16) (24) (332) (233) (11) (23)		55,000 5,000 23,862 1,141 22,589 2,866 386 386 666 303 3,44 4,923 5,020 653 5,819 5,040 1,134 1,134		1,650	1,650	25 1,458 1,22 382 26 26 32 39 11 1,1 1,1 1,1 1,1 1,1 1,1 1,1 1,1 1,1	.06/01/2043 .04/01/2041 .04/25/2038 .04/25/2038 .04/01/2034 .07/01/2029 .06/01/2025 .05/15/2021 .07/01/2029 .06/01/2029 .06/01/2020 .04/01/2031 .01/15/2028 .01/15/2029 .09/15/2029 .09/15/2029 .01/15/2029 .01/15/2029 .01/15/2029	1FE 1Z 1FE 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1.
	CHICAGO ILL SINGLE FAMILY MTG REVENUE B 0.  EL PASO CNTY CUE SINGLE FIM MTG REVENUE B  FOIC STRUCTURED SALE GTO NOTES SEPIES 20.  FHLINC POOL #P20425 5.500% 04/01/34  FHLINC SERIES 211 CLASS PO 0.000% 07/01  FHLINC POOL #506747 8.500% 06/01/25  FHLINC POOL #206836 7.000% 07/01/29  FHLINC POOL #206836 7.000% 05/01/29  FHLINC POOL #206888 7.000% 06/01/20  FHLINC POOL #306884 7.000% 04/01/31  FHLINC POOL #306884 7.000% 04/01/31  FHLINC SERIES 2335 CLASS CT 7.000% 07/1  FHLINC SERIES 2171 CLASS HG 6.500% 01/1  FHLINC SERIES 2172 CLASS PB 7.000% 08/1  FHLINC SERIES 2174 CLASS PB 7.000% 08/1  FHLINC SERIES 2182 CLASS ZC 7.500% 09/1  FHLINC SERIES 2195-19 CLASS JC 8.500% 01/1  FNIMA SERIES 1995-19 CLASS A 8.500% 01  FNIMA SERIES 1995-19 CLASS A 9.500% 01  FNIMA SERIES 1998-20 CLASS A 6.750% 04/	000 000 000 000 000 000 000 000 000 00	5/01/2016 _ 5/01/2016 _ 5/01/2016 _ 5/01/2016 _ 5/02/2016 _ 5/01/2	CALL 103.0000  CALL 100.0000  PAYDOIN			55,000 5,000 23,862 1,141 22,589 386 1,135 346 66 303 34 4,923 5,020 653 5,819 5,040 1,134 1,134 1,134 2,236 2,236 2,366 3,567 3,567				7,652 472 3,096 4 5,763 (17) (11) (12) (12) (121) (162) (23) (23) (62)		7,652 472 3,096 4 5,763 (17) (11) (11) (12) (13) (14) (24) (332) (23) (11) (23) (62)		55,000 5,000 23,862 1,141 22,589 1,135 346 66 303 3,44 4,923 5,020 653 5,819 1,134 1,134 1,132 2,284		1,650	1,650	25 1,458 1,122 362 26 26 11 11 1,1 1,1 1,1 1,1 1,1 1,1 1,1 1,1	.06/01/2043 .04/01/2041 .04/25/2038 .04/01/2034 .07/01/2029 .06/01/2025 .05/15/2021 .07/01/2029 .05/01/2029 .05/01/2029 .04/01/2020 .04/01/2020 .04/01/2020 .04/01/2020 .04/01/2020 .04/01/2021 .07/15/2028 .01/15/2029 .08/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .01/25/2020 .01/25/2020	1FE 1Z 1Z 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
	CHICAGO ILL SINGLE FAMILY MIG REVENUE B 0 EL PASO CNTY COL SINGLE FIN MITG REVENUE B B FOIC STRUCTURED SALE GTD NOTES SERIES 20 FHUNC POL #P20425 5.500% 04/01/34 FHLMC POL #P20425 5.500% 06/01/24 FHLMC POL #D66747 8.500% 06/01/25 FHLMC POL #2086747 8.500% 06/01/25 FHLMC POL #20885 7.000% 07/01/29 FHLMC POL #20885 8.500% 06/01/29 FHLMC SERIES 2022 CLASS PC 7.000% 07/1 FHLMC SERIES 2178 CLASS PC 6.500% 01/1 FHLMC SERIES 2178 CLASS PC 7.500% 09/1 FHLMC SERIES 1990-128 CLASS J 8.500% 10 FNMA SERIES 1990-128 CLASS J 8.500% 01 FNMA SERIES 1989-20 CLASS A 6.750% 04/ FNMA PRIMA PRIMA SERIES 1989-20 CLASS A 6.750% 04/ FNMA PRIMA PRIMA SERIES 1989-20 CLASS A 6.750% 04/ FNMA PRIMA PRIMA SERIES 1989-20 CLASS A 6.750% 04/ FNMA PRIMA PR	060 000 000 000 000 000 000 000 000 000	\$/01/2016 _ \$/01/2	CALL 103.0000  CALL 100.0000  PAYDOIN		56,650 5,000 23,862 1,141 22,589 386 1,135 346 66 303 3,4 4,923 5,020 653 5,819 5,040 1,149 1,134	55,000 5,000 23,862 1,141 22,589 386 1,135 346 66 303 34 4,923 5,020 653 5,819 5,040 1,134 1,134 1,302		47,348 4,528 20,766 1,137 16,826 402 1,164 357 688 310 5,044 5,186 677 6,151 5,273 1,157 1,364 1,865 1,669		7,652 472 3,096 4 5,763 (17) (29) (11) (11) (12) (166) (24) (332) (233) (23) (62)		7,652 472 3,096 4 5,763 (17) (29) (11) (11) (121) (166) (24) (332) (233) (23) (62)		55,000 5,000 23,862 1,141 22,589 2,866 386 386 666 303 3,44 4,923 5,020 653 5,819 5,040 1,134 1,134		1,650	1,650	25 1,458 1,22 382 26 26 32 39 11 1,1 1,1 1,1 1,1 1,1 1,1 1,1 1,1 1,1	.06/01/2043 .04/01/2041 .04/25/2038 .04/01/2034 .07/01/2029 .06/01/2025 .05/15/2021 .07/01/2029 .06/01/2029 .06/01/2020 .04/01/2031 .01/15/2029 .06/01/2031 .01/15/2029 .06/01/2031 .01/15/2029 .09/15/2029 .09/15/2029 .01/25/2020 .01/25/2020 .01/25/2020	1FE 1Z 1Z 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
	CHICAGO ILL SINGLE FAMILY MTG REVENUE B 0 EL PASO CNTY COL SINGLE FIN MTG REVENUE B FOILC STRUCTURED SALE GTD NOTES SERIES 20 FHLINC POOL #P20425 5.500% 04/01/34 FHLINC SERIES 211 CLASS PO 0.000% 07/01 FHLINC POOL #066747 8.500% 06/01/25 FHLINC POOL #066747 8.500% 06/01/25 FHLINC POOL #068686 7.000% 07/01/29 FHLINC POOL #206888 7.000% 07/01/29 FHLINC POOL #206888 7.000% 06/01/29 FHLINC POOL #266888 7.000% 06/01/29 FHLINC POOL #26688 8.500% 06/01/29 FHLINC POOL #26688 8.500% 06/01/29 FHLINC POOL #360544 7.000% 06/01/31 FHLINC SERIES 2335 CLASS CZ 7.000% 07/1 FHLINC SERIES 2335 CLASS CZ 7.000% 07/1 FHLINC SERIES 2178 CLASS PE 6.500% 01/1 FHLINC SERIES 2178 CLASS PE 7.000% 08/1 FHLINC SERIES 2178 CLASS PB 7.000% 08/1 FHLINC SERIES 2180 CLASS A 8.500% 10 FNMA SERIES 1999-39 CLASS A 6.750% 04/ FNMA SERIES 1998-20 CLASS A 6.750% 04/ FNMA SERIES 1989-20 CLASS A 6.750% 04/ FNMA SERIES 1987-753 2.732% 10/01/17 FNMA SERIES 1981 CLASS 2 10 8.000% 12/2	000 000 000 000 000 000 000 000 000 00	\$/01/2016	CALL 103.0000  CALL 100.0000  PAYDOIN			55,000 5,000 23,862 1,141 22,589 386 1,135 346 66 303 34 4,923 5,020 653 5,819 5,040 1,134 1,134 1,134 2,236 2,236 2,366 3,567 3,567		47,348 4,528 20,766 1,137 16,826 4022 1,164 357 6,88 310 355 5,044 5,186 677 6,151 5,273 150 1,157 1,364 285 1,699		7,652 472 3,096 4 5,763 (17) (29) (11) (12) (21) (16) (24) (32) (233) (11) (23) (62) (22) (62)		7,652 472 3,096 4 5,763 (17) (29) (11) (12) (24) (332) (233) (11) (23) (62) (24)		55,000 5,000 23,862 1,141 22,589 1,135 346 66 303 3,44 4,923 5,020 653 5,819 1,134 1,134 1,132 2,284		1,650	1,650	25 1,458 1,122 362 26 26 11 11 1,1 1,1 1,1 1,1 1,1 1,1 1,1 1,1	.06/01/2043 .04/01/2041 .04/25/2038 .04/25/2038 .04/01/2034 .07/01/2029 .06/01/2025 .05/15/2021 .07/01/2029 .06/01/2020 .04/01/2031 .01/15/2028 .01/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029	IFE 17 17 18 18 18 18 18 18 18 18 18 18 18 18 18
	CHICAGO ILL SINGLE FAMILY MTG REVENUE B 0.  EL PASO CMTY CUE SINGLE FIM MTG REVENUE B  FOIC STRUCTURED SALE GTO NOTES SEPIES 20.  FHLINC POOL #P20425 5.500% 04/01/34.  FHLINC SERIES 211 CLASS PO 0.000% 07/01  FHLINC POOL #D66747 8.500% 06/01/25.  FHLINC POOL #066747 8.500% 06/01/25.  FHLINC POOL #206836 7.000% 07/01/29.  FHLINC POOL #206836 7.000% 05/01/29.  FHLINC POOL #206836 8.500% 06/01/20.  FHLINC POOL #360544 7.000% 06/01/20.  FHLINC SERIES 2335 CLASS C7 7.000% 07/1  FHLINC SERIES 2335 CLASS PE 6.500% 01/1  FHLINC SERIES 2171 CLASS HG 6.500% 01/1  FHLINC SERIES 2171 CLASS HG 6.500% 01/1  FHLINC SERIES 2172 CLASS PB 7.000% 08/1  FHLINC SERIES 2174 CLASS BB 7.000% 08/1  FHLINC SERIES 21809-19 CLASS A 6.750% 09/1  FNIMA SERIES 1999-126 CLASS A 6.750% 04/  FNIMA SERIES 1999-126 CLASS A 6.750% 04/  FNIMA SERIES 1999-12 CLASS A 6.750% 04/  FNIMA SERIES 1990-12 CLASS A 10.000% 11/2	000 000 000 000 000 000 000 000 000 00	\$/01/2016 _ \$/01/2	CALL 103.0000  CALL 100.0000  PAYDOIN		56,650 5,000 23,862 1,141 22,589 386 1,135 346 66 303 34 4,923 5,020 653 5,819 5,040 11,304 1,1304 1,1304 1,1304 1,1715	55,000 5,000 23,862 1,141 22,589 386 1,135 346 66 303 34 4,923 5,020 653 5,819 5,040 1,134 1,134 1,302 284 1,715				7,652 472 3,096 4 5,763 (17) (29) (11) (11) (12) (166) (24) (332) (233) (23) (62)		7,652 472 3,096 4 5,763 (17) (11) (22) (7) (11) (166) (24) (332) (23) (62) (22) (46) (12) (33)		55,000 5,000 23,862 1,141 22,589 346 346 303 3,44 4,923 5,020 5,581 5,040 11,134 1,134 1,132 2,844 1,715		1,650	1,650	25 1,458 1,122 362 26 26 11 11 1,1 1,1 1,1 1,1 1,1 1,1 1,1 1,1	.06/01/2043 .04/01/2041 .04/25/2038 .04/01/2034 .07/01/2029 .06/01/2025 .05/15/2021 .07/01/2029 .05/01/2029 .05/01/2029 .04/01/2020 .04/01/2020 .04/01/2020 .04/01/2020 .04/01/2020 .05/01/2029 .05/01/2029 .05/01/2029 .05/01/2029 .05/01/2029 .05/01/2029 .05/01/2029 .05/01/2029 .05/01/2029 .05/01/2029 .05/01/2029 .05/01/2018 .05/01/2018 .05/01/2018 .05/01/2018 .05/01/2018 .05/01/2018	1FE 1Z 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
	CHICAGO ILL SINGLE FAMILY MIG REVENUE B 0 EL PASO CNTY COL SINGLE FIN MITG REVENUE B B FOIC STRUCTURED SALE GTD NOTES SERIES 20 FHUNC POL #P20425 5.500% 04/01/34 FHUNC SERIES 211 CLASS PO 0.000% 07/01 FHUNC POL #066747 8.500% 06/01/25 FHUNC POL #066747 8.500% 06/01/25 FHUNC POL #060836 7.000% 05/01/29 FHUNC POL #206888 7.000% 06/01/29 FHUNC POL #206888 7.000% 06/01/29 FHUNC POL #206885 8.500% 06/01/20 FHUNC POL #206885 8.500% 06/01/29 FHUNC POL #205844 7.000% 05/01/29 FHUNC POL #205845 8.500% 06/01/20 FHUNC SERIES 2035 CLASS CZ 7.000% 07/1 FHUNC SERIES 2178 CLASS PB 6.500% 01/1 FHUNC SERIES 2178 CLASS PB 7.000% 08/1 FHUNC SERIES 2178 CLASS PB 7.000% 08/1 FHUNC SERIES 2178 CLASS ZC 7.500% 09/1 FHUNC SERIES 2178 CLASS A 8.500% 01/1 FRIMA SERIES 1990-128 CLASS J 8.500% 01 FNMA SERIES 1990-128 CLASS J 8.500% 01 FNMA SERIES 1990-128 CLASS A 6.750% 04/ FNMA SERIES 1997 CLASS 2 10 8.000% 12/2 FNMA SERIES 1917 CLASS 2 10 8.000% 12/2 FNMA SERIES 197 CLASS 2 10 8.000% 01/2	060 000 000 000 000 000 000 000 000 000	\$/01/2016	CALL 103.0000  CALL 100.0000  PAYDOIN		56,650 5,000 23,862 1,141 22,589 386 1,135 346 66 303 33 4,4,923 5,020 653 5,819 5,040 1,134 1,302 284 1,715	55,000 .5,000 .23,862 .1,141 .22,589 .386 .1,135 .346 .66 .303 .344 .4,923 .5,020 .653 .5,819 .5,040 .1,134 .1,302 .284 .1,715		47,348 4,528 20,766 1,137 16,826 4022 1,164 357 6,88 310 355 5,044 5,186 677 6,151 5,273 150 1,157 1,364 285 1,699		7,652 472 3,096 4 5,763 (17) (29) (11) (12) (21) (16) (24) (32) (233) (11) (23) (62) (22) (62)		7,652 472 3,096 4 5,763 (17) (29) (11) (12) (166) (24) (332) (233) (62) (22) (46) (12) (300)		55,000 5,000 23,862 1,141 22,589 1,135 346 66 303 3,44 4,923 5,020 653 5,819 1,134 1,134 1,132 2,284		1,650	1,650	25 1,458 1,122 362 26 26 11 11 1,1 1,1 1,1 1,1 1,1 1,1 1,1 1,1	.06/01/2043 .04/01/2041 .04/25/2038 .04/25/2038 .04/01/2034 .07/01/2029 .06/01/2025 .05/15/2021 .07/01/2029 .06/01/2020 .04/01/2031 .01/15/2028 .01/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029	1FE 1Z 1Z 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
	CHICAGO ILL SINGLE FAMILY MTG REVENUE B 0 EL PASO CNTY COL SINGLE FM MTG REVENUE B B-FOIC STRUCTURED SALE GTD NOTES SERIES 20 FHLINC POOL #P20425 5.500% 04/01/34 FHLINC POOL #P20425 5.500% 04/01/34 FHLINC POOL #D66747 8.500% 06/01/25 FHLINC POOL #066747 8.500% 06/01/25 FHLINC POOL #06083 CLASS Z 8.500% 05/01/29 FHLINC POOL #060885 8.500% 06/01/29 FHLINC POOL #0626688 7.000% 05/01/29 FHLINC POOL #266688 7.000% 06/01/29 FHLINC POOL #266688 7.000% 06/01/29 FHLINC POOL #266688 7.000% 06/01/31 FHLINC SERIES 2335 CLASS CZ 7.000% 07/11 FHLINC SERIES 2022 CLASS PE 6.500% 01/1 FHLINC SERIES 2176 CLASS HG 6.500% 01/11 FHLINC SERIES 2178 CLASS PB 7.000% 08/1 FHLINC SERIES 2178 CLASS FB 7.000% 09/1 FHLINC SERIES 2178 CLASS A HG 6.500% 01/1 FNLINC SERIES 1990-128 CLASS J 8.500% 10 FNLINC SERIES 1990-128 CLASS J 8.500% 01 FNLINC SERIES 1990-128 CLASS J 8.500% 01 FNLINC SERIES 1990-128 CLASS J 8.500% 10 FNLINC SERIES 1990-128 CLASS J 8.500% 01 FNLINC SERIES 1990-128 CLASS J 8.500%	060 060 060 060 060 060 060 060 060 060	\$/01/2016	CALL 103.0000  CALL 100.0000  PAYDOIN		56,650 5,000 23,862 1,141 22,589 386 11,35 346 66 303 34 4,923 5,020 653 5,819 5,040 11,34 1,134 1,134 1,715	55,000 5,000 23,862 1,141 22,589 386 1,135 346 66 303 33 5,020 653 5,819 5,040 1,194 1,134 1,302 2,284 1,715				7,652 472 3,096 4 5,763 (17) (29) (11) (12) (21) (16) (24) (32) (233) (11) (23) (62) (22) (62)		7,652 472 3,096 4 5,763 (17) (11) (22) (7) (11) (166) (24) (332) (23) (62) (22) (46) (12) (33)		55,000 5,000 23,862 1,141 22,589 346 346 363 334 4,923 5,020 5,5819 1,134 1,134 1,134 1,715		1,650	1,650	25 1,458 1,122 362 26 26 11 11 1,1 1,1 1,1 1,1 1,1 1,1 1,1 1,1	.06/01/2043 .04/01/2041 .04/25/2038 .04/01/2034 .07/01/2029 .06/01/2025 .05/15/2021 .07/01/2029 .06/01/2029 .06/01/2029 .06/01/2029 .06/01/2029 .06/01/2029 .06/01/2029 .06/01/2029 .06/01/2029 .06/01/2029 .06/01/2029 .07/15/2029 .07/15/2029 .07/15/2029 .07/25/2029 .07/25/2029 .07/25/2029 .07/25/2029 .07/25/2029 .07/25/2029 .07/25/2029 .07/25/2029 .07/25/2029 .07/25/2029	1FE 1Z 1Z 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
	CHICAGO ILL SINGLE FAMILY MIG REVENUE B 0 EL PASO CNTY COL SINGLE FIN MITG REVENUE B B FOIC STRUCTURED SALE GTD NOTES SERIES 20 FHUNC POL #P20425 5.500% 04/01/34 FHLMC POL #P20425 5.500% 04/01/34 FHLMC SERIES 211 CLASS PO 0.00% 07/01 FHLMC POL #D66747 8.500% 06/01/25 FHLMC POL #208688 7.000% 06/01/25 FHLMC POL #20888 7.000% 06/01/29 FHLMC POL #208885 8.500% 06/01/29 FHLMC POL #208885 8.500% 06/01/29 FHLMC POL #205688 7.000% 06/01/29 FHLMC POL #205688 7.000% 06/01/29 FHLMC POL #205688 7.000% 06/01/29 FHLMC SERIES 2022 CLASS PC 7.000% 07/1 FHLMC SERIES 2335 CLASS CZ 7.000% 07/1 FHLMC SERIES 2178 CLASS PB 7.000% 08/1 FHLMC SERIES 2177 CLASS PB 6.500% 01/1 FHLMC SERIES 2178 CLASS PC 7.500% 09/1 FHLMC SERIES 2178 CLASS A 7.500% 09/1 FHLMC SERIES 1990-128 CLASS J 8.500% 10 FNMA SERIES 1990-128 CLASS J 8.500% 10 FNMA SERIES 1990-128 CLASS J 8.500% 01 FNMA SERIES 1990-128 CLASS A 6.750% 04/ FNMA SERIES 1990-128 CLASS A 6.750% 04/ FNMA SERIES 191 CLASS 2 10 8.000% 12/2 FNMA SERIES 197 CLASS 2 10 8.000% 12/2 FNMA POL #253374 9.000% 05/01/30 FNMA POL #253374 9.000% 05/01/30 FNMA POL #2440085 6.000% 12/01/28 FNMA POL #4440085 6.000% 12/01/28 FNMA POL #4440085 6.000% 12/01/28	060 000 000 000 000 000 000 000 000 000	\$/01/2016	CALL 103.0000  CALL 100.0000  PAYDOIN		56,650 5,000 23,862 1,141 22,589 386 1,135 346 66 303 33 4,4,923 5,020 653 5,819 5,040 1,134 1,302 284 1,715	55,000 5,000 23,862 1,141 22,589 386 1,135 346 66 303 344 4,923 5,020 653 5,819 5,040 1134 1,302 284 1,715		47,348 4,528 20,766 1,137 16,826 402 1,164 357 688 310 3,10 5,186 5,737 1,157 1,1384 285 1,169 1,157 2,30 447 3,36 447 3,36 3,36 3,95		7,652 472 3,096 4 5,763 (17) (29) (11) (12) (21) (16) (24) (32) (233) (11) (23) (62) (22) (62)		7,652 472 3,096 4 5,763 (17) (29) (11) (12) (166) (24) (332) (233) (62) (22) (46) (12) (300)		55,000 5,000 5,000 23,862 1,141 22,589 386 386 386 666 303 33 34 4,923 5,020 5,040 1,134 1,302 284 1,715		1,650	1,650	25 1,458 1,122 362 26 26 11 11 1,1 1,1 1,1 1,1 1,1 1,1 1,1 1,1	.06/01/2043 .04/01/2041 .04/25/2038 .04/01/2034 .07/01/2029 .06/01/2025 .05/15/2021 .07/01/2029 .06/01/2029 .06/01/2020 .04/01/2031 .01/15/2029 .06/01/2020 .04/01/2031 .01/15/2029 .08/15/2029 .09/15/2029 .09/15/2029 .01/25/2020 .05/01/2030 .05/01/2030 .05/01/2030 .05/01/2030	IFE 17. 17. 17. 17. 17. 17. 17. 17. 17. 17.
	CHICAGO ILL SINGLE FAMILY MTG REVENUE B 0 EL PASO CNTY COL SINGLE FIN MTG REVENUE B B- FOIL STRUCTURED SALE GTD NOTES SERIES 20 FHLINC POOL #P20425 5.500% 04/01/34 FHLINC SERIES 211 CLASS PD 0.000% 07/01 FHLINC POOL #066747 8.500% 06/01/25 FHLINC POOL #066747 8.500% 06/01/25 FHLINC POOL #068686 7.000% 07/01/29 FHLINC POOL #208886 7.000% 07/01/29 FHLINC POOL #208886 8.500% 06/01/29 FHLINC POOL #268688 7.000% 06/01/29 FHLINC POOL #268688 7.000% 06/01/29 FHLINC POOL #268688 7.000% 06/01/29 FHLINC POOL #369544 7.000% 06/01/31 FHLINC SERIES 2335 CLASS CZ 7.000% 07/1 FHLINC SERIES 2335 CLASS CZ 7.000% 07/1 FHLINC SERIES 2178 CLASS PE 6.500% 01/1 FHLINC SERIES 2178 CLASS PE 7.000% 08/1 FHLINC SERIES 2178 CLASS PB 7.000% 08/1 FHLINC SERIES 1990-12 CLASS A 6.750% 04/ FNMA SERIES 1990-12 CLASS A 6.750% 04/ FNMA SERIES 1990-12 CLASS 2 10 8.000% 11/2 FNMA SERIES 1997 CLASS 2 10 8.000% 11/2 FNMA SERIES 197 CLASS 2 10 8.000% 10/2 FNMA SERIES 197 CLASS 2 10 8.000% 10/2 FNMA POOL #252790 FHA/VA 7.500% 09/01/ FNMA POOL #244095 6.000% 12/01/28 FNMA POOL #4449167 6.000% 12/01/28 FNMA POOL #449197 6.000% 12/01/28	000 000 000 000 000 000 000 000 000 00	\$/01/2016	CALL 103.0000  CALL 100.0000  PAYDOIN		56,650 5,000 23,862 1,141 22,589 2,386 1,135 346 66 303 3,44 4,923 5,020 653 5,819 5,040 1,134 1,302 2,844 1,715	55,000 5,000 23,862 1,141 22,589 386 1,135 346 66 303 34 4,923 5,020 653 5,819 5,040 149 1,134 1,302 284 1,715				7,652 472 3,096 4 5,763 (17) (29) (11) (12) (21) (16) (24) (32) (233) (11) (23) (62) (22) (62)		7,652 472 3,096 4 5,763 (17) (29) (11) (12) (166) (24) (332) (233) (62) (22) (46) (12) (300)		55,000 5,000 5,000 23,862 1,141 22,589 386 386 386 386 383 344 4,923 5,020 553 5,819 5,040 1,134 1,135 284 1,715		1,650	1,650		.06/01/2043 .04/01/2041 .04/25/2038 .04/01/2034 .07/01/2029 .06/01/2025 .05/15/2021 .07/01/2029 .06/01/2029 .06/01/2020 .04/01/2031 .01/15/2028 .01/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2029 .09/15/2022 .01/25/2023 .09/01/2029 .09/01/2029 .09/01/2029 .09/01/2028 .12/01/2028 .12/01/2028	1FE 1Z 1Z 1FE 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
283487-U0-6 30250G-AB-4 312837-LD-8 312837-LD-8 312807-F7-4 31286F-6P-3 312930-ND-1 312930-ND-1 31298L-S9-1 313938-SD-2 3133TL-U1-5 3133TL-U1-5 3133TL-U1-5 3135F-HF-9 3135F-HF-9 3136D-ZL-6 	CHICAGO ILL SINGLE FAMILY MIG REVENUE B 0 EL PASO CNTY COL SINGLE FIN MITG REVENUE B B FOIC STRUCTURED SALE GTD NOTES SERIES 20 FHUNC POL #P20425 5.500% 04/01/34 FHLMC POL #P20425 5.500% 04/01/34 FHLMC SERIES 211 CLASS PO 0.00% 07/01 FHLMC POL #D66747 8.500% 06/01/25 FHLMC POL #208688 7.000% 06/01/25 FHLMC POL #20888 7.000% 06/01/29 FHLMC POL #208885 8.500% 06/01/29 FHLMC POL #208885 8.500% 06/01/29 FHLMC POL #205688 7.000% 06/01/29 FHLMC POL #205688 7.000% 06/01/29 FHLMC POL #205688 7.000% 06/01/29 FHLMC SERIES 2022 CLASS PC 7.000% 07/1 FHLMC SERIES 2335 CLASS CZ 7.000% 07/1 FHLMC SERIES 2178 CLASS PB 7.000% 08/1 FHLMC SERIES 2177 CLASS PB 6.500% 01/1 FHLMC SERIES 2178 CLASS PC 7.500% 09/1 FHLMC SERIES 2178 CLASS A 7.500% 09/1 FHLMC SERIES 1990-128 CLASS J 8.500% 10 FNMA SERIES 1990-128 CLASS J 8.500% 10 FNMA SERIES 1990-128 CLASS J 8.500% 01 FNMA SERIES 1990-128 CLASS A 6.750% 04/ FNMA SERIES 1990-128 CLASS A 6.750% 04/ FNMA SERIES 191 CLASS 2 10 8.000% 12/2 FNMA SERIES 197 CLASS 2 10 8.000% 12/2 FNMA POL #253374 9.000% 05/01/30 FNMA POL #253374 9.000% 05/01/30 FNMA POL #2440085 6.000% 12/01/28 FNMA POL #4440085 6.000% 12/01/28 FNMA POL #4440085 6.000% 12/01/28	00 00 00 00 00 00 00 00 00 00 00 00 00	\$/01/2016	CALL 103.0000  CALL 100.0000  PAYDOIN		56,650 5,000 23,862 1,141 22,589 386 1,135 346 66 303 33 4,4,923 5,020 653 5,819 5,040 1,134 1,302 284 1,715	55,000 5,000 23,862 1,141 22,589 386 1,135 346 66 303 344 4,923 5,020 653 5,819 5,040 1134 1,302 284 1,715		47,348 4,528 20,766 1,137 16,826 402 1,164 357 688 310 3,10 5,186 5,737 1,157 1,1384 285 1,169 1,157 2,30 447 3,36 447 3,36 3,36 3,95		7,652 472 3,096 4 5,763 (17) (29) (11) (12) (21) (16) (24) (32) (233) (11) (23) (62) (22) (62)		7,652 472 3,096 4 5,763 (17) (29) (11) (12) (166) (24) (332) (233) (62) (22) (46) (12) (300)		55,000 5,000 5,000 23,862 1,141 22,589 386 386 386 666 303 33 34 4,923 5,020 5,040 1,134 1,302 284 1,715		1,650	1,650		.06/01/2043 .04/01/2041 .04/25/2038 .04/01/2034 .07/01/2029 .06/01/2025 .05/15/2021 .07/01/2029 .06/01/2029 .06/01/2020 .04/01/2031 .01/15/2029 .06/01/2020 .04/01/2031 .01/15/2029 .08/15/2029 .09/15/2029 .09/15/2029 .01/25/2020 .05/01/2030 .05/01/2030 .05/01/2030 .05/01/2030	1FE 17 17 18 18 18 18 18 18 18 18 18 18 18 18 18

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	deemed or C	Otherwise [	Disposed o	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
31384T-S7-3	FNMA POOL #533442 9.000% 01/01/30		06/01/2016 .	PAYDOWN		234	234	241	240		(6)		(6)		234				9	01/01/2030	1
31384X-QC-5 31384X-XK-9	FNMA POOL #536951 9.000% 05/01/30		06/01/2016 .	PAYDOWN		190	190 44	196	195		(5)		(5)		190 44				7	05/01/2030 .05/01/2030	. 1
31384x-xx-9	FNMA POOL #537182 9.000% 05/01/30FNMA SERIES 2003-W13 CLASS AV2 0.733%		06/01/2016 . 06/27/2016 .	PAYDOWN		44 19	44 19	45 19	45		23		(1)		<del>44</del> 19				4	10/25/2033	- 1
31393V-ZB-0	FHLMC SERIES 2646 CLASS HE 5.000% 07/		06/01/2016 .	PAYDOWN		40,775	40,775	37,968	39.763		1.012		1,012		40.775				866	07/15/2033	1
31393X-2K-2	FNMA SERIES 2004-32 CLASS AY 4.000% 05		06/01/2016 .	PAYDOWN		102,328	102,328	94,685	100,982		1,346		1,346		102,328				1,675	05/25/2019	1
31394B-F5-8	FNMA SERIES 2004-101 CLASS ZP 5.000% 1		06/01/2016 .	PAYDOWN		103,465	103,465	97,920	102,877		588		588		103,465				1,939	12/25/2032	1
31394B-L8-5	FNMA SERIES 2004-98 CLASS LB 4.000% 01		06/01/2016 .	PAYDOWN		55,216	55,216	50,816	54,582		633		633		55,216				929	01/25/2020	-[1
31394D-TZ-3 31394N-EZ-7	FNMA SERIES 2005-39 CLASS TE 5.000% 05		06/01/2016 . 06/01/2016 .	PAYDOWN		33,514	33,514	32, 166	33,046		468 759		468 759		33,514					05/25/2035	- 1
31394N-EZ-7	FHLMC SERIES 2718 CLASS TG 5.000% 12/1 FHLMC SERIES 2836 CLASS L 4.500% 04/15		06/01/2016 .	PAYDOWN		4,780		28,819	30, 1/2		759		759							12/15/2033 04/15/2034	1
31395K-L6-8	FHLMC SERIES 2907 CLASS AH 4.500% 12/1		_06/01/2016 _	PAYDOWN		38,443	38,443	37,198	38,236		208		208		38,443				706	12/15/2019	1
31395L-4S-7	FHLMC SERIES 2914 CLASS JT 4.500% 01/1		06/01/2016 .	PAYDOWN		78,615	78,615	75,863	78, 137		478		478		78,615				1,482	01/15/2020	1
31395L-CZ-2	FHLMC SERIES 2915 CLASS DY 4.500% 01/1		06/01/2016 .	PAYDOWN		155 , 199	155, 199	150,409	154,324		875		875		155 , 199				2,923	01/15/2020	1
31395M-DZ-9	FHLMC SERIES 2934 CLASS NG 5.000% 02/1		06/01/2016 .	PAYDOWN		49,813	49,813	47,626	49,118		694		694		49,813				1,037	02/15/2035	. 1
31395M-FZ-7 31395U-N5-6	FHLMC SERIES 2937 CLASS HY 5.000% 02/1 FHLMC SERIES 2979 CLASS QK 5.000% 05/1		06/01/2016 . 06/01/2016 .	PAYDOWN		35,217 13,667	35,217 13,667	35,074	35, 140 13, 468		76 198		76 198		35,217 13,667				732 330	02/15/2020 05/15/2035	- 1
31395W-XL-6	FHLMC SERIES 2979 CLASS QK 5.000% 05/1 FHLMC SERIES 3016 CLASS HR 4.500% 08/1		06/01/2016 .	PAYDOWN		12,419	12,419	11,490	12,163		256		256		12,419				231	08/15/2025	1
31396H-EG-0	FHLMC SERIES 3113 CLASS WB 4.500% 02/1		06/01/2016 .	PAYDOWN		2,372	2,372	2,113	2,298		74		74		2,372				45	02/15/2026	1
31396K-MT-6	FNMA SERIES 2006-74 CLASS PD 6.500% 0		06/01/2016 .	PAYDOWN		61,796	61,796	64,350	62,724		(928)		(928)		61,796				1,792	08/25/2036	1
31397M-AV-9	FNMA SERIES 2008-56 CLASS PB 4.500% 0		06/01/2016 .	PAYDOWN		11,464	11,464	10,026	10,764		700		700		11,464				231	07/25/2038	. 1
31404H-TF-6 31406M-5H-5	FNMA POOL #769250 5.500% 12/01/33 FNMA POOL #814548 2.683% 04/01/35		06/01/2016 . 06/01/2016 .	PAYDOWN		967 3,019	967 3.019	957 3,012	957		10 219		10 219		967 3,019				22	12/01/2033 04/01/2035	. 1
31400W=3H=3	FNMA POOL #842250 6.000% 09/01/35		06/01/2016 .	PAYDOWN		295			2,799		2 2		2		3,019					04/01/2035	1
	MARICOPA CNTY & PHOENIX ARIZ REVENUE BON		05/01/2016 .	CALL 100.0000		5,000	5,000	4,638	4,693		307		307		5,000				121	09/01/2039	1FE
3199999.	Subtotal - Bonds - U.S. Special Reven	nues				979,685	978,035	930,357	953,749		24,278		24,278		978,035		1,650	1,650	19,376	XXX	XXX
				REDEMPTION 100.000	0																
00105Q-AA-4	AES US GENERATION HOLDINGS LLC SENIOR NO		05/31/2016 .	REDEMPTION 100.000		594,640	594,640	594,640	594,640						594,640				12,398	11/30/2023	_ 2Z
001180-AA-5	AEP HOLDINGS, INC. 1ST LIEN TERM LOAN		_04/04/2016 _	REDEMPTION 100.000	U	3,938	3,938	3,876			61		61		3,938				501	08/21/2021	17
001546-AP-5	A K STEEL CORPORATION SENIOR UNSECURED N		04/18/2016 .	SEAPORT GROUP, THE		487 , 125	450,000	234,281	230,063	4,312	10,841		15, 153		245,215		241,910	241,910	9,750		
				REDEMPTION 100.000	0				,	,							,	,	•		
00172*-AA-0	AMI ENTERTAINMENT NETWORK, LLC TERM LOAN		05/09/2016 .			64,756	64,756	63,467			1,289		1,289		64,756				15, 109	10/18/2018	
00213R-AA-1 00252F-AJ-0	ARL FIRST LLC SERIES 2012-1A CLASS A1		06/15/2016 . 06/27/2016 .	PAYDOWN		7,934 15.267	7,934 15,267	8,003 14,661	7,993		(59)		(59)		7,934 15,267				73	12/15/2042	1FE 1FM
00432C-AR-2	AAMES MTG INVESTMENT TRUST SERIES 2004-1 ACCESS GROUP, INC. SERIES 2002-A CLASS A		06/27/2016 .	PAYDOWN			6,619	6,069	14,951		4, 183		4, 183		6,619				(24)	01/25/2035 09/25/2037	1FE
00432C-AN-3	ACCESS GROUP, INC. SERIES 2002-A CLASS A		05/25/2016 .	PAYDOWN		6,876	6,876	6,824	6,727		149		149		6,876				42	07/01/2038	1FE
00432C-CF-6	ACCESS GROUP, INC. SERIES 2005-1 CLASS A		06/22/2016 .	PAYDOWN		12	19,649	19,369			(19,358)		(19,358)		12				75	06/22/2022	1FE
00432C-CW-9	ACCESS GROUP, INC. SERIES 2005-B CLASS A	.	04/25/2016 .	PAYDOWN		62, 110	62,110	56,469			5,641		5,641		62,110				155	07/25/2035	
00432C-DE-8	ACCESS GROUP, INC. SERIES 2006-1 CLASS B		05/25/2016 .	PAYDOWN		7,742	7,742	6,271	4 540		1,471		1,471		7,742				21	08/25/2037	1FE
004375-CF-6 004375-CS-8	ACCREDITED MORTGAGE LOAN TRUST SERIES 20 ACCREDITED MORTGAGE LOAN TRUST SERIES 20		06/27/2016 . 06/27/2016 .	PAYDOWN		1,512 5.635	1,512 5,635	1,512 5,627	1,512 5,658		(23)		(23)		1,512 5,635				9	01/25/2035 04/25/2035	
	ACCREDITED MORTGAGE LOAN TRUST SERIES 20		06/27/2016 .	PAYDOWN		21,945	21,945	21,427	21,618		326		326		21,945				102	09/25/2035	
				REDEMPTION 100.000	0	•			·												
00449#-AA-3	ACCRUENT, LLC TERM LOAN 6.250% 11/20/1		05/16/2016 .			1,636,633	1,636,633	1,601,937	1,602,088		34,545		34,545		1,636,633				45,285	11/20/2019	. 5
005077 40 0	ACTIVIDION DI 177ADD INC TEDN LOAN D. 0./10		05 /07 /0010	REDEMPTION 100.000	0	010 004	040.004	040 400	010 440		750		750		040 004				774	10 /01 /0000	٥٣٦
00507X-AC-9 007036-KM-7	ACTIVISION BLIZZARD INC TERM LOAN B 9/13 ADJUSTABLE RATE MTG TRUST SERIES 2005-4		05/27/2016 . 06/27/2016 .	PAYDOWN	-	213,204 4.640	213,204 4.640	212, 138	212,449		756		756		213,204 4.640				771 4	10/01/2020 08/25/2035	
00751Y-AA-4	ADVANCE AUTO STORES CO., INC. SENIOR UNS		06/01/2016 .	JEFFRIES LLC		4,885,976	4,450,000	4,711,703	4,590,371		(12,211)		(12,211)		4,578,159		307,817	307,817	149,749		
	·			REDEMPTION 100.000	0								]								
00769E-AS-9	ADVANTAGE SALES & MARKETING 1ST LIEN TER		04/01/2016 .			3,375	3,375	3,367	3,368						3,375				61	06/26/2021	
009363-AN-2	AIRGAS, INC. SENIOR UNSECURED 1.650% 0		04/06/2016 .	. WELLS FARGO		524,538	525,000	523,073			83		83		523 , 156		1,382	1,382	1,348	02/15/2018	2FE
01641#-AA-7	ALISON BIDCO S.A.R.L. USD 1ST LIEN TERM		.04/01/2016	DEDENIFITON 100.000	٦	450	450	446	446		4		4		450					08/29/2021	4FF
01853G-AB-6	ALLIANCE BANCORP TRUST SERIES 2007-S1 C		06/01/2016	PAYDOWN		1,077	1,077	41	(213)		1,290		1,290		1,077				(338)	05/25/2037	1FM
				REDEMPTION 100.000	0																
01877K-AD-5	ALLIANCE PIPELINE LP BOND 4.591% 12/31	1	06/30/2016	I		26.000	26.000	26, 109	20.623	1	5.377	1	5.377	1	26.000	1			597	12/31/2025	2FE

## **SCHEDULE D - PART 4**

					:	Snow All Lo	ng-Term Bo	onds and Stoc	x 50ia, Red	ieemea or c	Jinerwise i	Disposea (	ט זו During נו	ne Gurreni	Quarter							
1	2	3	4	5		6	7	8	9	10	Cł	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
-	_	_	-			-		•	-		11	12	13	14	15							
												12	10	Total	Total							NAIC
													Current	Change in								Desig-
													Year's	Book/	Exchange	Book/				Bond		nation
										Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
										Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP						Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Nan	mo	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
	December 1							Day Value				,					'				,	
ification	Description	eign	Date	of Purc		Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
				REDEMPTION	100.0000																	
01973J-AH-2	ALLISON TRANSMISSION NEW TERM LOAN B3		04/01/2016 .				2,690	2,690	2,700	2,696		(6)		(6)		2,690				3, 194	08/23/2019	3FE
02155L-AA-0	ALTERNA FUNDING LLC SERIES 2015-1A CLASS		06/15/2016 .	PAYDOWN	400.0000		97,739	97,739	96,426			1,313		1,313		97,739				777	02/15/2024	1FE
200050 11 0	WWW LTD OD MOTE FVD IND DV OTD O 40	_	05 (04 (0040	REDEMPTION	100.0000		00.400	00.400	00.400	20. 400						00.400				4 400	00 (04 (0004	455
02265Q-AA-6	AMAL LTD SR NOTE - EXP-IMP BK GTD 3.46	F	05/21/2016 .	DEDEMOTION	400 0000		82,400	82,400	82,400	82,400						82,400				1,428	08/21/2021	1FE
023770-AA-8	AMED ALDIAL 45 4 D. DTT. OFCUDED . 0. 0750/ O.		05/01/2016 .	REDEMPTION	100.0000		38,668	38,668	38,668	20, 000						38,668				653	05/01/2027	1FE
U23//U-AA-8	AMER AIRLN 15-1 B PTT SECURED 3.375% 0		05/01/2016 .	REDEMPTION	100.0000		38,008			38,668						000, 8د					1/2027	. IFE
02377A-AA-6	AMER AIRLN 14-1 A PTT SECURED NOTE 3.7		04/01/2016	DEDEME LLON	100.0000		3,554	3,554	3,554	3.554	1		1			3,554				66	10/01/2026	1FE
02529B-AA-1	AMERICAN CREDIT ACCEPTANCE RE SR UNSECUR		04/01/2016 .	PAYDOWN			130,759	130,759	130,751		ļ	(14)	ļ	(14)		130,759		ļ	<b> </b>	1,034	10/01/2026 09/12/2019	1FE
02529E-AA-1	AMERICAN CREDIT ACCEPTANCE RE SK UNSECUR		06/12/2016 .	PAYDOWN			96, 139			130,774		(14)		(14)						656	05/12/2019	1FE
02639M-AJ-5	AMERICAN CHEDIT ACCEPTANCE HE ACAR 2010		06/01/2016 .	PAYDOWN			3, 177	3, 177	2,860	3,110		66		66		3, 177				78	12/25/2035	1FM
02660C-AH-3	AMERICAN HOME MORTGAGE INV TR SERIES 200		06/27/2016 .	PAYDOWN			323	3, 177	2,800	(89)		412		412		323			<u> </u>	(92)	03/25/2047	1FM
02660T-CG-6	AMERICAN HOME MORTGAGE INV TR SERIES 200		06/27/2016 .	PAYDOWN			2,053	2,053	1.960	2.005		49		412		2,053			<u> </u>	(3)	02/25/2047	1FM
02660T-CZ-4	AMERICAN HOME MORTGAGE INV TR SERIES 200		.06/27/2016	PAYDOWN			22.923	22.923	22.923	22.708		215		215		22.923				(938)	06/25/2045	1FM
02660T-HL-0	AMERICAN HOME MORTGAGE INV TR SERIES 200		06/27/2016	PAYDOWN			2,363	2,363	1,399	1,249		1, 114		1, 114		2,363				(17)	09/25/2035	1FM
02660T-HT-3	AMERICAN HOME MORTGAGE INV TR SERIES 200		06/27/2016	PAYDOWN			723	723	597			38		38		723				4	11/25/2025	1FM
02665U-AA-3	AMERICAN HOMES 4 RENT SERIES 2014-SFR2 C		06/17/2016	PAYDOWN			817		817	817						817				13	10/17/2036	1FE
03072S-PD-1	AMERIQUEST MTG SEC. INC. SERIES 2004-R2		.06/27/2016	PAYDOWN			1.763	1.763	1.662	1.750		13		13		1.763				(8)	04/25/2034	
03072S-SH-9	AMERIQUEST MTG SEC, INC. SERIES 2004-R6		_06/27/2016	PAYDOWN			16,560	16,560	14,904	15,951		610		610		16,560				9	07/25/2034	
				REDEMPTION	100.0000																	
03232N-AG-8	AMSURG CORP 1ST LIEN TERM LOAN B 3.500		06/30/2016 .				858	858				2		2		858				2,984	07/08/2021	3FE
				REDEMPTION	100.0000															,		
03759D-AB-4	APEX TOOL GROUP LLC TERM LOAN B 1/13 4		_06/30/2016 .				688	688	684	686		2		2		688				1,011	01/18/2020	4FE
				REDEMPT I ON	100.0000																	
03827F-AR-2	APPLIED SYSTEMS INC NEW 1ST LIEN TERM LO		04/13/2016 .				28,493	28,493	28,422	28,439		54		54		28,493					01/25/2021	4FE
				REDEMPTION	100.0000																	
03842G-AB-6	AQUILEX HOLDINGS LLC NEW TERM LOAN 5.0		05/09/2016 .				28,042	28,042	27,972	27,989		53		53		28,042				2,242	12/31/2020	
038779-AA-2	ARBYS FUNDING LLC SERIES 15-1A CLASS A2		04/30/2016 .	PAYDOWN			2, 150	2, 150	2, 150	2, 150						2, 150				50	10/30/2045	
03938L-AM-6	ARCELORMITTAL SENIOR UNSECURED NOTE 10	F	05/19/2016 .	TENDERED			1,561,950	1,335,000	1,301,919	1,333,234		(12,243)		(12,243)		1,320,991		240,959	240,959	67,596	06/01/2019	. 3FE
				REDEMPTION	100.0000																	
03968M-AD-7	ARDAGH HOLDINGS USA INC INCREMENTAL TERM		05/03/2016 .	DAMPOURI			26,581	26,581	26,514	26,533		48		48		26,581				278	12/17/2019	4FE
040104-QN-4	ARGENT SECURITIES, INC. SERIES 2005-W5 C		06/27/2016 .	PAYDOWN			2,745	2,745	1,750	1,091		1,654		1,654		2,745				(130)	01/25/2036	1FM
040104-RV-5	ARGENT SECURITIES, INC. SERIES 2006-W2 C		06/27/2016 .	PAYDOWN			4,638	4,638	1,745	305		4,333		4,333		4,638				(186)	03/25/2036	1FM
040104-TG-6	ARGENT SECURITIES, INC. SERIES 2006-W4 C		06/27/2016 .	PAYDOWN	100.0000		395	395	137	(66)		461		461		395				(37)	05/25/2036	. IFM
04247Q-AJ-6	ARMSTRONG WORLD IND INC NEW TERM LOAN B		04/01/2016	REDEMPTION	100.0000		937.410	937.410	937.410	937.410	I		I			937.410		I	l		03/01/2020	4FF
U4247 U-MJ-0	ATTIMOTHORY HOLD IND INC INCIT TERM LUMIN B		04/01/2010	REDEMPTION	100.0000		J01 ,410							<b> </b>					<b> </b>			. The Land
04338*-AA-3	ARXAN TECHNOLOGIES, INC. TERM LOAN 5.5		06/30/2016 .	TILDENIF LI ON	100.0000		6,750	6,750	6.469	6.483	1	267	1	267		6.750				43,586	07/17/2019	57
04544T-AB-7	ABS CORP HOME EQUITY LOAN TRST SERIES 20		06/27/2016	PAYDOWN			128	128	24	0,403		107		107		128				(2)	05/25/2037	1FM
	The room Edger Edger Hot Office 20			REDEMPTION	100.0000		120					137		137						(2)		
04822D-AB-5	ATLANTIC AVIATION FBO INC TERM LOAN B	I	06/30/2016				793	793	791	792	L	1	L	1	L	793	L	L	L		06/01/2020	3FE
		1	23, 23, 2010	BABSON CAPITA	L MGMT LLC															10		
05377#-AD-2	AVIS BUDGET CAR RENTAL LLC TERM LOAN 5/1		05/24/2016 .				1, 164, 823	1,166,281	1, 157, 333	1, 161, 141		598		598		1,161,739		3,084	3,084	7,775	03/15/2019	3FE
				REDEMPTION	100.0000														,	·		
05454Y-AA-3	AWAS AVIATION CAPITAL LTD. PASS THRU CTF	R	04/07/2016				39,813	39,813	39,813	39,813						39,813				969	10/07/2021	2FE
				REDEMPT I ON	100.0000																	
05460N-AB-7	AXIALL HOLDCO, INC. TERM LOAN B 4.000%		06/30/2016 .				1,350	1,350	1,343	1,344		6		6		1,350				1,796	02/27/2022	
05535D-AN-4	BLACKROCK CAPITAL FINANCE LP SERIES 1997		_06/01/2016 .	PAYDOWN			514, 103	514, 103	329,540	316,363		197 , 740		197,740		514, 103				19,875	03/25/2037	
05535D-CF-9	BLACKROCK CAPITAL FINANCE LP SERIES 1997		06/01/2016	PAYDOWN			26 , 158	26 , 158	21,028	15,642	ļ	10,516	ļ	10,516		26 , 158		ļ	ļ	732	11/25/2028	1FM
				REDEMPTION	100.0000						I		I					I	l			1.
05577@-AN-0	B T M U CAPITAL CORP. EQUIPMENT NOTE 200		04/15/2016 .	DEDELET :			48,864	48,864	48,864	48,864						48,864				1, 180	10/15/2024	. 1
055770 40 4	D. T. M. II. OADLITAL OODD. FOLLD NOTE LEDG CO.		05 (05 (00 10	REDEMPTION	100.0000		40.400	40,400	40, 400	40 400	1		1			40 400				227	05 (05 (0000	
05577@-AR-1	B T M U CAPITAL CORP. EQUIP NOTE UPRR 20		05/05/2016	DEDENDTION	400.0000		49, 186	49,186	49, 186	<u>4</u> 9, 186	ļ		ļ	<b> </b>		49,186			}	967	05/05/2026	-
OFCOAV AV O	DWAY CORPORATION NEW TERM LOAN D. 5 540		04/04/0040	REDEMPTION	100.0000		1 000	1 000	1 070	4 075	I		I			4 000		1	Ì		00 /45 /0000	455
05604X-AK-2 05606Q-AA-7	BWAY CORPORATION NEW TERM LOAN B 5.519 BXG RECEIVABLES NOTE TRUST SERIES 2007-A		04/01/2016 .	PAYDOWN			1,689	1,689	1,672	1,675		14		l14		1,689				31	08/15/2020 10/02/2022	4FE
							30,498	30,498	30,497	30,459		39		39		30,498						
C-AA-HOUDCU	BXG RECEIVABLES NOTE TRUST SERIES 2008-A		04/16/2016				3U,498		JU,49/	459 , 0 د		39		39	L	498 , الد				842	04/02/2023 _	1FE

					Show All Lo	ng-Term Bo	onds and Stoc	ck Sold, Red	deemed or 0	Otherwise [	Disposed o	of During th	ne Current (	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Boo	ok/Adjusted	Carrying Valu	ie	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's		Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	or
OLIOID.									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized	<b>-</b>	Stock	Con-	Market
CUSIP		I_	D: .	N	Number of	0 11			Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	. In-
Ident-	Description	For-	Disposal	Name	Shares of	Consid-	DV-l	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification 05946X-YP-2	Description  BANC OF AMERICA FUNDING CORP. SERIES 200	eign	Date 06/20/2016 .	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
05946X-YP-2 05948J-AA-0	BANC OF AMERICA FUNDING CORP. SERIES 200		06/20/2016 .	PAYDOWN		1, 197 87	1, 197 131	820 119	613 163		583		583(77)		1 , 197 87				(26)	09/20/2035 12/25/2032	IFM
05948X-R5-2	BANC OF AMERICA MORTGAGE SEC SERIES 2003		06/01/2016 .	PAYDOWN		11,645	11,598	349	(484)		12, 129		12, 129		11,645				4	01/25/2034	1FM
05948X-VH-1	BANC OF AMERICA MORTGAGE SEC SERIES 2003		06/01/2016 _	PAYDOWN		4,836	4,836	395	339		4,496		4,496		4,836				55	10/25/2033	1FM
05948X-VJ-7	BANC OF AMERICA MORTGAGE SEC SERIES 2003		06/01/2016 .	PAYDOWN		2,667	3,256	44	60		2,607		2,607		2,667				34	10/25/2033	1FM
05948X-XW-6 05949A-GR-5	BANC OF AMERICA MORTGAGE SEC SERIES 2003 BANC OF AMERICA MORTGAGE SEC SERIES 2004		06/01/2016 . 06/01/2016 .	PAYDOWN		183	183 823	182 834	174 842		9		9(19)		183 823				2	11/25/2033 06/25/2034	. 1FM
05949A-LH-1	BANC OF AMERICA MORTGAGE SEC SERIES 2004		06/01/2016 .	PAYDOWN		7,594	7,594	7,099	6,937		657		657		7,594				69	08/25/2034	1FM
05949A-ZG-8	BANC OF AMERICA MORTGAGE SEC SERIES 2004		06/01/2016 .	PAYDOWN		940	940	855	851		90		90		940				11	01/25/2035	1FM
059512-AE-3	BANC OF AMERICA COML MTG, INC. SERIES 20		06/01/2016 .	PAYDOWN		41,822	41,822	40,786	41,562		260		260		41,822				1,061	06/10/2049	1FM
05952A-AE-4 06050H-KX-5	BANC OF AMERICA COML MTG, INC. SERIES 20 BANC OF AMERICA MORTGAGE SEC SERIES 2002		06/01/2016 . 06/01/2016 .	PAYDOWN		37,600 565	37,600 565	37,804 176	37,615 192		(15) 373		(15)373		37,600 565				896 8	02/10/2051 07/20/2032	1FM
06050H-KY-3	BANC OF AMERICA MORTGAGE SEC SERIES 2002		06/01/2016 .	PAYDOWN		339	339	170	14		325		325		339				5 5	07/20/2032	1FM
06051G-BD-0	BANK OF AMERICA CORP SERIES 2004-A CLASS		06/01/2016 .	PAYDOWN		1,568	1,568	1,605	1,499		69		69		1,568				19	06/20/2032	1FM
06652D-AA-7	BANKUNITED TRUST SERIES 2005-1 CLASS 1A1		05/25/2016	PAYDOWN		3,782	3,782	2,675	1,862		1,921		1,921		3,782				(240)	09/25/2045	1FM
070018 44 7	DAVONNE WATER JOINT VENTURE CENTOR CECTO		00 (00 (0010	REDEMPTION 100.0000		04 050	04.050	24 050	04.050						31.250				792	00/00/0007	OFF
07301@-AA-7 07325N-BP-6	BAYONNE WATER JOINT VENTURE SENIOR SECUR BAYVIEW FINANCIAL ACQ TRUST SERIES 2005		06/30/2016 . 06/28/2016 .	PAYDOWN		31,250	31,250	31,250	31,250		722		722		13,675				/92	06/30/2037 06/28/2044	1FM
07325V-AG-9	BAYVIEW FINANCIAL ACQ TRUST SERIES 2007-		06/28/2016	PAYDOWN		1,472	1,472	838	842		629		629		1,472				5	05/28/2037	
07325Y-AB-4	BAYVIEW COMMERCIAL ASSET TRUST SERIES 20		_06/27/2016 _	PAYDOWN		5,667	5,667	5, 174	5,408		259		259		5,667				(55)	07/25/2037	5FM
07383F-RD-2	BEAR STEARNS COML MORTGAGE SEC SERIES 20		04/01/2016 .	PAYDOWN		71,520	71,520	64,033	71,520						71,520				1,395	03/13/2040	
07384M-S6-0 07384M-V3-3	BEAR STEARNS ADJ RATE MTG TRST SERIES 20 BEAR STEARNS ADJ RATE MTG TRST SERIES 20		06/01/2016 . 06/01/2016 .	PAYDOWN		3,431 2,011	3,431 2,011	2,905 81	2,905 165		525 1,846		525 1,846		3,431 2,011				50 22	07/25/2034 06/25/2034	1FM
07384M-WF-5	BEAR STEARNS ADD RATE MTG TRST SERIES 20		06/01/2016 .	PAYDOWN		17,588	17,588	17,871	17,904		(316)		(316)		17,588				244	08/25/2034	1FM
07384Y-CD-6	BEAR STEARNS ASSET BACKED SEC SERIES 200		_06/01/2016 _	PAYDOWN		37,376	37,376	36,235	36,406		970		970		37,376				901	01/25/2032	1FM
07384Y-NJ-1	BEAR STEARNS ASSET BACKED SEC SERIES 200		06/01/2016 .	PAYDOWN		12,268	12,268	9,522	6,442		5,825		5,825		12,268				328	11/25/2033	1FM
073860-AB-4 07386H-CP-4	BEAR STEARNS ASSET BACKED SEC SERIES 200 BEAR STEARNS ALT- A TRUST SERIES 2003-3		06/27/2016	PAYDOWN		6,920 2,360	6,920 3,406	3,424	5,073 .57		1,846 2,302		1,846 2.302		6,920 2,360				(91)	01/25/2037 10/25/2033	1FM
07386H-EN-7	BEAR STEARNS ALT- A TRUST SERIES 2003-6		06/01/2016 _	PAYDOWN		2,300	4,994	84	93		2,302		2,302		2,300 7				46	10/25/2033	1FM
07386H-GG-0	BEAR STEARNS ALT- A TRUST SERIES 2004-3		06/27/2016	PAYDOWN		4,204	4,204	4,072	4, 130		74		74		4,204				20	04/25/2034	1FM
07386H-JL-6	BEAR STEARNS ALT- A TRUST SERIES 2004-5		06/01/2016 .	PAYDOWN			13,269													06/25/2034	1FM
07386H-MB-4 07386H-MP-3	BEAR STEARNS ALT- A TRUST SERIES 2004-10 BEAR STEARNS ALT- A TRUST SERIES 2004-11		05/25/2016 06/27/2016	PAYDOWN		2,767 5,673	2,767 5,673	2,257 5,607	2,373 5,741		394		394(69)		2,767 5,673				(45)	09/25/2034 11/25/2034	1FM
07386H-NQ-0	BEAR STEARNS ALT- A TRUST SERIES 2004-11		06/27/2016 .	PAYDOWN		3,472	3,472	2,528	2,830		642		642		3,673				(2)	01/25/2035	1FM
07386H-SP-7	BEAR STEARNS ALT- A TRUST SERIES 2005-4		06/27/2016	PAYDOWN		27,213	27,213	24,663	26,117		1,095		1,095		27,213				96	04/25/2035	1FM
073879-50-7	BEAR STEARNS ASSET BACKED SEC SERIES 200		06/27/2016 .	PAYDOWN		75,907	75,907	74,211	73,883		2,024		2,024		75,907				(289)	12/25/2035	
073879-QF-8	BEAR STEARNS ASSET BACKED SEC SERIES 200		06/25/2016 _ 06/01/2016 _	VARIOUS		741	1,402	566 14.807	287 13.778		576	<b></b>	576(265)		863		(122)	(122)	266	02/25/2035	
07388V-AE-8 07400X-AB-4	BEAR STEARNS COML MORTGAGE SEC SERIES 20 BEAR STEARNS MTG FUNDING TRUST SERIES 20		06/01/2016 .	PAYDOWN		13,513			3,778	<b> </b>	(265)	<b> </b>	(3,997)		13,513				266	01/12/2045 08/25/2036	
07401D-BC-4	BEAR STEARNS COML MORTGAGE SEC SERIES 20		06/01/2016 .	PAYDOWN			8,253	7,861	8, 169		84		84		8,253				198	06/11/2050	
075386-AC-6	BEAVER VALLEY II FDG CORP. DEBENTURE 9		06/01/2016 _	CALL 100.0000		92,000	92,000	107,038	93, 132		(1, 132)		(1,132)		92,000				4, 140	06/01/2017	2FE
00570   4   4	BERRY PLASTICS CORP ADD-ON TERM LOAN 2/1		06/30/2016	REDEMPTION 100.0000		0.707	2,707	2,707	2,707						2,707				61	01/30/2020	3FF
08579J-AJ-1	BERRY PLASTICS COMP ADD-ON TERM LOAN 2/1		06/30/2016 .	REDEMPTION 100.0000		2,707	2,707	2,101	2,707						2,707				01	1/30/2020	. JFE
086582-A*-4	BESTOP, INC. TERM LOAN 5.250% 07/30/21		04/04/2016 .			15,000	15,000	14,685			315		315		15,000				188	07/30/2021	4Z
				REDEMPTION 100.0000																	
09179F-AR-3	BJ'S WHOLESALE CLUB INC 1ST LIEN TERM LO		06/30/2016 .	DEDENDTION 100 0000		3,717	3,717	3,699	3,705		12		12		3,717				3	09/26/2019	4FE
09625#-AA-0	BLUEPAY PROCESSING, LLC TERM LOAN 4.00		04/04/2016	REDEMPTION 100.0000		7,678	7,678	7,678	7,678						7,678				3.627	08/14/2019	4
09628E-AA-0	BLUE VIRGO SERIES 15-1A CLASS NOTE 3.0		06/15/2016	PAYDOWN		249,866	249,866	248,745	248,805		1,061		1,061		249,866				3,005	12/15/2022	
096629-AA-8	BOARDWALK PIPELINES LLC NOTE 5.500% 02		04/25/2016	. MORGAN, STANLEY AND CO .		1,720,740	1,700,000	1,715,799	1,701,872	ļ	(644)	ļ	(644)		1,701,227	······	19,513	19,513	69,346	02/01/2017	2FE
097751-AL-5	BOMBARDIER, INC. SENIOR UNSECURED NOTE	A	04/27/2016 .	GOLDMAN, SACHS & CO		540,750	700,000	670,250	673, 191		334		334		673,525		(132,775)	(132,775)	26,220	05/01/2034	4FE
11221M-AB-7	BRONCO MIDSTREAM FUNDING LLC TERM LOAN		05/23/2016	REDEMPTION 100.0000		13,426	13,426	13,292	13.332		94		94		13.426				7.184	08/17/2020	4FF
118230-AH-4	BUCKEYE PARTNERS LP SENIOR UNSECURED BON		05/17/2016	BARCLAYS CAPITAL INC		1,331,250	1,250,000	1, 265, 764	1,256,692	<u></u>	(692)	<u></u>	(692)		1,256,000		75,250	75,250	52,517		
12479D-AC-2	CREDIT-BASED ASSET SERVICING SERIES 2006		06/27/2016 .	PAYDOWN		14,629	14,629	10 , 141	9,928		4,701		4,701		14,629				33	10/25/2036	1FM
12479K-AA-0	CAPITAL AUTOMOTIVE REIT SERIES 2012-1A		06/15/2016	PAYDOWN		4, 191	4, 191	4,218	4,210		(19)		(19)		4, 191				98	07/15/2042	
12479L-AA-8	CAL FUNDING II LTD SERIES 2012-1A CLASS	IF	06/25/2016 _	PAYDOWN		7,500	7,500	7,498	7.499	1	1		L1 L.		7,500	l			108	10/25/2027	1FE

## **SCHEDULE D - PART 4**

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or C	Otherwise D	Disposed (	of During t	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	,	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairmen	, ,	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eian	Date	of Purchas		eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
124860-CB-1	CREDIT-BASED ASSET SERVICING SERIES 1999	o.g	06/01/2016	PAYDOWN	0.00.1	15, 160	15, 160	8,660	8,660	(100010400)	6,500	111200	6,500	Value	15, 160	2.opccu.	D.opood.	2.opcca.	405	02/03/2029	1FM
1248ME-AA-7	CREDIT-BASED ASSET SERVICING SERIES 2007		06/27/2016	PAYDOWN		31.344	31.344	28,344	29,669		1.675		1.675		31.344				62	04/25/2037	1FM
1248ME-AE-9	CREDIT-BASED ASSET SERVICING SERIES 2007		06/01/2016	PAYDOWN		8,658	8,658	5, 116	6,573		2,085		2,085		8,658				(333)	04/25/2037	. 1FM
1248ME-AG-4	CREDIT-BASED ASSET SERVICING SERIES 2007		06/01/2016	PAYDOWN		4,551	4,551	2,787	3,641		910		910		4,551				74	04/25/2037	. 1FM
1248MG-AJ-3	CREDIT-BASED ASSET SERVICING SERIES 2007		06/27/2016	PAYDOWN		226	226	65	65		161		161		226					01/25/2037	. 1FM
1248MP-AB-0 1248RH-AD-9	CREDIT-BASED ASSET SERVICING SERIES 2007 CREDIT-BASED ASSET SERVICING SERIES 2007		06/01/2016 06/27/2016	PAYDOWN		25,751 7.691	25,751 6,458	24,664	25, 103 2.906		649 4.785		649 4.785		25,751				635	12/25/2036	. 4FM
12498N-AB-9	CREDIT-BASED ASSET SERVICING SERIES 2007		06/2//2016	PAYDOWN		1,895	1,895	1,135	693		1,202		1,202		1,895				(212)	07/25/2037 12/25/2036	1FM
	S.EST. SHOLD HOOL! GLITTOTIC GLITLO 2000				00.0000		1,000	1, 100					1,202		,,000						
12505#-AA-9	CCHM PROPERTY HOLDINGS LP SENIOR SECURED		06/30/2016			63,883	63,883	63,883	63,883						63,883				2,025	12/31/2031	2FE
				REDEMPTION 10	00.0000		•												•		
12505M-AC-0	CBS OUTDOOR AMERICAS CAPITAL L TERM LOAN		06/30/2016			12, 195	12, 195	12, 164	12, 172		23		23		12, 195				2,969	01/31/2021	. 3FE
105101/ 15 5	ODW 11 0 (ODW EININGE TERM 1 ONN 4 (45		00 (00 (00)	REDEMPTION 10	00.0000							1	l .							04/00/0007	055
12512Y-AD-3 125435-AA-5	COUNTRYWIDE HOME LOANS, INC. SERIES 2006		06/30/2016	PAYDOWN		2,249 5.933	2,249 5,933	2,244 5.379	2,246		4		4		2,249				7 , 172	04/28/2020	. 3FE
120435-AA-5	COUNTRYWIDE HOME LUANS, INC. SERIES 2006		06/25/2016		00.0000	ე,9ა3	5,933	5,3/9	5,379		554		554		5,933				21	07/25/2036	, IFM
12543K-AL-8	COMMUNITY HEALTH SYSTEMS, INC. TERM LOAN		04/29/2016	NEDEMPTION I	00.0000	24,900	24,900	24,886	24,889		11		L11		24,900				745	12/31/2018	3FE
	CLI FUNDING LLC SERIES 2014-1A CLASS A		06/18/2016	PAYDOWN		13.462	13.462	12.831	24,000		632		632		13.462				148		1FE
125634-AQ-8	CLI FUNDING LLC SERIES 2014-2A CLASS A		06/18/2016	PAYDOWN		2,521	2,521	2,520	2,520		1		1		2,521				(192)	_10/18/2029 _	
12563L-AA-5	CLI FUNDING LLC SERIES 16-1A CLASS A 4		06/18/2016	PAYDOWN		39,414	39,414	39,410			4		4		39,414				447	_02/18/2041	. 1FE
				REDEMPTION 10	00.0000																
12632B-AB-2	CPI INTERNATIONAL INC NEW TERM LOAN B		04/01/2016	DEDEUDTION		833	833	831	831		2		2		833				1,204	03/06/2021	. 4FE
12644H-AJ-8	CTI FOODS HLDG CO LLC 1ST LIEN TERM LOAN		04/11/2016	REDEMPTION 10	00.0000	17, 119	17, 119	17,034	17,060		59		59		17,119				24	06/30/2020	4FE
12044FI-AJ-8	CTT FOODS HLDG CO LLC IST LIEN TERM LOAN		04/11/2016	REDEMPTION 10	00.0000	17,119	17,119	17,034	17,000		99				17,119				24	96/30/2020	. 4FE
12649#-AA-6	CTL 2009-14 TRUST SER 2009 LEASE PASS TH		06/15/2016	TIEDEMI TTON	00.0000	12.745	12,745	12,745	12.745						12.745				333	07/15/2030	1
126670-QZ-4	COUNTRYWIDE ASSET-BACKED CERT SERIES 200		06/27/2016	PAYDOWN		8,580	8,580	6,249	6,754		1,827		1,827		8,580				21	05/25/2036	1FM
126670-TU-2	COUNTRYWIDE ASSET-BACKED CERT SERIES 200		06/27/2016	PAYDOWN		2,320	2,320	2, 153	2,320						2,320				8	05/25/2035	. 1FM
126670-WT-1	COUNTRYWIDE ASSET-BACKED CERT SERIES 200		06/27/2016	PAYDOWN		150,794	150,794	140,214	150,429		365		365		150,794				462	07/25/2036	. 1FM
126671-H4-1	COUNTRYWIDE ASSET-BACKED CERT SERIES 200		06/27/2016	PAYDOWN		1,544	1,544	1,270	1,373		170		170		1,544				6	11/25/2033	. 1FM
12667F-BJ-3	COUNTRYWIDE ALTERNATIVE LN TR SERIES 200		06/01/2016 06/27/2016	PAYDOWN		2, 162 4,323	2,162	1,202 3,075	1,026 2,937		1, 135		1, 135		2, 162				55 15	02/25/2034	. 1FM
12667G-CB-7 12668A-CY-9	COUNTRYWIDE ALTERNATIVE LN TR SERIES 200 COUNTRYWIDE ALTERNATIVE LN TR SERIES 200		06/2//2016	PAYDOWN		6,736	4,323 6,736	3,604	2,937		1,386		1,386 3,321		4,323 6,736				54	05/25/2035 11/20/2035	. IFM
12668A-CZ-6	COUNTRYWIDE ALTERNATIVE LN TR SERIES 200		06/20/2016	PAYDOWN		43,090	43,090	31,059	28,959		14, 131		14, 131		43.090				160	11/20/2035	1FM
12668A-GW-9	COUNTRYWIDE ALTERNATIVE LN TR SERIES 200		06/27/2016	PAYDOWN		15,852	15,852	10,320	7,013		8,839		8,839		15,852				45	11/25/2035	. 1FM
12668A-VP-7	COUNTRYWIDE ALTERNATIVE LN TR SERIES 200		06/27/2016	PAYDOWN		3,919	3,919	3,591	3,526		393		393		3,919				(211)	12/25/2035	. 1FM
12668B-DC-4	COUNTRYWIDE ALTERNATIVE LN TR SERIES 200		06/01/2016	PAYDOWN		9,489	9,489	7,404	7,637	ļ	1,852		1,852		9,489				65	01/25/2036	. 1FM
126694-YM-4	COUNTRYWIDE HOME LOANS, INC. SERIES 2006	-	06/27/2016	PAYDOWN		6,215	6,215	5, 134	5,061		1, 154		1, 154		6,215				(67)	03/25/2036	. 1FM
12669B-3B-6 12669F-KR-3	COUNTRYWIDE HOME LOANS, INC. SERIES 2001 COUNTRYWIDE HOME LOANS, INC. SERIES 2004		06/01/2016 06/01/2016	PAYDOWN		14	14	7 705			5 63		5		14 789			·	11	07/19/2031 02/25/2034	. 1FM
12669F-VD-2	COUNTRYWIDE HOME LOANS, INC. SERIES 2004		06/01/2016	PAYDOWN		2,359	2,359	1,997	2,082		277		277		2,359				29	02/25/2034 05/25/2034	1FM
12669F-XR-9	COUNTRYWIDE HOME LOANS, INC. SERIES 2004		06/25/2016	PAYDOWN		1,575	1,575	1,163	1,017		557		557		1,575				(2)	05/25/2034	. 1FM
12669G-MS-7	COUNTRYWIDE HOME LOANS, INC. SERIES 2005		06/27/2016	PAYDOWN		52	52	37	34		19		19		52					02/25/2035	. 1FM
12669G-RM-5	COUNTRYWIDE HOME LOANS, INC. SERIES 2005		06/27/2016	PAYDOWN		48,905	48,905	30,844	23,887		25,018		25,018		48,905				37	03/25/2035	. 1FM
12669G-TV-3	COUNTRYWIDE HOME LOANS, INC. SERIES 2005		06/27/2016	PAYDOWN		4,598	4,598	3,349	3, 194	ļ	1,404		1,404	ļ	4,598			ļ	(1)	04/25/2035	. 1FM
12669G-UR-0	COUNTRYWIDE HOME LOANS, INC. SERIES 2005	-	06/25/2016	PAYDOWN		37,449		26,346	24,408		13,041		13,041	}					139	04/25/2035	. 1FM
12669G-WN-7 12669U-BB-5	COUNTRYWIDE HOME LOANS, INC. SERIES 2005		06/25/2016	PAYDOWN		47,382	47,382	38,854	40,422 (5,894)		6,960 (804)		6,960 (804)		47,382			·	154	03/25/2035	. 1FM
120090-88-5	COUNTRYWIDE HOME LOANS, INC. SERIES 2002	-	06/01/2016		00.0000	(980,0)	421	71	(0,694)		(804)	'	(804)		(6,699)				35	08/25/2043	OFIIL
126740-AA-6	CVS LEASE BACKED TRUST 2013 PASS THRU CT		_06/10/2016 _	TIEDEMITTON II	00.000	14,206	14,206	14,206	14,206						14,206				238	08/10/2035	2
1	2010 1100 1110 01	1		REDEMPTION 10	00.0000	.,250	.,,250	.,230	,230	[								[		,, =000	
12683*-AA-7	CPV SHORE HOLDINGS, LLC CONSTRUCTION FAC		06/30/2016			55,441	55,441	55,441	55,441						55,441				1, 101	08/01/2021	4
127097-B#-9	CABOT OIL & GAS CORPORATION SENIOR NOTE		05/11/2016	PREPAYMENTS		500,000	500,000	500,000	500,000						500,000				51,886	07/16/2018	. 2
				REDEMPTION 10	00.0000							1									
13201*-AA-8	CAMBIUM LEARNING, INC. TERM LOAN B 0.0		06/30/2016	TENDEDED		4,688	4,688	4,617	4,618	<b> </b>	69		69	}	4,688		70.050	70.050	29,548	12/09/2020	. 4Z
13643E-AG-0	CANADIAN OIL SANDS SENIOR UNSECURED NOTE	A	06/24/2016	REDEMPTION 10	00.0000	2,070,000	2,000,000	1,984,420	1,989,332		709		709		1,990,041		79,959	79,959	65,750	04/01/2022	. 3FE
139731-4.1-8	CAPITAL AUTOMOTIVE LP NEW TERM LOAN B 3/		_06/30/2016 _	DEDEMETTON IC	00.0000	72,570	72,570	70,750	71,523		1,048	1	1,048		72,570				2,912	03/27/2019	3FE
10010U-NU-0	ONLITTIE NOTORIOTITE EL NET LENN EUNN D 3/	1	00/ 00/ 20 10	<u> </u>		12,310			J 1, J20	<b> </b>	1,040	<b> </b>	1,U <del>1</del> 0	<b></b>		<b> </b>	<u> </u>		۷,۵۱۷ م	١١/٤٥١٥	. U L

## **SCHEDULE D - PART 4**

					Snow All Lo	ng-⊺erm Bo	onds and Sto	ck Sola, Rec	deemed or (	Jtherwise i	Jisposed (	of During ti	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Cł	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
															Book/				Bond		nation
									D: 1/			Year's	Book/	Exchange						0	
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange			Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	ln-
ldent-		For-	<ul> <li>Disposal</li> </ul>	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
140274-AA-9	CAPLEASE CDO SERIES 2005-1 CL A REID 4	F	04/29/2016 .	PAYDOWN		22,048	22,048	22,018	21,556	, , , , , , , , , , , , , , , , , , , ,	492		492		22,048			'		01/29/2040 .	1FE
14070H-AA-6	CAPSUGEL SA SR UNSECURED 7.000% 05/15/	. F	04/12/2016	CALL 101.0000		120 , 190	119,000	117,810	117,818		1, 182		1, 182		119,000		1, 190	1, 190	3,401	05/15/2019 .	
				REDEMPTION 100.0000			·														
14076C-AB-9	CARAUSTAR INDUSTRIES INC TERM LOAN 8.0		06/30/2016			449	449	446	447		2		2		449				3,421	04/24/2019 _	4FE
				REDEMPTION 100.0000																	
14166F-AF-4	CARECORE NATIONAL LLC TERM LOAN B 5.50		04/12/2016 .			11,704	11,704	11,645	11,658		45		45		11,704				3,623	02/06/2021 .	4FE
	0.00 HAND STATE IN		04 (42 :22 :	REDEMPTION 100.0000																40.400 :	
14441@-AC-0	CARR MANAGEMENT, INC. TERM LOAN B 4.25		04/19/2016 .			45,475	45,475	44,907	44,948		527	<b> </b>	527		45,475				1,089	10/22/2020 .	4
	CARRINGTON MORTGAGE LOAN TRUST SERIES 20	-	06/27/2016 .	. VARIOUS		4,839	7,052	3,903	3,304		1,908	<b></b>	1,908	·	5,211		(372)	(372)	19	10/25/2036 .	
14574K-AE-2	CAPITAL AUTOMOTIVE REIT SERIES 2010-1A C		06/15/2016 .	PAYDOWN		1, 100	1,100	1, 136	1, 131		(32)		(32)		1, 100				26	12/15/2038 .	1FE
147195-ZZ-7	CASCADE DRILLING, L.P. 2015 1ST LIEN TER		04/04/2016	DEMPTION 100.0000		4,692	4,692	4,618			74		74		4,692				487	_09/01/2021 _	17
147 180-77-1	UNDUNDE DITTETING, E.F. 2013 181 LIEN IEK			REDEMPTION 100.0000		4,092	4,092	4,018				<b> </b>			4,092				407	. 1/2021   V 1/5U21	144
14880B-AE-1	CATALENT PHARMA SOLUTIONS USD TERM LOAN		06/30/2016	11LDLMF110N 100.0000		1,935	1,935	1.943	1,941		(7)		(7)		1,935				2,721	05/30/2021 .	4FE
149123-BL-4	CATALENT FRANKA SOLUTIONS OSD TERM LOAN			BARCLAYS CAPITAL INC		3,723,776	3,200,000	3.419.702	3.404.989		(2,473)		(2.473)		3.402.516		321.260	321.260		09/15/2035	
149123-BS-9	CATERPILLAR, INC. SENIOR UNSECURED NOTE		04/25/2016	CITIGROUP		2,062,305	1,750,000	2,011,406	1,990,960		(1.718)		(1,718)		1,989,243		73,062	73,062	38,169	05/27/2041 .	
	CBA COML SMLL BALANCE COML MTG SERIES 20		06/01/2016	PAYDOWN		938	1, 105		691		248		248		938				12	01/25/2039 .	
				REDEMPTION 100.0000			, , , , , , , , , , , , , , , , , , , ,														
15018L-AF-8	CEDAR FAIR NEW TERM LOAN B 2/13 3.250%		06/27/2016 .			5, 165	5, 165	5, 153	5, 157		8		8		5, 165				71	02/26/2020 .	3FE
15134D-AA-6	CENT CDO XI LIMITED SERIES 2006-11A CLAS	F	04/25/2016 .	PAYDOWN		1,442,534	1,442,534	1,374,014	1,429,324		13,210		13,210		1,442,534				5,318	04/25/2019 _	
15135D-AJ-6	CENT CDO LTD SERIES 2007-14A CLASS A2A	. F	04/15/2016 .	PAYDOWN		8,700	8,700	7,949	8,575		125		125		8,700				31	04/15/2021 .	
152314-FZ-8	CENTEX HOME EQUITY SERIES 2002-D CLASS A		06/01/2016 .	PAYDOWN		3,594	3,594	3,307	3,504		91		91		3,594				78	11/25/2028 .	
152314-MJ-6	CENTEX HOME EQUITY SERIES 2005-A CLASS M		06/27/2016 .	PAYDOWN		537	537	399	(281)		818		818		537				(25)	01/25/2035 .	1FM
450705 44.0	SECURI COMPLIA TERMINANA DI CALCO COL		04 (00 (00 40	REDEMPTION 100.0000		4 000 044	4 000 044	4 000 000	4 000 044		0.700		0.700		4 000 044				47 504	00/45/0040	.==
15672E-AJ-3	CEQUEL COMM LLC TERM LOAN B 3.813% 02/		04/26/2016	DEDENOTION 400 0000		1,239,941	1,239,941	1,222,636	1,230,214		9,728		9,728		1,239,941				17,521	02/15/2019 .	3FE
15723#-AA-8	CGA LEASE-BACKED PASS THRU TR PASS THRU		06/10/2016 .	REDEMPTION 100.0000		2,218	0.040	2,218	0.040						2,218				41	03/10/2045 .	
	CHASE FUNDING LOAN ACQ TRST SERIES 2004-	-	06/10/2016 .	PAYDOWN		3,950	2,218 3,950	3,607	2,218 3,872						3,950				(37)	05/25/2034 .	
10 1342-DN-2	CHASE FORDING ECAN ACC THST SERIES 2004-	-	00/2//2010 .	REDEMPTION 100.0000		,330							10						(37)	95/25/2054 _	- 11 111
164110-AA-5	CHENIERE CORPUS CHRISTI HOLDIN CONSTRUCT		05/18/2016	TIEBENII TTON		375,070	375,070	375,070	81,271						375,070				2,798	05/13/2022 .	37
222104116 701 0	OILITERE CON CO CHINOT HOLDIN CONCINCOT			REDEMPTION 100.0000																10/ 2022	02
17107U-AC-3	CHROMAFLO TECHNOLOGIES LLC 1ST-LIEN TERM		06/30/2016 _			844	844	842			1		1		844				3,754	12/02/2019 .	4FE
				REDEMPTION 100.0000																	
17110D-AE-2	CHROMALOX, INC. NEW TERM LOAN 5.270% 0		05/31/2016 .			983	983	978	979		5		5		983				350	04/25/2019 .	5Z
			1	PRIOR PERIOD ADJUSTMENT			]														
17284L-AB-0	CIT EDUCATION LOAN TRUST SERIES 2007-1 C		03/28/2016 .			2,919	2,919	2,416	2,347		572		572		2,919				18	06/25/2042 .	
17290H-AA-3	CITI HELD FOR ASSET ISSUANCE SERIES 15-P	-	06/15/2016 .	_ PAYDOWN		38,312	38,312	38,305	38,306		6		6		38,312				392	05/16/2022 .	1FE
17290K-AA-6	CITI HELD FOR ASSET ISSUANCE SERIES 15 P	-	06/15/2016 .	PAYDOWN		76,927	76,927	76,921	76,922		5	<b></b>	5	·	76,927	·			750	03/15/2022 .	
17307G-KY-3 17307G-KZ-0	CITIGROUP MTG LOAN TRUST, INC. SERIES 20		06/01/2016 .	PAYDOWN		179 262	179	181 259	177		2		2		179				2	08/25/2034 .	1FM 1FM
17307G-KZ-0	CITIGROUP MTG LOAN TRUST, INC. SERIES 20 CITIGROUP MTG LOAN TRUST, INC. SERIES 20		06/01/2016 .	PAYDOWN		96.880	262 96.880	63.589	262		23.082	3	23.082		262 96.880				2.255	08/25/2034 . 11/25/2034 .	
17307d-FE-2	CITIGROUP MTG LOAN TRUST, INC. SERIES 20		06/27/2016 .	PAYDOWN		27,471	27,471	20,622	23,332		4, 139		4, 139		27,471				(116)	08/25/2036 .	
17311Y-AC-7	CREDIT-BASED ASSET SERVICING SERIES 2007		06/10/2016 .	PAYDOWN		3,794	3,794	1,661	23,332		3,495		3,495		3,794				(25)	03/25/2037 .	1FM
193906-AD-6	COLLEGE & UNIV FAC LOAN TRUST SERIES 2 C		06/01/2016	PAYDOWN		1,815	1,815	1,825	1,816		(1)		(1)		1,815				36	06/01/2018 .	
19964Q-AC-0	COLUMBUS NOVA CLO LTD SERIES 2007-2A CLA	F	04/15/2016	PAYDOWN		250,000	250,000	240,938	251,662		(1,662)		(1,662)		250,000				2,186	10/15/2021	
				REDEMPTION 100.0000										1		1			•		
20162R-AB-8	COMM BORROW TR FOR MARINE CORP UNSECURED		06/01/2016 .			110,800	110,800	125,512	118,900		(8,100)		(8, 100)		110,800				3,499	06/01/2022 .	
20267T-AA-0	COMMONBOND STUDENT LOAN TRUST CBSLT 2016		06/14/2016 .	BARCLAYS CAPITAL INC		294,713	290,000	289,987			911		911		290,898		3,815	3,815	2,514	05/25/2040 .	1Z
				REDEMPTION 100.0000																	
20451X-AD-1	USI HOLDING CORPORATION TERM LOAN B 12/1	-	04/01/2016	DDED LANGUETO		1,837	1,837	1,828	1,832		6	<b> </b>	6	<b></b>	1,837	·			7,717	12/11/2019 .	4FE
204640-AA-3	COMPASS CHEMICAL INTERNATIONAL SENIOR SU	-	06/07/2016 .	PREPAYMENTS		471,399	471,582	471,382	466,792		12	<b> </b>	12		471,399		04 400	04 400	36 , 189	10/04/2020 .	
205887-BF-8 21050A-AA-0	CONAGRA FOODS INC NOTE 7.000% 04/15/19		04/06/2016 .	BARCLAYS CAPITAL INC		339,976	301,000	321,351	309,077		(590)		(590)		308,487		31,490	31,490	10,301	04/15/2019 .	
∠IUOUA-AA-U	CONSUMER CREDIT ORIGINATION L CCOLT 2015		06/15/2016 .	REDEMPTION 100.0000		34,705	34,705	34,703	34,703		2		2		34,705				399	03/15/2021 .	_ ZFM
210797-AK-2	UNITED AIRLINES INC 2014 TERM LOAN 3.5		04/01/2016	ILDEMPTION 100.0000		353	353	350	350		2		9		353				4	07/23/2021 .	SEE
Z 10/9/-MN-Z	UNITED ATRICINES INC 2014 TERM LUMN 3.5			REDEMPTION 100.0000			333		300			<b> </b>							4	. 2011/20/2021 .	. U.E
21751#-AA-1	COPPER MOUNTAIN SOLAR 3 LLC CONSTRUCTION		06/30/2016	100.0000		62.378	62.378	62.378	62.378						62.378				29,955	. 06/30/2025	3
	C S FIRST BOSTON MTG SEC CORP. SERIES 20		06/01/2016	PAYDOWN		2,469	18,883	3,880	2,410		59		59		2,469				681		1FM

					Show All Lo	ng-Term Bo	onds and Stoc	ck Sold, Red	deemed or (	Otherwise I	Disposed o	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10		nange In Boo	ok/Adjusted	Carrying Val	ue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
22540V-G7-1	C S FIRST BOSTON MTG SEC CORP. SERIES 20	.	06/01/2016 .	PAYDOWN		94	94	96	94						94				3	03/25/2032	. 1FM
22540V-Q7-0 22541N-BT-5	C S FIRST BOSTON MTG SEC CORP. SERIES 20 C S FIRST BOSTON MTG SEC CORP. SERIES 20		06/01/2016 .	PAYDOWN PAYDOWN		3,218 2,565	3,218 2,565	2,934 2,431	3, 119		100		100 70		3,218 2,565				57 72	05/25/2032	. 1FM
	C S FIRST BOSTON MTG SEC CORP. SERIES 20		06/01/2016 .	PAYDOWN		15,913	15,913	16,293	15,863		50		50		15,913				425	06/25/2032	1FM
22541N-FL-8	C S FIRST BOSTON MTG SEC CORP. SERIES 20		06/01/2016 .	PAYDOWN		6,870		6,635	6,423		447		447		6,870				202	08/25/2032	. 1FM
22541N-T5-8	C S FIRST BOSTON MTG SEC CORP. SERIES 20		06/01/2016 .	PAYDOWN		201	303	304	304		(103)		(103)		201				7	04/25/2033	. 1FM
22541N-TH-2	C S FIRST BOSTON MTG SEC CORP. SERIES 20		06/01/2016 .	_ PAYDOWN		66	66	3	12		54		54 .		66				1	11/25/2032	. 1FM
22541Q-4M-1 22541Q-JR-4	C S FIRST BOSTON MTG SEC CORP. SERIES 20	-	06/01/2016 .	PAYDOWN		9,092	9,092	803	710		8,382		8,382 700		9,092				230	12/25/2033	. 1FM
22541Q-QR-6	C S FIRST BOSTON MTG SEC CORP. SERIES 20 C S FIRST BOSTON MTG SEC CORP. SERIES 20		06/01/2016 .	PAYDOWN		752 202	752 911	175	51 92		700		110						18	06/25/2033 08/25/2033	1FM
225418-RC-4	FIRST FRANKLIN MTG LN A-B CERT SERIES 20		06/01/2016 .	PAYDOWN		7,469	7.469	6.486	6.513		956		956		7.469				164	06/25/2024	1FM
22546U-AA-6	CREDIT SUISSE ABS REPACKAGING SERIES 201		04/25/2016 _	PAYDOWN		20,750	20,750	19,914	12,992		810		810		20,750				214	_01/25/2030	_ 1AM
2254W0-KK-0	HOME EQUITY MORTGAGE TRUST SERIES 2004-7		05/01/2016 .	PAYDOWN			2,877													11/25/2034	. 6FM
2254W0-LE-3	HOME EQUITY MORTGAGE TRUST SR UNSECURED		06/27/2016 .	PAYDOWN		14,933	14,933	14,616	14,760		173		173		14,933				58	02/25/2036	. 1FM
2254W0-MC-6 2254W0-NK-7	HOME EQUITY MORTGAGE TRUST SERIES 2005-H HOME EQUITY MORTGAGE TRUST SERIES 2005-1		06/27/2016 . 06/01/2016 .	PAYDOWN PAYDOWN		25,067 342	25,067 211	24,581 36	24,812 43		255 299		255 .299		25,067 342				115 10	02/25/2036 12/25/2035	. IFM
	CRONOS CONTAINERS PROGRAM LTD. SERIES 20	F	06/18/2016 .	PAYDOWN		13.889	13.889	13.885	13,885		3		3		13.889				189	11/18/2029	
		1		REDEMPTION 100.000	0	,									,						
23137P-AC-6	CURT MANUFACTIRING LLC CLOSING DATE TERM		04/01/2016 _	-		4,500	4,500	4,477	4,480		20		20		4,500				8,836	02/27/2019	. 4
004070 40 4	OUDT MANUFACTIONNO LLO DELAVED DOAN TEDM		04/01/2016	REDEMPTION 100.000	0	0.47	047	0.47							047				0.700	00 (07 (0040	,
23137P-AD-4 23243A-AD-8	CURT MANUFACTIRING LLC DELAYED DRAW TERM COUNTRYWIDE ALTERNATIVE LN TR SERIES 200		06/20/2016 .	PAYDOWN		647	647 2,927		999		12,943		12,943		647 13,942				2,736 44	02/27/2019 09/20/2046	1FM
23245Q-AA-7	COUNTRYWIDE ALTERNATIVE LN TR SERIES 200		06/20/2016 .	PAYDOWN		29,626	29,626	18, 164	15,860		13,766		13,766		29,626				19	03/20/2047	1FM
23248A-AJ-0	COUNTRYWIDE ASSET-BACKED CERT SERIES 200		06/27/2016 _	PAYDOWN		25,211	25,211	18,611	20,764		4,448		4,448		25,211				57	05/25/2047	_ 1FM
	DB MASTER FINANCE LLC SERIES 2015-1A CLA		05/20/2016 _	_ PAYDOWN		1,550	1,550	1,536	838		14		14		1,550				19	02/20/2045	_ 2FM
233046-AD-3	DB MASTER FINANCE LLC DNKN 2015 - 1A A2I		05/20/2016 .	PAYDOWN		2,250	2,250	2,295			(45)		(45)		2,250				22	02/20/2045	. 2FE
23307*-AB-8	D C ARENA LP GTD SENIOR SECURED NOTE 6		.05/31/2016	NEDEMITTION 100.000	٥	10.986	10,986	10,986	10,986						10.986				341	11/30/2023	2FE
				REDEMPTION 100.000	0																
23307*-AC-6	D C ARENA LP GTD SENIOR SECURED NOTE 6	.	05/31/2016 .	_		55,930	55,930	55,930	55,930						55,930				1,835	11/30/2023	
23312A-AA-0 23321P-6A-1	DCP RIGHTS, LLC SERIES 2014-1A CLASS A		04/25/2016 .	PAYDOWN		1,313	1,313 20.051	1,313	1,313		1.695		4 005		1,313				36		. 2AM 1FM
23321P-6A-1 23332U-AC-8	PNCMT TRUST SERIES 2000-1 CLASS DB1 0 DSLA MORTGAGE LOAN TRUST SERIES 2004-AR1		06/01/2016 . 06/20/2016 .	PAYDOWN		20,051 4,135	4,135		18,356 3,738				1,695 397		20,051 4,135				(3,921) 19	03/25/2030 09/19/2044	
23332U-CM-4	DSLA MORTGAGE LOAN TRUST SERIES 2005-AR1		.06/20/2016	PAYDOWN		1,455	1,455	1, 197	1,245		210		210		1,455				4	03/19/2045	
23332U-DU-5	DSLA MORTGAGE LOAN TRUST SERIES 2005-AR3		06/20/2016 .	PAYDOWN		30,557	30,557	24,552	25,574		4,983		4,983		30,557				89	07/19/2045	. 1FM
23332U-FV-1	DSLA MORTGAGE LOAN TRUST SERIES 2005-AR6		06/20/2016 .	PAYDOWN		2,208	2,208	1,861	1,962		246		246		2,208				7	10/19/2045	. 1FM
23340D-AH-5	DTZ U.S. BORROWER, LLC 2015 FIRST LIEN T		04/01/2016 .	REDEMPTION 100.000	U	1,343	1,343	1,332	1.332		11	1	11		1.343				345	08/05/2021	4FE
23340K-AB-2	DRB PRIME STUDENT LN TR 2015-A SERIES 20		06/25/2016 .	PAYDOWN		38,737	38,737				514		514		38,737					07/25/2031	. 1FE
	DRB PRIME STUDENT LOAN TRUST SERIES 2015		06/25/2016 .	PAYDOWN		64,614	64,614				468		468		64,614				239		
	DRB PRIME STUDENT LOAN TRUST SERIES 2015		06/25/2016 _	PAYDOWN		66, 121	66, 121	66,338			(217)		(217)		66 , 121					07/25/2031	
23340W-AB-6	DRB PRIME STUDENT LOAN TRUST SERIES 16-A		06/25/2016 .	PAYDOWN		40, 196	40,196	40,068			128		128		40 , 196				279	04/25/2040	
23341K-AA-3 23341K-AB-1	DRB PRIME STUDENT LOAN TRUST SER 2015-D DRB PRIME STUDENT LOAN TRUST SERIES 15-D		06/25/2016 .	PAYDOWN		62,938 38,061	62,938	61,439	23, 133 28,685		1,497 776		1,497 776		62,938 38,061					01/25/2040 01/25/2040	. 1FE
Z004110 AD 1	BID TITIME GIODENT EOAN THOOT GETTED TO D			REDEMPTION 100.000	0				20,000						,00,001					9 17 237 2040	
23918Y-AC-2	DAVITA HEALTHCARE PARTNERS INC TERM LOAN		06/30/2016 .			3,249	3,249	3,232	3,236		13		13		3,249				3,760	06/24/2021	. 3FE
040471 44 0	DELAWARE MORTH COMPANIES THE CENTER OF		05 /44 /0040	REDEMPTION 100.000	0	05 444	05 444	05 444	05 444						05 444				405	44 /44 /0004	055
24617#-AA-9	DELAWARE NORTH COMPANIES, INC. SENIOR SE		05/14/2016 .	REDEMPTION 100.000		25,411	25,411	25,411	25,411						25,411				485	11/14/2034	. 2FE
247361-*B-6	DELTA AIR LINES INC DEL N809W 2.279% 0		04/01/2016	NEDEMPTION 100.000	0	40,780	40,780	40,474	40,548		233		233		40,780				4,861	09/30/2019	1FE
				REDEMPTION 100.000	0																
247361-*C-4	DELTA AIR LINES INC DEL N816NW 2.279%		04/01/2016 .			46,909	46,909	46,557	46,641		268		268		46,909				5,592	09/30/2019	. 1FE
047004 +0 0	DELTA ALD LINES INS DEL MOSONIII. C 070%		04/04/0040	REDEMPTION 100.000	0	20, 077	20 077	00 704	20.054		000	1	200		20.077				4.050	00/00/0040	155
247361-*D-2	DELTA AIR LINES INC DEL N858NW 2.279%		04/01/2016 .	REDEMPTION 100.000	n	39,077	39,077	38,784	38,854	·	223		223		39,077				4,658	09/30/2019	. IFE
247361-*E-0	DELTA AIR LINES INC DEL AIRBUS A330-200		04/01/2016 .	TIEDENIFITON 100.000		66,830	66,830				381		381						7,967	09/30/2019	. 1FE
				REDEMPTION 100.000	0																
25044@-AA-1	DESERT SUNLIGHT FDG TR I SENIOR SECURED	1	04/07/2016 _	.1	. L	1,678	1,678	1,678	1,678	L	L	L			1,678	L			29	10/07/2036	1FE

					Show All Lo	ong-Term Bo	onds and Sto	ck Sold, Re	deemed or (	Otherwise D	Disposed (	of During t	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Va		16	17	18	19	20	21	22
'	_	"	-	3	0	,		3	10	11	12	13	14	15	10	.,	10	13	20	21	
										'''	12	13									NAIC
													Total	Total							
												Current	Change in	Foreign	D 1/				Б		Desig-
											_	Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Thar	n Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairmen	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchas		eration	Par Value	Cost	Value	(Decrease)	Accretion		13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
modion	Becomption	Oigi.	Buio		100.0000	Gration	i di valdo	0001	Value	(Decrease)	Accidion	IIIZCU	10)	Value	Date	Diopodai	Біоробаі	Вюрован	Duning rour	Duto	- (α)
25044@-AB-9	DESERT SUNLIGHT FDG TR I SENIOR SECURED		04/07/2016	TIEDEMI TTON	100.0000	2,797	2.797	2,797	2.801		(4)	)	(4)		2.797				77	10/07/2036	2FF
	DECENT CONCION FOR THE FORTING COOKED			REDEMPTION 1	100.0000		Σ,707	2,707	2,001			,								10/0// 2000	
25087*-AB-9	DETROIT INTL BRIDGE COMPANY SENIOR SECUR		_06/02/2016 _	TESEM TOOL		119,332	119,332	119,332	119,332						119,332				3, 125	09/02/2017	2FE
	DEUTSCHE ALT-A SEC MTG TR SERIES 2005-1		06/01/2016	PAYDOWN		3.301	17.029	1,653	578		2.722		2,722		3,301				421	02/25/2035	
251510-FB-4	DEUTSCHE ALT-A SEC MTG TR SERIES 2005-AR		06/27/2016	PAYDOWN		10,857	10,857	6,831	6,487		4,370		4,370		10,857				(163)	08/25/2035	
251510-NC-3	DEUTSCHE ALT-A SEC MTG TR SERIES 2006-AF		06/27/2016	PAYDOWN		60,719	60,514	37,288	46,934		13,785		13,785		60,719				(1,118)	04/25/2036	1FM
25272V-AA-7	DIAMOND RESORTS OWNER TRUST SERIES 2015		_06/20/2016 _	PAYDOWN		65,046	65,046	64,253			793		793		65,046				294	_07/20/2027 _	1FE
25273A-AA-2	DIAMOND RESORTS OWNER TRUST SERIES 2014		06/20/2016	PAYDOWN		39,435	39,435	39,093	13,329		531		531						303	05/20/2027	1FE
25273L-AA-8	DIAMOND RESORTS OWNER TRUST SERIES 15-2		06/20/2016	PAYDOWN		80,591	80,591	80,568	80,561		30		30		80,591				(71)	05/22/2028	
25273L-AB-6	DIAMOND RESORTS OWNER TRUST SERIES 15-2		06/20/2016	PAYDOWN		36,535	36,535	36,533	36,533		2		2		36,535				532	05/22/2028	1FE
				REDEMPTION 1	100.0000								1					I			
252750-AA-1	DIAMOND STATE GENERATION PTRS SENIOR SEC	.    -	06/30/2016			153,049	153,049	153,049	153,049						153,049				3,581	03/30/2025	2FE
253651-B*-3	DIEBOLD, INC. GTD SENIOR NOTE TRANCHE 3		05/02/2016	PREPAYMENTS	400 0000	1,300,000	1,300,000	1,300,000	1,300,000						1,300,000				133,279	03/02/2018	3
25462@-AA-4	DIDECT CHARGER INC. INC. OND LIEN TERM IO		06/16/2016	REDEMPTION 1	100.0000	57,714	57,714	55,694			0.000		2.020		57,714				1,908	11/10/0010	47
Z3462W-AA-4	DIRECT CHASSISLINK INC. 2ND LIEN TERM LO		00/10/2010	DEDENDELON 4	400.0000	37 , 7 14	14 / , / و				2,020		2,020		14 / , / و				1,908	11/12/2019 _	42
25536E-AC-3	DIVERSITECH CORPORATION 1ST LIEN TERM LO		06/30/2016	REDEMPTION 1	100.0000	4,500	4,500	4,433			68		68		4,500				21,345	11/19/2021	47
Z3330E-AU-3	DIVERSITECH CORPORATION IST LIEN TERM LO	-    -	00/30/2016	REDEMPTION 1	100.0000	4,500	4,500	4,433							4,500				21,340	11/19/2021	42
256604-BD-0	DOLE FOOD COMPANY INC TERM LOAN B 10/13		_06/30/2016 _	NEDEMPTION I	100.0000	2,685	2,685	2,671	2,677		0				2,685				2,212	10/25/2018 _	/EE
	DOLL TOOD COMPANT THE TERM LOAN B 10/13		00/30/2010	REDEMPTION 1	100.0000	2,000	2,000	2,071	2,011						2,000					10/23/2010 _	- H L
25674D-AE-3	DOLLAR TREE, INC. TERM LOAN B1 3.500%		04/15/2016	TIEDEMI TTON	100.0000	1,880	1,880	1,861	1,861		19		19		1,880				19	07/06/2022	3FE
	DOMINOS PIZZA MASTER ISSUER SERIES 2012-		04/25/2016	PAYDOWN		695	695	734			(37)	)	(37)		695				18	01/25/2042	
25755T-AD-2	DOMINOS PIZZA MASTER ISSUER SERIES 15-1A		04/25/2016	PAYDOWN		1,250	1,250	1,250	1,250		(01)	,	(01)		1,250				22	10/25/2045	
	DOMINOS PIZZA MASTER ISSUER SERIES 2015-		_04/25/2016 _	PAYDOWN		4,938	4,938	4,938	4,938						4,938				113	10/25/2045	
					100.0000	,	,	, , ,	,						,						
25769J-AB-2	DONCASTERS US LLC USD TERM LOAN B 4.50		06/30/2016			1,014	1,014	1,003	1,007		7		7		1,014				4,365	03/31/2020	4FE
25773Q-AA-2	DONG FANG CONTAINER FIN II SPV SERIES 20	F	06/25/2016	PAYDOWN		47,500	47,500	47,495	47,495		5		5		47,500				(290)	11/25/2039	
25773Q-AB-0	DONG FANG CONTAINER FIN II SPV SERIES 20	F	_06/25/2016 _	PAYDOWN		13,525	13,525	13,511	13,513		12		12		13,525				219	11/25/2039	1FE
				REDEMPTION 1	100.0000																
	DOOSAN INFRACORE INTERNATIONAL TERM LOAN		06/01/2016			94,579	94,579	94, 106	94, 198		381		381		94,579				13,836	05/28/2021	3FE
	DOW CORNING CORP. SENIOR NOTE SERIES B		04/22/2016	PREPAYMENTS		2,700,000	2,700,000	2,700,000	2,700,000						2,700,000				460,335	03/23/2021	2
	DOW CORNING CORP. SENIOR NOTE SERIES A	.    -	_04/22/2016 _	PREPAYMENTS		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				187,783	03/23/2018 _	2
26223N-AD-7	DRUG ROYALTY CORPORATION, INC. SERIES 20	.   -	04/18/2016	PAYDOWN		13,205	13,205	13,205	13,205						13,205				384	07/15/2024	
26223N-AE-5	DRUG ROYALTY CORPORATION, INC. SERIES 20		04/15/2016	PAYDOWN	400 0000	21, 128	21, 128	21, 125	21, 124		4		4		21 , 128				613	07/15/2024	2AM
004000 44 0	DIEVE ENDOWNENT CENTOD NOTE O CEON 40 (2		04/00/0040	REDEMPTION 1	100.0000	04.077	04.077	04.077	04 077				1		04.077			I	4.054	10 /01 /0007	
26439@-AA-2	DUKE ENDOWMENT SENIOR NOTE 3.850% 10/3		04/30/2016	DEDENDTION	100 0000	64,977	64,977	64,977	64,977	<b> </b>					64,977				1,251	10/31/2037	-
26817H-AC-4	DYNEGY INC TERM LOAN B-2 4.000% 04/15/		04/01/2016	REDEMPTION 1	100.0000	142	142	142	142				1		142			I	562	_04/15/2020 _	3FE
∠001/∏-AU-4	DINEGI ING IENNI LUAN B-2 4.000% 04/ 15/		04/01/2010	REDEMPTION 1	100.0000	142	142	142	142						142					ע4/ וט/ 2020	. UFE
26844H-AB-3	EFS COGEN HOLDINGS I LLC TLB 3.750% 11		_06/28/2016 _	INCULME LICHY	100.0000	228,261	228,261	225,979	226,575		1,686		1,686		228,261			I	2,116	11/21/2020	3FF
CUU-HII I-ND-0	LI O COULTE HOLD HOLD I LEG ILD 5.750/1 II			REDEMPTION 1	100.0000	220,201	220,201	223,379	220,3/3				1,000		220,201				۲,۱۱۵ کـــــــــــــــــــــــــــــــــــ	11/21/2020	- W L
26852B-AK-5	EIG INVESTORS CORP. TERM LOAN 11/13 6		05/02/2016	TIEDEMI TTON	100.0000	3,381	3,381	3,364	3,369		12		12		3,381				46	11/11/2019	4FF
LLOCOLD /IIC O	ETG THEOTORO COM . TELM ESTAT TITLE C			REDEMPTION 1	100.0000		,0,001		,0,000						,0,001						- 11 -
26859*-AA-5	NEWARK ENERGY CENTRE CONSTRUCTION FACILI		04/15/2016			2,912,698	2,912,698	2,878,812	2,886,290		26.407		26,407		2,912,698				5,328	_09/30/2020 _	4
				REDEMPTION 1	100.0000	, , ,	, ,	, ,			,		,		, ,				,		
26881L-AF-9	EP MINERALS LLC 1ST LIEN TERM LOAN 5.5		05/31/2016			494	494	491	492		2		2		494				2,734	08/31/2020	4FE
	EAST PENN MANUFACTURING CO. SENIOR NOTE		04/12/2016	MATURITY		1,625,000	1,625,000	1,625,000	1,625,000						1,625,000				48,263	04/12/2016	2
	EATON VANCE CDO LTD SERIES 2006-8A CLAS	F	05/16/2016	PAYDOWN		271,972	271,972	243,772	271,722		250		250		271,972				1,015	08/15/2022	1FE
	ELARA HGV TIMESHARE ISSUER SERIES 2014-A		05/25/2016	PAYDOWN		23,705	16,284	16,284	23,023		682		682		23,705				(295)	02/25/2027	
	ELEMENT RAIL LEASING LLC SERIES 2015-1A		06/19/2016	PAYDOWN		23,508	23,508	23,321	18,083		188		188		23,508				229	02/19/2045	1FE
28618X-AD-4	ELEMENT RAIL LEASING LLC ELR 2016-1A A1		06/19/2016	PAYDOWN		36,668	36,668	36,668							36,668				246	03/19/2046	1FE
				REDEMPTION 1	100.0000																
28621U-AA-1	ELEVATE HOLDCO FUNDING LLC. SENIOR SECUR	.    -	06/30/2016			76,643		76,643		ļ ļ.					76,643			ļ	2,052	12/31/2032 _	2FE
0045	5111101011 IE11710105 00-5		00/00/	REDEMPTION 1	100.0000													I		05 (05 : :-	
29100P-A*-3	ENVISION HEALTHCARE CORP TERM LOAN 4.2		06/30/2016	DEDELIDE OU		2,511	2,511	2,481	2,497		15		15		2,511				3,423	05/25/2018	4FE
000500 44 7	ENDDIDGE DIDELINES ILO SENIOS NOTE		00 (00 (0040	REDEMPTION 1	100.0000	00 747	00 747	00.747	00 747				1		00 747			1	4 000	00/00/0040	
Z9Z5ZB-AA-/	ENBRIDGE PIPELINES LLC SENIOR NOTE 3.9		06/30/2016			63,747	63,747	63,747	63,747						63,747				1,269	06/30/2040 _	

## **SCHEDULE D - PART 4**

					Snow All Lo	ng-Term Bo	onds and Stoc	ж бою, кес	leemed or (	Jtherwise I	usposea (	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
-	_	-	•			-				11	12	13	14	15							
											12	10		Total							NAIC
													Total								
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying		tization)/	Recog-	(11 + 12 -		Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
	B						D 1/ 1			Increase/	,	U		Carrying							
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
29348Q-AB-8	ENOGEX LLC SENIOR NOTE 6.250% 03/15/20		06/22/2016 .	. MORGAN, STANLEY AND CO .		3,540,500	3,650,000	3,677,599	3,663,326		(1,444)		(1,444)		3,661,882		(121,382)	(121,382)	178,698	.03/15/2020	2FE
				REDEMPTION 100.0000																	
29404#-AA-5	ENVIRO WATER SOLUTIONS LLC TERM LOAN 4		05/31/2016 _			83,700	83,700	82,927	83,025		675		675		83,700				5,653	_11/20/2018 _	4
				REDEMPTION 100.0000																	
29404#-AB-3	ENVIRO WATER SOLUTIONS LLC REVOLVER 4		05/25/2016	DEDENOTION 400 0000		33,300	33,300	33,300												. 11/20/2018	42
00404# 40 7	FROM THE OTH OFFILER MOTE . 5 FROM OF /		05 (00 (00 40	REDEMPTION 100.0000		040 400	040 400	040 400	040 400						040 400				0.000	05 (00 (00 40	055
29481#-AC-7	ERGON, INC. GTD SENIOR NOTE 5.500% 05/		05/20/2016 .	DA VDOUAL		218, 190	218,190 54.689	218, 190	218, 190						218, 190				6,000		
30165V-AA-7	EXETER AUTOMOBILE RECEIVABLES SERIES 15		06/15/2016	PAYDOWN		54,689	54,689	54,685	54,671		18		18		54,689				451	_03/16/2020 _	. IFE
202040 40 4	EVOEN DENEWADIES I II O TERM LOAM - 5 050	1	04/00/0040	REDEMPTION 100.0000		4 044	4 044	4 700	4 705	I	40		40		4 044				400	00/00/0004	occ.
30204G-AB-1 30247D-AD-3	EXGEN RENEWABLES I LLC TERM LOAN 5.250 FIRST FRANKLIN MTG LN A-B CERT SERIES 20		04/22/2016	PAYDOWN		4,814	4,814	4,789	4,795		19		19		4,814 444				128	02/08/2021	
30247D-AD-3	FEDERAL NATIONAL BANK ARIZONA SERIES 20		06/27/2016 . 06/20/2016 .	PAYDOWN		444 10,947	686 10,947	382 10,942	249 11,470		196		196		444				(12)	10/25/2036 08/19/2034	1FM
3025TY-AB-4 30257D-AA-6	FNA TRUST SERIES 2015-1 CLASS A 3.240%		06/20/2016 .	PAYDOWN		10,947	10,947	10,942	11,470		(523)		(523)		10,947				1,465	12/10/2023	
3023/D-AA-6	FIVA INUST SENTES 2013-1 GLASS A 3.240%		UO/ IU/2U lb _	REDEMPTION 100.0000			102,800	102,856	102,856				5		102,860				1,465	12/ 10/ 2023	. IFE
30273@-AA-3	F P L ENERGY ROCKAWAY SENIOR SECURED NOT	1	06/30/2016	DEDENTION 100.0000		65.562	65.562		65.562						65.562				2,331	06/28/2020	2
302136-VV-3	I I E LINEIGI NOOKAIIAI SENION SECONED NOI		00/30/2010	REDEMPTION 100.0000															,۵,۱۵۱		
30280@-AA-4	FR-ENCLAVE SPV LP SECURED NOTE 5.190%	1	04/07/2016	100.0000		16,617	16,617	16,617	16,617						16,617				431	10/07/2033	2
302000=AA=4	I H-ENGLAVE SEV EF SECONED NOTE 5.190%		04/01/2010 .	REDEMPTION 100.0000															401	10/01/2000	- 2
30286#-AA-6	FCX PERFORMANCE. INC. NEW TERM LOAN 4		.06/30/2016	TIEDEMI TTON		7.237	7,237	7,117	7, 126		111		111		7 , 237				4.124	08/04/2020	47
00200# AA 0	TOX TELL OLIMANOE, THO. NEW TELL ECAN 4		00/00/2010 _	REDEMPTION 100.0000				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,											, 124	00/ 04/ 2020	. 72
30555H-AS-7	FAIRMOUNT MINERALS LTD NEW TERM LOAN B2		04/01/2016	TESEMI TTON		2,688	2,688	2,700	2,697		(8)		(8)		2,688				11,957	.09/05/2019	5FE
30605X-AA-1	FAIRWAY OUTDOOR FUNDING LLC SERIES 2012-		06/15/2016 .	PAYDOWN		2,892	4,337	4,356	4,355		(1,463)		(1,463)		2,892					10/15/2042	
30711X-BE-3	CONNECTICUT AVENUE SERIES 15-C04 CLASS 1		06/27/2016	PAYDOWN		10.478	10.478	10,478	10,478				(1,100)		10,478				(842)	.04/25/2028	
	CONTROL MERCE CENTED TO CONTREME			REDEMPTION 100.0000															(0.2)		
31305@-AA-3	FBI PHOENIX LEASE FINANCE TR LEASE BACKE		06/15/2016			26.900	26,900	26,900	26.900						26.900				524	.02/15/2032	1
3137G0-EQ-8	FHLMC STRUCT AGY CR RISK DEBT SERIES 201		06/27/2016	PAYDOWN		11.677	11,677	11,677	11,677						11.677				(453)	10/25/2027	1FE
3137G0-HQ-5	FHLMC STRUCT AGY CR RISK DEBT SERIES 16		06/27/2016	PAYDOWN		11,584	11,584	11,584							11,584					07/25/2028	
				BABSON CAPITAL MGMT LLC																	
31659H-AF-8	FIELDWOOD ENERGY LLC 2ND LIEN TERM LOAN		05/27/2016 _			23,860		14, 182			762		762		14,944		8,916	8,916	1,204	_09/30/2020 _	
318340-AB-2	FIRST FRANKLIN MTG LN A-B CERT SERIES 20		06/27/2016 .	PAYDOWN		1,947	1,947	112	(1,225)		3, 171		3, 171		1,947				(118)	09/25/2026	
	FIRST HORIZON MTG PASS-THRU TR SERIES 20		06/01/2016 .	PAYDOWN		411	411	278	310		101		101		411				5	02/25/2034	
	FIRST HORIZON ALT MTG SEC TR SERIES 2004		06/01/2016 _	PAYDOWN		2,987	2,987	134	100		2,887		2,887		2,987				30	12/25/2034	1FM
33842R-AA-1	FLAGSHIP CLO SERIES 2006-1A CLASS A 0	F	06/20/2016 _	PAYDOWN		76,539		55,874	72, 132		4,407		4,407		76,539				320	_09/20/2019 _	
33842R-AB-9	FLAGSHIP CLO SERIES 2006-1A CLASS B 0	F	06/20/2016	PAYDOWN		204,352	204,352	156,840	191,376		12,976		12,976		204,352				978	.09/20/2019	1FE
33843L-AA-3	FLAGSHIP CREDIT AUTO TRUST SERIES 2015-3		06/15/2016	PAYDOWN		77,762	77,762	77,762	77,671		91		91		77,762				<i>7</i> 75	10/15/2020	1FE
33882W-AA-1	FLATIRON CLO LTD. SERIES 2011-1A CLASS A	F	04/15/2016 .	PAYDOWN		151,018	151,018	151,018	151,018						151,018				1,551	01/15/2023	1FE
054000 411 0	FOUR OF LOOMS HOLDINGS INCOME LIES S (45)	I.	05 (05 (0040	BABSON CAPITAL MGMT LLC		F07 000	540,000	534,600	E00 440		040		040		E00 004		969	000	44 004	10 /07 /0000	eee.
35100D-AN-6	FOUR SEASONS HOLDINGS INC 2ND LIEN 6/13		05/05/2016 .	REDEMPTION 100.0000		537,300			536,119		212		212		536,331		969	969	14,801	12/27/2020	5FE
35100D-AR-7	FOUR SEASONS HOLDINGS INC 1ST LIEN TERM	L	04/01/2016 .	DEDENIFITON 100.0000		6,501	6,501	6,485	6.490	I	11		11		6,501				.58	_06/27/2020 _	ΛEE
35729R-AE-6	FREMONT HOME LOAN TRUST SERIES 2006-A CL	'	06/27/2016	PAYDOWN		3.029	3.029	1,658	1.363		1.666		1.666		3.029				(118)	_05/25/2036 _	1FM
36164N-FE-0	GE CAPITAL INTL FUNDING SENIOR UNSECURED	F	04/15/2016 .	MATURITY		295,000	295,000	251,387	266,978		28,022		28,022		295,000					04/15/2016	
36192E-AB-7	GTP CELLLULAR SITES LLC SERIES 2012-2 CL		06/15/2016 .	PAYDOWN		4.447	4,447	4,447	4,447				20,022		4,447				80	03/15/2019	
36228F-5R-3	GSR MORTGAGE LOAN TRUST SERIES 2004-7 CL	1	06/01/2016 .	PAYDOWN		2, 185	2, 185	2, 163	2,208		(23)		(23)		2, 185				21	06/25/2034	
362334-EB-6	GSAMP TRUST SERIES 2006-NC1 CLASS A2 0		06/27/2016	PAYDOWN		31,513	31,513	25,457	30,078		1,435		1,435		31,513				74	_02/25/2036 _	1FM
362341-L4-9	GSAMP TRUST SERIES 2005-WMC3 CLASS A2B		06/27/2016	PAYDOWN		5.393	5.393	4,865	5. 140		253		253		5, 393					.12/25/2035	1FM
362341-TM-1	GSAMP TRUST SERIES 2005-SEA2 CLASS A1	.	06/27/2016 .	PAYDOWN		7.411	7.411	7,160	7.528		(117)		(117)		7.411					01/25/2045	
36242D-BJ-1	GSR MORTGAGE LOAN TRUST SERIES 2004-9 CL		06/01/2016 .	PAYDOWN		16,320	16,320	14,355	15,564		756		756		16,320					.08/25/2034	
36242D-BY-8	GSR MORTGAGE LOAN TRUST SERIES 2004-9 CL		06/01/2016 .	PAYDOWN		396	396	334	375		22		22		396				5	.08/25/2034	1FM
	GSR MORTGAGE LOAN TRUST SERIES 2004-11 C		06/01/2016	PAYDOWN			1,322	77	22		(22)		(22)						19	09/25/2034	1FM
36242D-N4-1	FIRST FRANKLIN MTG LN A-B CERT SERIES 20	ļ	06/27/2016	PAYDOWN		51,071	51,071	47,656	50,234		837		837		51,071				(11)	.03/25/2035	1FM
36244L-AA-1	GSAMP TRUST SERIES 2006-SEA1 CLASS AAA		06/27/2016	PAYDOWN		3,578	3,578	3,008	3,248		330		330		3,578				13	.05/25/2036	1FM
362480-AD-7	G S C CAPITAL CORP MGT TRUST SERIES 2006		06/27/2016 .	PAYDOWN		6,067	6,067	3,689	3,810		2,258		2,258		6,067				(50)	_05/25/2036 _	
36248F-AG-7	GS MORTGAGE SECURITIES CORP SERIES 2011		_06/01/2016 _	PAYDOWN		9,606	15,795	16,004	15,899		(104)		(104)		15,795		(6, 189)	(6, 189)	337	_03/10/2044 _	1FM
36248Q-AA-6	GS MORTGAGE SECURITIES CORP SERIES 2014	.	06/27/2016 .	PAYDOWN		(193,995)	(193,995)	(185,871)	(193,995)		ļ		L	ļ	(193,995)		L	l	1,283	.01/26/2034	1FM
36298X-AA-0	G S M P S MORTGAGE LOAN TRUST SERIES 200		06/25/2016 .	PAYDOWN		66,086	66,086	52,910	56,062		10,024		10,024		66,086				181	.04/25/2036	1FM
	G S M P S MORTGAGE LOAN TRUST SERIES 200		06/25/2016 _	PAYDOWN		71,472	71,472	53,566	55,763		15,708		15,708		71,472				159	04/25/2036	
363206-AA-1	GALE FORCE 3 CLO LTD 1ST PRIORITY SR SEC	F	04/19/2016 _	PAYDOWN		83,889	83,889	69, 104	82,328		1,562		1,562		83,889				302	_04/19/2021 _	1FE

					Show All Lo	ng-Term B	onds and Sto	ck Sold, Red	deemed or (	Otherwise	Disposed (	of During t	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10		nange In Bo	ok/Adjusted	Carrying Va	llue	16	17	18	19	20	21	22
										11	12	13	14	15							
												_	Total	Total							NAIC
												Current	Change in	Foreign							Desig-
											_	Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized		Temporary		Book	Carrying	Exchange			Stock	Con-	Market
CUSIP		_			Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	"In-
Ident-	B	For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	
ification	Description	eign	Date	of Purchaser		eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
OCEEEC NV E	GARDNER DENVER INC USD TERM LOAN B 7/13		04/01/2016 .	REDEMPTION 100.	.0000	2,559	2,559	2,547	2,551						2,559				10,466	07/23/2020 .	/EE
365556-AK-5	GARDNER DENVER THE USD TERM LUAN B 7/13		04/01/2016 .	REDEMPTION 100.	.0000	∠,559	2,009	2,04/	2,331		9		я		2, 559				10,400		4FE
36740U-AB-8	GATES GLOBAL INC TERM LOAN B 4.250% 07		_06/30/2016	TIEDEMI TTON		1,350	1,350	1,336	1,339				11		1,350			L	5,632	07/05/2021	4FE
				BABSON CAPITAL MGMT	LLC																
37227P-AC-7	GENEX SERVICES INC NEW 1ST LIEN TERM LOA		05/10/2016 .	-		407,895	408,918	406,873	407,267		87		87		407,354		542	542	4,979	05/21/2021 .	4FE
272000 44 0	CEORGIA TRANSMICCION CORR. FIRST MORTOAC		00/00/0040	REDEMPTION 100.	.0000	10,000	10,000	10.000	10,000						10,000				500	00/00/0000	4
37362@-AA-0	GEORGIA TRANSMISSION CORP. FIRST MORTGAG	-	06/30/2016 _	REDEMPTION 100.	.0000	18,000	18,000	18,000	18,000	<b> </b>				<b> </b>	18,000				503	06/30/2030 _	
374593-A*-2	GIANTS STADIUM LLC SENIOR SECURED NOTE	l	04/01/2016 .	TILDEMETTON 100.	.0000	21,992	21,992	21,992	21,992	L		L	L		21,992	L	L	L	781	04/01/2040 .	2AM.
	The second secon			REDEMPTION 100.	.0000	,			2.,502												
37609#-AA-1	EIF CHANNELVIEW COGENERATION TERM LOAN B		05/31/2016			986	986	981	983	ļ	3		3		986				234	_05/08/2020 _	
37890R-AD-7	GLOBAL CONTAINER ASSETS 2014 SERIES 2015	F	05/05/2016 .	. VARIOUS		287,488	298,958	298,689	298,836	<b>}</b>	(8,528)		(8,528)		290,309		(2,821)	(2,821)	2,647	02/05/2030 .	
37890R-AE-5		F	06/06/2016 .	PAYDOWN		4,725	4,725	4,720	4,721		4		4		4,725				67	02/05/2030 .	
37954T-AA-2	GLOBAL SC FUNDING ONE LIMITED GSFI 2015	. F	06/18/2016 .	PAYDOWN	.0000	79,545	79,545		79,536		9		9		79,545				908	01/18/2030 .	2FM
38017B-AG-1	THE GO DADDY GROUP INC NEW TERM LOAN B		06/30/2016	NEDEMPTION 100.	.0000	3,537	3,537	3,548	3.545		(8)	,	(8)		3.537				14,933	05/01/2021	3FF
38021D-AL-0	GOAL CAPITAL FUNDING TRUST SERIES 2007-1		06/27/2016 .	PAYDOWN		18,645	18,645	16,291	15,960		2,685		2,685		18,645				177	06/25/2042	
38021E-AA-2	GOAL CAPITAL FUNDING TRUST SERIES 2010-1		05/02/2016 .	PAYDOWN		17,921	17,921	17, 176			745		745		17,921				110	08/25/2048 _	
				REDEMPTION 100.	.0000																
384780-AA-0	GRAIN SPECTRUM FUND II SECURED NOTE 3		04/10/2016 .	DEDENDTION 400	0000	7,907	7,907	7,907	7,907						7,907				130	10/10/2019 .	2FE
38742#-AA-7	GRANITE RELIABLE FDG TRUST A-1 PASS THRU		04/08/2016 .	REDEMPTION 100.	.0000	11,214	11,214	11,214	11,214						11,214				339	01/08/2032	3FE
30142#-AA-1	UNANTIE NELIABLE FDU INUST A-T FASS INNU		04/06/2010 .	REDEMPTION 100.	.0000	11,214	11,214	11,214	11,214						11,214						ofe
38742#-AB-5	GRANITE RELIABLE FDG TRUST A-1 PASS THRU		_04/08/2016	TIEDEMI TTON		37,379	37,379	37,379	37,379						37,379			L	594	_01/08/2032	1FE
393505-BK-7	GREEN TREE FINANCIAL CORP. SERIES 1993-3		06/15/2016 .	_ PAYDOWN		602	602	619	605		(3)	)	(3)		602				17	10/15/2018 .	
39538R-BB-4	GREENPOINT MORTGAGE FUND TRUST SERIES 20		06/27/2016 .	_ PAYDOWN		20,250	20,250	15,799	14,054		6, 197		6, 197		20,250				(485)	06/25/2045 _	
39539X-AB-1 402740-AC-8	GREENS CREEK FUNDING LTD SERIES 2007-1A	. F	04/18/2016 .	PAYDOWN		600,000	600,000	492,750 996,760	567,501 999,597		32,500		32,500		600,000				2,626 34,750	04/18/2021 .	1FE 2FE
402740-AC-8	GULFSTREAM NATURAL GAS SENIOR UNSECURED HFG HEALTHCO-4 LLC SERIES 2011-1A CLASS		06/06/2016 .	PAYDOWN		1,000,000	1,000,000 500,000	500,000	500,000		403		403		500,000				6,926	06/01/2016 . 06/02/2017 .	
40430H-DC-9			06/27/2016	PAYDOWN		8,921	8,921	8,393	8,892		30		30		8,921				8	12/25/2035 .	
40430H-FL-7	HSI ASSET SEC CORP. TRUST SERIES 2006-0P		06/27/2016	PAYDOWN		1,805	1,805	1,747	1,827		(22)		(22)		1,805				(31)	02/25/2036	
40431K-AA-8			06/27/2016 _	PAYDOWN		19	19	14			19		19		19					12/25/2036 _	
40431K-AE-0				- PAYDOWN		10,385	10,385	5,045	2,077		8,308		8,308		10,385				(1,350)	12/25/2036 .	
40431M-AJ-5 41161P-A8-6	HOUSEHOLD HOME EQUITY LN TRST SERIES 200 HARBORVIEW MORTGAGE LOAN TRUST SERIES 20		06/20/2016 .	PAYDOWN		37,835	37,835 2,223	34,903	36,993		1,207				37,835				102	07/20/2036 . 03/19/2036 .	
41161P-R8-6	HARBORVIEW MORTGAGE LOAN TRUST SERIES 20		06/20/2016 .	PAYDOWN		1,055	1,055		970		1,207		1,207		1,055					08/19/2036 _ 08/19/2034 _	
41161P-HC-0	HARBORVIEW MORTGAGE LOAN TRUST SERIES 20		06/20/2016	PAYDOWN		3,634	3,634	2,975	343		3,291		3,291		3,634				(240)	11/19/2034	
41161P-HU-0	HARBORVIEW MORTGAGE LOAN TRUST SERIES 20		06/20/2016 .	PAYDOWN		16,362	16,362	12,908	11,901		4,461		4,461		16,362				82	12/19/2034 .	1FM
41161P-WB-5			06/20/2016 .	_ PAYDOWN		23,695	23,695	17,653	16,496		7, 199		7, 199		23,695				58	02/19/2036 .	
411707-AA-0 421924-BJ-9		-	06/20/2016 .	PAYDOWN		9,769	9,769	9,852	9,077	<b>}</b>	(76)	· <del> </del>	(76)		9,769		8.099	8.099	260	03/20/2043 .	
42 1924-BJ-9	DEALIDOUGH CUMPURATION SENIOR UNSECURED	1	03/00/2016 .		.0000	217,099	209,000	207,955	208,243	<b>†</b>	757		757		209,000				10,393	09/15/2022 .	4CE
42958Q-AE-6	HIGGINBOTHAM & ASSOCIATES, LLC 1ST LIEN		04/01/2016 .	TIEDEMI TTON		1,875	1,875	1,852			23		23		1,875				3,906	11/25/2021	4FE
				REDEMPTION 100.	.0000	,	, ,	,							,				,		
43134L-AG-7	HILEX POLY CO. LLC TERM LOAN B 6.000%		05/10/2016 .			2,649	2,649	2,623	2,626		23		23		2,649				14,068	12/03/2021 .	
432837-AA-0	HILTON GRAND VACATIONS TRUST SERIES 2013		06/25/2016 .	PAYDOWN		6,484	6,484	6,429	6,429		55		55		6,484				61	01/25/2026 .	1FE
43455J-AJ-7	HOFFMASTER GROUP INC NEW 1ST LIEN TERM L	1	06/30/2016 _	REDEMPTION 100.	.0000	1,350	1,350	1,337	1,340	1	10	1	10		1,350				7,053	04/30/2020 .	4FE
43455J=AJ=7 43739E=BJ=5	HOPEMASTER GROUP INC NEW IST LIEN TERM L		06/30/2016 .	PAYDOWN		24,610		1,337	1,340	<b>†</b>	2, 121		2,121		24.610					04/30/2020 . 07/25/2035 .	
44042B-AA-1	HORIZON FUNDING TRUST SERIES 2013-1A CLA		06/15/2016 .	PAYDOWN		101,451	101,451	101,209	101,209		241		241		101,451				1,426	05/15/2018 .	
		1			.0000	.,		,250	,200										,20		
44332E-AK-2	HUB INTERNATIONAL HOLDINGS TERM LOAN B		04/01/2016 .	-		2,280	2,280	2,269	2,272		8		8		2,280				38	09/17/2020 _	4FE
	ULDON TRANSMISSION PETERS	1	05 (0: :== ::	REDEMPTION 100.	.0000					1		1	1							05 (04 :	055
44416*-AB-2	HUDSON TRANSMISSION PRINTS LLC SENIOR SE		05/31/2016 .	REDEMPTION 100.	.0000	28,572	28,572	28,572	28,572	<b>}</b>				<b></b>	28,572			<b></b>	631	05/31/2033 .	2FE
44919*-AC-2	I 595 EXPRESS, LLC SENIOR SECURED NOTE	1	06/30/2016 .	nevenirion 100.	.0000	24,989	24,989	24,989	24,789	1	199	1	199		24,989				588	12/31/2031 .	1FE
	IXIS REAL ESTATE CAPITAL TRUST SERIES 20		06/30/2016 .	PAYDOWN		3,610	3,610	1.740	199		3.411		3.411		3,610				(74)	03/25/2036 _	1FM

					Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Red	deemed or C	Otherwise [	Disposed o	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Boo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
45112A-AA-5	ICON BRAND HOLDINGS LLC SERIES 2012-1A C		04/25/2016 .	PAYDOWN		8,732	8,732	8,751	8,750		(18)		(18)		8,732				185	.01/25/2043	. 3AM
45112A-AC-1 45254N-HV-2	ICON BRAND HOLDINGS LLC SERIES 2013-1A C IMPAC CMB TRUST SERIES 2004-4 CLASS 1M1		04/25/2016 . 06/27/2016 .	PAYDOWN		5,064 290	5,064 290	5,064 157	5,064 131		159		159		5,064				110	_01/25/2043 _09/25/2034	. 2AM 1FM
45254N-JG-3	IMPAC CMB TRUST SERIES 2004-4 CLASS INT		06/27/2016 .	PAYDOWN		290 985		902	928		57		57		290 985				(35)	_10/25/2034	. IFM
45254N-JP-3	IMPAC CMB TRUST SERIES 2004-5 CLASS 1M5		06/25/2016 .	PAYDOWN		259	259	97	66		193		193		259				2	10/25/2034	1FM
45254N-JV-0	IMPAC CMB TRUST SERIES 2004-6 CLASS 1A1		06/27/2016 .	PAYDOWN		1,899	1,899	1,713	1,792		107		107		1,899				(33)	_10/25/2034	. 1FM
45254N-JX-6	IMPAC CMB TRUST SERIES 2004-6 CLASS M1		06/27/2016 .	PAYDOWN		366	366	205	117		249		249						(6)	_10/25/2034	. 1FM
45254N-KA-4	IMPAC CMB TRUST SERIES 2004-6 CLASS M4		06/27/2016 _	PAYDOWN		610	610	158	(8)		618		618		610				(18)	_10/25/2034	. 1FM
45254N-ML-8 45254N-NP-8	IMPAC CMB TRUST SERIES 2005-1 CLASS 1A1		06/27/2016 . 06/27/2016 .	PAYDOWN		2,892 29,909	2,892 29,909	2,431 24,717	2,590 2,949						2,892 29,909				(50)	.04/25/2035	. 1FM
45254N-NP-8 45254N-PA-9	IMPAC CMB TRUST SERIES 2005-3 CLASS A1 IMPAC CMB TRUST SERIES 2005-4 CLASS 1A1A		06/27/2016 .	PAYDOWN			29,909	24,717	22,949						29,909				(630)	_08/25/2035 _05/25/2035	1FM
45254N-PU-5	IMPAC CMB TRUST SERIES 2005-5 CLASS A1		06/27/2016 .	PAYDOWN		12,325	12,325	8,912	9,119		3,206		3,206		12,325				(186)	_08/25/2035	1FM
45254T-MK-7	IMPAC SECURED ASSETS CORP. SERIES 2003-1		06/11/2016 .	PAYDOWN		845	845	194	(126)		971		971		845				(46)	.03/25/2033	. 1FM
45254T-PX-6	IMPAC SECURED ASSETS CORP. SERIES 2004-3		06/27/2016 .	PAYDOWN		2,820	2,820	2,820	2,820						2,820				(27)	11/25/2034	. 1FM
45254T-RX-4	IMPAC SECURED ASSETS CORP. SERIES 2005-1		06/25/2016 .	PAYDOWN		1,975	1,975	1, 191	1,245		730		730		1,975				6	_07/25/2035	. 1FM
45254T-SM-7	IMPAC SECURED ASSETS CORP. SERIES 2005-2		06/27/2016 _	PAYDOWN		8,767	8,763	5,962	5,733		3,034		3,034		8,767				(128)	_03/25/2036	. 1FM
45607R-AB-8	INDUSTRIAL DYNAMICS COMPANY TERM LOAN		05/09/2016 .	REDEMPTION 100.000	٧	18,851	18,851	18,342	18,371		480		480		18,851				13,744	_10/22/2018	57
45660L-AU-3	RESIDENTIAL ASSET SEC CORP. SERIES 2004-		06/01/2016 .	PAYDOWN		1,553	1,553	281	99		1,454		1,454		1,553				18	_12/25/2034	1FM
45660L-W9-6	INDYMAC INDX MTG LOAN TR SERIES 2005-AR3		06/27/2016 .	PAYDOWN		3,140	3,533	2,020	2,531		609		609		3,140				(77)	_01/25/2036	. 1FM
45660L-YW-3	INDYMAC INDX MTG LOAN TR SERIES 2005-1 C		06/27/2016 .	PAYDOWN		4,250	4,403	2,516	2,516		1,734		1,734		4,250				15	11/25/2035	. 1FM
45660N-2J-3	INDYMAC INDX MTG LOAN TR SERIES 2004 AR8		06/27/2016 .	PAYDOWN		5,854	5,854	4,657	4,014		1,840		1,840		5,854				(239)	11/25/2034	. 1FM
45660N-2Y-0 45660N-3S-2	INDYMAC INDX MTG LOAN TR SERIES 2004-AR1 INDYMAC INDX MTG LOAN TR SERIES 2004-AR9		06/27/2016 . 06/27/2016 .	PAYDOWN		5,984 15,760	5,984 15,760	5,421 14,836	5,496 15,687		488 73		488 73		5,984 15,760				(33)	_05/25/2034 _11/25/2034	. 1FM
45660N-5H-4	INDYMAC INDX MTG LOAN TR SERIES 2004-AR1		_06/27/2016 _	PAYDOWN		15,334	15,334	11,391	10,289		5,044		5,044		15,700				(338)	_12/25/2034	1FM
45660N-7R-0	INDYMAC INDX MTG LOAN TR SERIES 2004-AR1		06/11/2016 .	PAYDOWN			1,052	88	93		(93)		(93						(106)	.01/25/2035	. 1FM
45660N-KM-6	RESIDENTIAL ASSET SEC TRUST SERIES 2002		05/01/2016 .	PAYDOWN		20,930	20,930	15,401	14,761		6, 168		6, 168		20,930				520	.01/25/2033	. 1FM
45660N-Q2-4	INDYMAC INDX MTG LOAN TR SERIES 2004-AR4		06/01/2016 .	PAYDOWN		18,718	18,718	14,049	14,369		4,349		4,349		18,718				206	_08/25/2034	. 1FM
45660N-RB-3 45660N-S3-0	INDYMAC INDX MTG LOAN TR SERIES 2003-A6 INDYMAC INDX MTG LOAN TR SERIES 2004-AR5		06/30/2016 . 06/25/2016 .	PAYDOWN		8,464 11,163	8,464 11,163	4,452 9,792	134		8,330 1,226		8,330 1,226		8,464 11,163				(391)	_07/25/2033 _08/25/2034	. 1FM
45660N-T8-8	INDYMAC INDX MTG LOAN TR SERIES 2004-ARS		06/25/2016 .	PAYDOWN		225			9,937				78		225				13	_09/25/2034	1FM
45660N-WS-0	RESIDENTIAL ASSET SEC TRUST SERIES 2003		06/01/2016 .	PAYDOWN		426	426	391	403		23		23		426				8	.02/25/2034	1FM
45661E-AA-2	INDYMAC INDX MTG LOAN TR SERIES 2006-AR2		06/27/2016 .	PAYDOWN		671	671	339	228		443		443		671				(12)	_04/25/2046	. 1FM
45667W-AA-6	INDYMAC INDX MTG LOAN TR SERIES 2006-FLX		06/27/2016 .	PAYDOWN		7,389	7,389	5,395	5,083		2,306		2,306		7 , 389				(128)	11/25/2036	. 1FM
45672J-AB-6	INFOC COOLD HOLDINGS TERM DILOM 2 750		06/30/2016 .	REDEMPTION 100.000	0	2,579	2,579	2,530	2,555		24		0.4		2,579				3, 174	_04/19/2018	3FE
400/2J-AB-0	INEOS GROUP HOLDINGS TERM B LOAN 3.750		06/30/2016 .	REDEMPTION 100.000	n	2,579	2,5/9	2,530	2,000		24		24		2,5/9				3, 1/4		. JFE
45672J-AE-0	INEOS US FINANCE LLC 2015 USD TERM LOAN		06/30/2016 .	TIEDENII TTON	<b>"</b>	1.023	1.023	1.018	1,018		5		5		1,023				1,449	.03/31/2022	3FE
				REDEMPTION 100.000	0	,	,	,	, , , , , ,										,		
45824P-AF-0	INTELLIGRATED INC 1ST LIEN TERM LOAN 4		06/28/2016 .			912	912	907	909		3		3		912				10		
460146-BZ-5	INTERNATIONAL PAPER CO. NOTE 5.250% 04		04/01/2016 .	MATURITY		150,000	150,000	163,698	150,849		(849)		(849)		150,000				3,938		. 2FE
46186L-AA-0 462592-AD-8	INVITATION HOMES TRUST SERIES 2014-SFR2		04/17/2016 . 06/27/2016 .	PAYDOWN		2,570 2,379	2,570 2,379	2,570 1,725	2,570 1,825		554		554		2,570 2,379				(222)	.09/17/2031 .09/25/2037	
402J32-AD-0	TOWN STODENT EN ENGOIDTTT CONF SERIES 20		00/2//2010 .	REDEMPTION 100.000	0		2,579		1,025						2,019				12		
463556-AD-2	IROQUOIS GAS TRANSMISSION LP BOND 6.10		04/30/2016 .		-	6,471	6,471	6,471	6,471						6,471				197	_10/31/2027	2FE
464125-AC-7	IRWIN HOME EQUITY LOAN TRUST SERIES 2006		06/01/2016 .	PAYDOWN		20,874	20,874	9,772	10,614		10,261		10,261		20,874				143	.09/25/2037	. 1FM
464126-CQ-2	IRWIN HOME EQUITY LOAN TRUST SERIES 2005		06/01/2016 .	PAYDOWN		2, 192	2, 192	2,061	2, 179		13		13		2, 192				50	.06/25/2035	. 1FM
46611V-AP-0	JBS USA HOLDINGS INC. ADD ON TERM LOAN 9		04/01/2016	REDEMPTION 100.000	U	1,006	1,006	1,001	1,002		4	1	,		1.006				10	_09/18/2020	3FE
46617A-AA-3	321 HENDERSON RECEIVABLES LLC SERIES 201		04/01/2016 _	PAYDOWN		1,006	1,006	1,001	1,002		315		315		1,006				111	_09/15/2065	1FE
46617T-AA-2	321 HENDERSON RECEIVABLES LLC SERIES 201		06/15/2016 .	PAYDOWN		3,741	2,663	2,705			(32)		(32)		3,741					.03/15/2063	. 1FE
46618H-AA-7	321 HENDERSON RECEIVABLES LLC SERIES 201		06/15/2016 .	PAYDOWN		6,463	4,663	4,608	2,754		112		112		6,463				(876)	.06/15/2077	. 1FE
46618L-AA-8	321 HENDERSON RECEIVABLES LLC SERIES 201		06/15/2016 .	PAYDOWN		9,344	9,344	9,225	6,487		119		119		9,344					_09/15/2072	. 1FE
46619R-AA-4 466247-BC-6	321 HENDERSON RECEIVABLES LLC SERIES 201 JP MORGAN MORTGAGE TRUST SERIES 2003-A2		06/15/2016 . 06/01/2016 .	PAYDOWN	-	519 11,095	305 11,095	305 10,764	11,045		359	308	E4	<b>}</b>	519 11,095	<del> </del>			(541)	_03/15/2058	. 1FE
466247-BC-6	JP MORGAN MORTGAGE TRUST SERIES 2003-AZ  JP MORGAN MORTGAGE TRUST SERIES 2005-ALT		06/01/2016 .	PAYDOWN		11,095	11,095	10,764	11,045		359	308	51 3, 183		11,095				155 50	11/25/2033 10/25/2035	. IFM
	JP MORGAN ALT LOAN TRUST SERIES 2005-A2		06/27/2016 .	PAYDOWN		11,438	11,438	10,358	10,705		733		733		11,438				(149)	_01/25/2036	1FM
	JP MORGAN ALT LOAN TRUST SERIES 2006-A1	1	_06/25/2016 _	PAYDOWN		9,433	9,433	7,204	6,631		2.801		2.801		9,433					_03/25/2036	1FM

## **SCHEDULE D - PART 4**

					Sno	ow All Lor	ıg- i ermi Bo	onds and Stoo	ск бою, нео	ieemea or C	זכnerwise ו	Jisposea c	ט זט During tr	ne Current	Quarter							
1	2	3	4	5		6	7	8	9	10	Ch	ange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
											11	12	13	14	15							
														Total	Total							NAIC
													Current	Change in	Foreign							Desig-
													Year's	Book/	Exchange	Book/				Bond		nation
										Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	or
										Book/	Lingadinad			,		Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Nice	umber of				Adjusted	Unrealized	Year's	Temporary	Carrying	Book	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
		Го.	Diamagal	Name	-		Canaid		Actual	,	Valuation	(Amor-	Impairment	Value	/Adjusted							
Ident-	B	For-		Name		hares of	Consid-	D 1/ 1	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign		of Purcha	aser :	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
46628R-AD-7	JP MORGAN MTG ACQ CORP. SERIES 2006-ACC1		06/27/2016	PAYDOWN			15,652	15,652	15,026	15,651		1		1		15,652				10	.05/25/2036	. 1FM
47214D-AC-8	JAZZ ACQUISITION INC 1ST LIEN TERM LOAN		06/30/2016	REDEMPTION	100.0000		244	244	243	243						244				1, 125	.06/19/2021	4FE
4/214D-AU-0	JAZZ ACQUISITION INC ISI ETEN TENN EOAN		00/30/2010 _	REDEMPTION	100.0000		244	244	240	240						244				1, 123	00/ 13/ 202 1	41 L
47579S-AP-5	JELD-WEN INC TERM LOAN B 5.250% 10/15/		04/01/2016	TIEDEMI TTON	100.0000		1,350	1,350	1,337	1,338		12		12		1,350				7,095	10/15/2021	4FE
	0.200 107 107 1			REDEMPTION	100.0000		.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, 000						, 000				, , , , , , , , , , , , , , , , , ,	10, 2021	2
47714M-AA-7	JETBLUE AIRWAYS CORPORATION PASS-THRU CT		04/15/2016				48,991	48,991	48,991	48,991						48,991				1,661	.01/15/2019	. 2FE
				REDEMPTION	100.0000																	
47777M-AF-0	JOERNS HEALTHCARE LLC 2020 TERM LOAN 6		04/01/2016	-			899	899	890		ļ	7	ļ	7		899				5,378	.05/09/2020	. 4
405000 40 1	IVAD AUGTICAL OFFICIONO AND TERM COMPANY		00 (00 (00 15	REDEMPTION	100.0000		0.055	2 252	0.00:	2 252	1	,	1	,		2 25-				10.055	00/44/0004	055
48562R-AG-4	KAR AUCTION SERVICES INC TERM LOAN B2		06/30/2016	DEDEMOTION	100 0000		6,350	6,350	6,361	6,359		(9)		(9)		6,350				12,959	03/11/2021	. JFE
48578P-AF-2	KASIMA, LLC TERM LOAN B 5/13 3.250% 05		05/31/2016	REDEMPTION	100.0000		27,541	27,541	27,541	27,541	1		1	I		27,541				334	05/15/2021	OEE.
400/OF-AF-2	INACTINA, LLG TERMI LUANI D 3/ 13 3.230% U3		. ב 1/20 ו פייטער.	REDEMPTION	100.0000								<b></b>							334	ב ב ב ב אוניו אינע	41 C
487312-AC-4	KEENAN FT DETRICK ENERGY LLC TAXABLE REV		.05/15/2016		.00.0000		28.528	28.528	28.528	28.528	L		L	L		28.528				841	.05/15/2033	1FE
	The state of the s		1.50, 10, 2010 1.	REDEMPTION	100.0000											20,020						=
49228R-AE-3	KERN RIVER FUNDING CORPORATION SENIOR NO		06/30/2016				10,563	10,563	10,563	10,567		(4)		(4)		10,563				215	.04/30/2018	. 1FE
493268-AW-6	KEYCORP STUDENT LOAN TRUST SERIES 2000-A		05/25/2016	PAYDOWN			13,063	13,063	12,475	12,721		342		342		13,063					.05/25/2029	
493268-BW-5	KEYCORP STUDENT LOAN TRUST SERIES 2004-A		04/27/2016	PAYDOWN			5,033	5,033	4,456	4,532		501		501		5,033				23	.01/27/2043	. 1FE
404500 40 0	VIANDED LESS THOUSE IND ASIS TERM LOAD.		04/04/0040	REDEMPTION	100.0000		4 000	4 000	4 004	4 005						4 000				20	04/00/0004	055
494580-A@-2	KINDRED HEALTHCARE INC NEW TERM LOAN 4		04/01/2016	BABSON CAPITAL	NONE LLO		1,809	1,809	1,804	1,805		4		4		1,809				20	04/09/2021	3FE
49460Y-AY-1	KINETIC CONCEPTS INC TERM LOAN E-1 4.5		06/17/2016	BABSUN CAPITAL	MGMT LLC		1,004,821	1,005,605	1,009,799	1,007,922		(442)		(442)		1.007.480		(2,660)	(2,660)	2,514	.05/04/2018	3FE
49926D-AA-7	KNOWLES CORP SENIOR UNSECURED 3.250% 1		05/05/2016	JP MORGAN CHASE			484,651	480,000	480,000			(442)		(442)		480,000		4,651	4,651	158		47
50346E-AA-5	LA HIPOTECARIA SA SERIES 2014-1A CLASS	Ε	_06/15/2016	PAYDOWN			7,464	7,464	7,725	7,684		(220)		(220)		7,464				99	11/24/2042	1FE
				REDEMPTION	100.0000																	
51508P-AC-8	LANDRY'S RESTAURANTS INC TERM LOAN B 04/		04/04/2016				19,207	19,207	19,319	19,270		(63)		(63)		19,207					05/24/2018	
525221-AJ-6	LEHMAN XS TRUST SERIES 2005-3 CLASS 2A		06/27/2016	PAYDOWN			14,459	15,457	9,200	10,271		4, 188		4, 188		14,459					.09/25/2035	
	LEHMAN XS TRUST SERIES 2006-12N CLASS A4		06/27/2016	PAYDOWN				16	5	76		(76)		(76)						(83)	.08/25/2046	
525229-AG-5	LEHMAN XS TRUST SERIES 2006-10N CLASS 1A		06/27/2016	REDEMPTION	100.0000			358	133	172		(172)		(172)							07/25/2046	. IFM
529897-AF-7	LIBBEY GLASS INC TERM LOAN B 3.750% 03		06/24/2016	NEDEMPTION	100.0000		3,976	3,976	3,966	3,968		8		8		3,976				101	.03/26/2021	4FE
	Ender dende me iem edm b endem de			REDEMPTION	100.0000					,0,000												
53219U-AG-4	LIFEPOINT HOSPITALS INC TERM LOAN B 1/13		06/13/2016				112,211	112,211	111,930	112,108		103		103		112,211				1,483	07/24/2017	. 3FE
				REDEMPTION	100.0000			·					1							·		
53803H-AG-5	LIVE NATION ENTERTAINMENT INC NEW TERM L		06/30/2016				4,348	4,348	4,314	4,324		23		23		4,348						. 3FE
550279-AA-1	LUMINENT MORTGAGE TRUST SERIES 2005-1 CL		06/27/2016	PAYDOWN			4,831	4,831	3,827	3,049	<b></b>	1,782	<b></b>	1,782		4,831				(115)	11/25/2035	. 1FM
EEOO4II AN O	HON DECORTS INTLITEDIA LOAN D 40/40 0.5		04/00/0040	REDEMPTION	100.0000		050 470	650 . 172	646.921	040.000	1	1,950	1	1,950		650 . 172				5.373	10/10/0010	٥٦٦
55301H-AN-2 55312V-AD-0	MGM RESORTS INTL TERM LOAN B 12/12 3.5 ML-CFC COMMERCIAL MORTGAGE TR SERIES 200		04/26/2016	PAYDOWN			650, 172 31,520		646,921	648,222		1,950		1,950		650,172					12/13/2019	
JJJ 12V-MD-U	INL OF COMMENCIAL MONIGAGE IN SENIES 200		00/01/2010	REDEMPTION	100.0000				20,028	900, اد		431		4ა1		١,٥٧٥				/43	12/12/2049	11 M
55314N-AD-6	MKS INSTRUMENTS, INC. TERM LOAN B 4.75	l	06/14/2016		.55.0000		340,701	340,701	337,294		L	3,407	L	3,407	L	340,701		L	L	1,528	.05/01/2023	3FE
	, , , , , , , , , , , , , , , , , , , ,	1		REDEMPTION	100.0000				30.,201											,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
55328H-AB-7	MPH ACQUISITION HOLDINGS LLC TERM LOAN		06/08/2016				802,636	802,636	800,630	801,089		1,547		1,547		802,636				5,550	.03/06/2021	. 4FE
				REDEMPTION	100.0000																	
55915E-AF-4	MAGIC NEWCO LLC TERM LOAN DOLLAR 5.000		05/31/2016	-			2,972	2,972	2,898	2,926		45		45		2,972				5, 179		. 4FE
55973B-AB-8	MAGNUM HUNTER RESOURCES SENIOR UNSECURED		05/06/2016	TAX FREE EXCHAN			22,500	100,000	22,500	26,000	208		3,708	(3,500)		22,500				4,713	05/15/2020	. 6Z
56356X-AC-3	MANITOWOC FOODSERVICE, INC. 2016 TERM LO		06/27/2016	REDEMPTION	100.0000		11,538	11,538	11,308		1	231	1	231		11,538				3,697	_03/03/2023	4FE
30330V-WC-3	IMANITORIOG FOUDSENVICE, INC. 2010 IEAM LU			REDEMPTION	100.0000		11,038	11,008	11,308			231		231		11,038					00/00/2023	41 C
56811G-AC-9	MARINE ACQUISITION CORP NEW TERM LOAN B		04/01/2016	TIEDENII I TON	100.0000	l	1.558	1.558	1.550	1.552		6		6		1.558				21	.01/21/2021	4FF
	MARKETPLACE LOAN TRUST SERIES 15-0D4 CLA		06/17/2016	PAYDOWN			308,002	308,002	306,611	306,611		1,391		1,391		308,002					. 12/18/2017	
	MARRIOTT INTERNATIONAL, INC. SENIOR UNSE		06/15/2016	MATURITY			300,000	300,000	305,214	300,311		(311)		(311)		300,000					.06/15/2016	
				REDEMPTION	100.0000									1								
57633#-AA-9	MASTER CUTLERY LLC SENIOR SECURED NOTE		06/30/2016	-			1,012	1,012	1,012	1,012	ļ		ļ			1,012				66	.04/17/2020	. 4Z
576433-FP-6	MASTER ADJUST RATE MTG TRUST SERIES 2003		05/01/2016	PAYDOWN			869		204	139		730		730		869				9	11/25/2033	. 1FM
	MASTER ADJUST RATE MTG TRUST SERIES 2003		06/01/2016	PAYDOWN			3,011	3,011	836	397		2,614		2,614		3,011				35	.01/25/2034	. 1FM
5/6433-NH-5	MASTER ADJUST RATE MTG TRUST SERIES 2004	J	06/01/2016 _	PAYDUWN			4,306	4,306	1,412	796	L	3,510	ļ	3,510		4,306				44	_07/25/2034 _	. 1FM

					Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Red	deemed or (	Otherwise I	Disposed o	of During th	ne Current Quai	ter						
1	2	3	4	5	6	7	8	9	10	Ch	ange In Boo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 1	5						
													Total To	tal						NAIC
												Current	Change in For							Desig-
												Year's	Book/ Exch					Bond		nation
									Prior Year		Current	Other Than	Adjusted Char					Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying Bo					Stock	Con-	Market
CUSIP		_			Number of				Adjusted	Valuation	(Amor-	Impairment		sted Value		Gain	Total Gain		tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Car				(Loss) on	Received	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized		ue Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
576433-WZ-5 576433-YN-0	MASTER ADJUST RATE MTG TRUST SERIES 2005 MASTER ADJUST RATE MTG TRUST SERIES 2005		06/01/2016 .	PAYDOWN PAYDOWN		17,699	17,699 1,128	10,472	12, 168		5,531		5,531		699 128			231	01/25/2035	1FM
576438-AA-3	MASTER ADJUST RATE MTG TRUST SERIES 2006		06/27/2016 . 06/01/2016 .	PAYDOWN		1,128 6,981	6,981	929 5,919			233		233		981			(45)	04/25/2035 04/25/2036	
57643L-GY-6	MASTR ASSET BACKED SEC TRUST SERIES 2005		05/25/2016 .	PAYDOWN		40,891	40,891	38,029	39,950		941		941		891			(228)	_03/25/2035 _	
57643Q-AE-5	MASTR REPERFORMING LOAN TRUST SERIES 200		06/25/2016 .	PAYDOWN		34,460	34,460	28,097	28,233		6,353	125	6,228		460			113	05/25/2035	
57645L-AA-2	MASTR REPERFORMING LOAN TRUST SERIES 200		06/01/2016 .	PAYDOWN		139,010	153,869	127,777	130,085		8,925		8,925	139	010			2,588	05/25/2036	1FM
57722V-AN-8	MATTRESS FIRM HOLDING CORP. 2016 TERM LO		_06/14/2016 _	REDEMPTION 100.0000		9,922	9,922	9,624			298		298	٥	922			198	10/20/2021	ΔFF
	2010 ILIIII LU			REDEMPTION 100.0000		۷, ۵۷۷				<u> </u>	200					ļ	İ	130	10/ 20/ 2021	"
58063V-AE-3	MCGRAW-HILL GLOBAL EDUCATION 2015 TERM L		05/04/2016 .			356 , 124	356, 124	354,344	354,618		1,506		1,506	356	124			4,313	03/22/2019	4FE
				REDEMPTION 100.0000						1						1	1			
58445#-AG-2 585907-AN-8	MEDIACOM ILLINOIS, LLC TRANCHE E TERM LO		05/19/2016 .	MATURITY		270,742	270,742	267,742	269,656		1,086 94		1,086	270				3,401	10/23/2017 _	
585907-AN-8	MELLON BANK SUBORDINATED NOTE 5.450% 0		04/01/2016 .	REDEMPTION 100.0000		400,000	400,000	399,352	399,906		94		94	400	000			10,900	04/01/2016	1FE
587118-A*-1	MENS WEARHOUSE INC THE TERM LOAN B 4.5		05/04/2016 .	TIEDEMI TTON 100.0000		30,437	30,437	30 , 133	30 , 190		247		247	30	437			6,469	_06/18/2021 _	4FE
589929-D6-2	MERRILL LYNCH MTG INVES TRST SERIES 2003		_06/01/2016 _	PAYDOWN		3,639	3,639	3,721	3,883		(244)		(244)		639			50	12/25/2032	1FM
589929-N3-8	MERRILL LYNCH MTG INVES TRST SERIES 2003		06/01/2016 .	PAYDOWN		3,384	3,384	3,400	3,427		(8)	36	(44)	3	384			29	03/25/2033	
589929-W5-3 589929-X2-9	MERRILL LYNCH MTG INVES TRST SERIES 2003 MERRILL LYNCH MTG INVES TRST SERIES 2003		06/01/2016 . 06/01/2016 .	PAYDOWN PAYDOWN		59 6,529	59 6,529	5,966	56 6.336		4		4		59 529			1	07/25/2033 07/25/2033	
59020U-AA-3	MERRILL LYNCH MTG INVESTRST SERIES 2003		06/01/2016 .	PAYDOWN		2,061	2,061	1,956	1,996		193		65		061			31	02/25/2034	
59020U-AC-9	MERRILL LYNCH MTG INVES TRST SERIES 2004		.06/01/2016	PAYDOWN		464	464	434	447		17		17		464			5	02/25/2034	
59020U-GT-6	MERRILL LYNCH MTG INVES TRST SERIES 2004		06/01/2016 .	PAYDOWN		1,596	1,596	1,589	1,560		36		36		596			19	07/25/2034	
59020U-HP-3	MERRILL LYNCH MTG INVES TRST SERIES 2004		06/01/2016 .	PAYDOWN		62,467 4,447	62,467 4.447	13,042	8, 166		54,300		54,300	62				789 18	05/25/2034	1FM
59020U-NZ-4 59020U-UJ-2	MLCC MORTGAGE INVESTORS INC. SERIES 2004 MLCC MORTGAGE INVESTORS INC. SERIES 2005		06/25/2016 . 06/01/2016 .	PAYDOWN PAYDOWN		4,447 1,500	4,447	3,410 1,365	3,984 1,419		463 81		463 81		447 500			18 15	01/25/2030 04/25/2035	IFM
590212-AB-2	MERRILL LYNCH MTG INVES TRST SERIES 2006		06/27/2016 .	PAYDOWN		623	623	283	117		505		505		623			1	06/25/2037	1FM
59024W-AF-4	MLCC MORTGAGE INVESTORS, INC. SERIES 200		06/01/2016 .	PAYDOWN			17,988		114		(114)		(114)					257	06/25/2037	1FM
500700 44 4	WESSELLTE DOWED IN A SENIOR SESSIONED MOTE		00/00/00/0	REDEMPTION 100.0000			04.040	04.040	24 242									505	10 (01 (0000	055
590730-AA-4	MESQUITE POWER LLC SENIOR SECURED NOTE		06/30/2016 _	REDEMPTION 100.0000		24,342	24,342	24,342	24,342					24	342			565	12/31/2039 _	2FE
594088-AJ-5	MICHAELS STORES INC NEW TERM LOAN 1/13		04/29/2016 .	NEDEMPTION 100.0000		3,488	3,488	3,488	3,488					3	488			12,860	01/23/2020	3FE
				REDEMPTION 100.0000				,	,											
59514U-AW-8	MICROSEMI CORPORATION 2015 TERM LOAN B		06/30/2016 _	-		368,515	368,515	357,459			11,055		11,055	368	515			13,687	01/15/2023 _	3FE
E0E448 AD 0	MID KANGAG FLECTRIC OG LLG 10T NTG DOND		06/30/2016 .	REDEMPTION 100.0000		158,333	150,000	150 000	158,333					450	000			2 070	00/00/0040	
595410-AB-6	MID-KANSAS ELECTRIC CO LLC 1ST MTG BOND		06/30/2016 .	REDEMPTION 100.0000		138,333	158,333	158,333	138,333					158	333			3,270	06/30/2043	
59565T-AD-1	MIDCONTINENT COMMUNICATIONS NEW TERM LOA		04/01/2016 .			900	900	900	900						900			12	07/30/2020 _	3FE
		1		REDEMPTION 100.0000						]						1	]			
60040#-AB-8	MILLENNIUM PIPELINE CO. LLC SENIOR SECUR		06/30/2016 .	DAMPOULL		78,778	78,778	78,778	78,778				(000)		778			2,363	06/30/2032	
604668-AC-7	MIRAMAX LLC SERIES 2014-1A CLASS A2 3		04/20/2016 .	PAYDOWN		40,320	40,320	40,671	40,643		(323)		(323)	40	320			673	07/20/2026	3AM
60473V-AD-5	MIRROR BIDCO CORP NEW TERM LOAN 4.250%	E	06/30/2016	TIEDEMI TTOW 100.0000		1.476	1,476	1,487	1,484		(8)		(8)	1	476			6,202	12/27/2019	4FE
				REDEMPTION 100.0000		,	,													
605024-AJ-7	MISSION BROADCASTING INC TERM LOAN B2		04/01/2016 .			114	114	114	114						114			145	10/01/2020 _	3FE
60662W-AJ-1	MITCHELL INTERNATIONAL INC TERM LOAN 4		04/01/2016 .	REDEMPTION 100.0000		1,321	1.321	1,321	1,321						321			15	09/17/2020	4FE
61744C-VW-3	MORGAN STANLEY ABS CAPITAL INC SERIES 20		06/27/2016 .	PAYDOWN		32,205	32,205	29,467	32,152		53		53		205			103	11/25/2035	
61745M-VE-0	MORGAN STANLEY CAPITAL I, INC. SERIES 20		06/01/2016 .	PAYDOWN		20,896	20,896	21,005	20,865		31		31	20				431	09/13/2045	
617463-AA-2	MORGAN STANLEY IXIS RL ESTATE SERIES 200		06/27/2016 .	PAYDOWN		24	24	11	10		14		14		_24				11/25/2036	1FM
61746W-H4-5	MORGAN STANLEY DEAN WITTER CAP SERIES 20		06/01/2016 .	PAYDOWN		214,921	214,921	215,213	214,593	<b></b>	(74)		(74)	214		403	403	6,053	06/13/2041 _	1FM
61746W-H5-2 61748H-AA-9	MORGAN STANLEY DEAN WITTER CAP SERIES 20 MORGAN STANLEY MORTGAGE LN TR SERIES 200		06/01/2016 . 06/01/2016 .	PAYDOWN		500,000 10	500,000	494,283	499, 159 10		841		841	500	.10			14,369	06/13/2041 02/25/2034	
61748H-BF-7	MORGAN STANLEY MORTGAGE LN TR SERIES 200		06/27/2016 .	PAYDOWN		5,913	5,913	5,782	5,862		51		51	5	913			(77)	07/25/2034	1FM
61750F-AE-0	MORGAN STANLEY CAPITAL, INC. SERIES 2006		06/25/2016 .	PAYDOWN		1,279	1,279	567	550		729		729	1	279			3	_09/25/2036 _	
61750M-AB-1	MORGAN STANLEY ABS CAPITAL I SERIES 2006		06/25/2016 .	PAYDOWN		18	18	10	6		13		13		.18	ļ	ļ	(1)	09/25/2036	
61750W-AX-1 61751N-AE-2	MORGAN STANLEY CAPITAL I, INC. SERIES 20		06/01/2016 . 06/01/2016 .	PAYDOWN PAYDOWN		518,885	518,885	482,802 176,967	513,579 175,778		5,306 226		5,306	518				13 , 153	12/15/2043 02/12/2044	
	MORGAN STANLEY CAPITAL I, INC. SERIES 20 MORGAN STANLEY CAPITAL I, INC. SERIES 20		06/01/2016 .			176,004 142.634	176,004 142.634	143,418	142.421		226		226	1/6		247	247	4,214 3,965		

					Show All Lo	ng-Term Bo	onds and Stoc	ck Sold, Red	deemed or C	Otherwise [	Disposed o	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Boo	ok/Adjusted	Carrying Val	ue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
61760V-AA-1	MORGAN STANLEY CAPITAL I SERIES 2012-C4		06/01/2016 .	PAYDOWN				23,726	12, 101		(12,101)		(12, 101)						1,924	03/15/2045	. 1FE
61915R-AX-4	MORTGAGEIT TRUST SERIES 2005-5 CLASS M2		06/27/2016 .	PAYDOWN		7, 101	6,507	342 7,057	314		6,787		6,787						32	12/25/2035	. 1FM
61915R-BB-1	MORTGAGEIT TRUST SERIES 2005-AR1 CLASS 1		06/27/2016 .	PAYDOWN		9,464	9,464		6,941		2,524		2,524		9,464				39	11/25/2035	. 1FM
627048-AK-7	MURRAY ENERGY CORPORATION TERM LOAN B2		04/01/2016	100.000		2,420	2,420	2,348	2,354		66		66		2,420				16,976	03/19/2021	. 6FE
				REDEMPTION 100.0000																	
628770-A@-8	NAS, LLC 1ST LIEN TERM LOAN 4.750% 06/		04/01/2016 _	DEDENDTION 400 0000		1,785	1,785	1,756			29		29		1,785				7,838	06/01/2021	. 4Z
628783-AR-3	NBTY INC TERM LOAN B-2 3/13 3.753% 10/		05/09/2016	REDEMPTION 100.0000		778,582	778,582	777,679	778,213		370		370		778 ,582				9,569	10/02/2017	4FE
320100 AN=0	1011 110 1211 EONE D 2 0/10 0.730/0 10/			REDEMPTION 100.0000																	
62936D-AM-2	NPC INTERNATIONAL INC 2013 TERM LOAN B		04/01/2016 .			4,048	4,048	4,073	4,063		(16)		(16)		4,048				909	12/28/2018	4FE
C0000# A# 0	AND ODERATING LLC CENTOD NOTE CEDIES 4		00 /40 /0040	REDEMPTION 100.0000		00 574	92.571	00 574	00 574						00 574				0.500	00 /40 /0000	
62963#-AA-9	NRP OPERATING LLC SENIOR NOTE SERIES A		06/19/2016 .	REDEMPTION 100.0000		92,571	92,5/1	92,571	92,571	<u> </u>		<b></b>			92,571				2,569	06/19/2023	J
62963#-AB-7	NRP OPERATING LLC SENIOR NOTE SERIES B		06/19/2016 .			136,230	136,230	135,061	136,055		175		175		136,230				3,344	06/19/2018	3
				REDEMPTION 100.0000																	
63080#-AA-5	NARA CAVES LEASE TRUST LEASE BACKED CTFS		06/15/2016 .	REDEMPTION 100.0000		19,487	19,487	19,487	19,487						19,487				431	09/15/2028	. 1
63860#-AA-1	NATIONSBANK TRUST COMPANY EQUIPMENT TRUS		06/21/2016 .	NEDEMINITION 100.0000		103,353	103,353	109,408	104,762		(1,409)		(1,409)		103,353				4,589	12/21/2019	2
				REDEMPTION 100.0000																	
64021S-AC-3	NEIMAN MARCUS GROUP INC 2020 TERM LOAN		04/29/2016			2,244	2,244	2,252	2,250		(6)		(6)		2,244				38	10/25/2020	
	NELNET STUDENT LOAN TRUST SERIES 2006-3		04/02/2016 .	PAYDOWN		17, 154	17 , 154	11, 155	(245) 9,346		245 7,808		245 7,808		17 . 154				(187)	06/25/2041 05/25/2036	. 1FE 1FM
	NEW CENTURY HOME EQUITY LN TR SERIES 200 NEWCASTLE MORTGAGE SECS TRUST SERIES 200		06/27/2016	PAYDOWN		7.970	7,970	7,527			92				7 , 154				(30)		1FM
65106F-AG-7	NEWCASTLE MORTGAGE SECS TRUST SERIES 200		05/25/2016 _	PAYDOWN			(706)	(5)	7		(7)		(7)		, , 310				(260)	04/25/2037	
				REDEMPTION 100.0000							,		,						,		
65336R-AJ-7	NEXSTAR BROADCASTING INC TERM LOAN B2		04/06/2016 .	REDEMPTION 100.0000		28	28	28	28						28					10/01/2020	. 3FE
65409Y-AZ-8	NIELSEN FINANCE LLC USD TERM LOAN B2 3		_04/11/2016 _	REDEMPTION 100.0000		563	563	563	563						563				701	04/30/2021	3FF
22,301001 712 0				REDEMPTION 100.0000																	o. 2
65409Y-BC-8	NIELSEN FINANCE LLC USD TERM LOAN B1 2		04/11/2016 .			909	909	910	909						909				885	05/30/2017	. 3FE
65535V-FJ-2	NOMURA ASSET ACCEPTANCE CORP. SERIES 200		06/27/2016 _	PAYDOWN		1,859	1,859	1,867	1, 186		672		672		1,859				9	11/25/2034	. 1FM
65535V-KF-4	NOMURA ASSET ACCEPTANCE CORP. SERIES 200		05/25/2016 _	PAYDOWN		6, 174	6, 174	6, 174	6, 174						6, 174				36	05/25/2035	. 1FM
65535V-RH-3 65535V-RK-6	NOMURA ASSET ACCEPTANCE CORP. SERIES 200 NOMURA ASSET ACCEPTANCE CORP. SERIES 200		06/01/2016 . 06/27/2016 .	PAYDOWN		3,539 4,509	3,539 4,509	2,245 1,857	2, 163 1, 655		1,376 2,853		1,376 2,853		3,539 4,509				47 14	12/25/2035	. 1FM
65535V-HK-6	NOMURA ASSET ACCEPTANCE CORP. SERIES 200		06/27/2016	PAYDOWN		5,555	4,509	2,301	1,833		4,251		2,853		4,509				(181)	12/25/2035	
658262-FX-3	NORTH CAROLINA ST ED ASS AUTH SECURED		04/25/2016	PAYDOWN		1,663	1,663	1,612	1,615		48		48		1,663				12	07/25/2041	
				CREDIT SUISSE SECURITIES		, ,	, ,	,	,						, ,						
666807-BA-9	NORTHROP GRUMMAN CORPORATION SENIOR UNSE		04/22/2016	USA		551,930	500,000	499 , 185	499,639		11		11		499,649		52,281	52,281	18,657	08/01/2019	. 2FE
667294-AT-9	NORTHWEST AIR 1999-2 A 2000-1 CLASS G PA		04/01/2016	REDEMPTION 100.0000		157.965	157.965	168,755	163.092		(5, 127)		(5, 127)		157,965				5,647	10/01/2019	2FF
22,007204 711 0	Northwest All 1886 E A 2886 T SERIO G TA			REDEMPTION 100.0000					100,002		(0, 127)		(0, 127)		107,000					10/01/2010 11	
669348-AB-0	NORWEGIAN AIR SHUTTLE ASA PASS THRU CTFS	F	06/27/2016 .			47,002	47,002	47,008	46,815		188		188		47,002				1,459	09/27/2026	
66987X-DH-5 669884-AF-5	NOVASTAR HOME EQUITY LOAN SERIES 2003-4 NOVASTAR HOME EQUITY LOAN SERIES 2006-1		06/27/2016 .	PAYDOWN PAYDOWN		457	457 1,650	321 77	336		122		122		457				(39)	02/25/2034 05/25/2036	. 1FM
009004-AF-3	INOVASTAN HOME EQUITE LOAN SENTES 2000-1		00/2//2010 _	REDEMPTION 100.0000			1,000	11	د		(3)		(3)						(21)		. IFM
67053N-AB-0	NUMERICABLE US LLC USD TERM LOAN B2 4		04/18/2016			412,243	412,243	408, 121	409, 119		3, 124		3, 124		412,243				8,657	04/23/2020	. 4FE
070501 40 0	MIMEDIANDE DO LLO DOD TERM LAM DA . 4		04/40/0040	REDEMPTION 100.0000		470 507	470 507	A74 740	470.040		0 500		0 500		470 507				40 007	00 /47 /0000	AFF
67053N-AC-8 67081Y-AG-1	NUMERICABLE US LLC USD TERM LOAN B1 4 OCI BEAUMONT LLC NEW TERM LOAN B2 7.75		04/18/2016 . 06/16/2016 .	VARIOUS		476,507 45,184	476,507 45,207	471,742 44,981	472,918 45,045		3,588		3,588 16		476,507 45,062		122	122	10,007 1,661	03/17/2020 08/20/2019	4FE
	OF SEROMOTI LEO HEN TERM LONG DE 7.70		00/ 10/ 2010 _	REDEMPTION 100.0000		10, 104		,001	,10,040						, 302				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
67107V-AB-8	BERLIN PACKAGING LLC 2014 1ST LIEN TERM		06/30/2016 .			1,348	1,348	1,341	1,342		6		6		1,348				1,703	10/01/2021	
67108W-AA-7	OZLM VII LTD SERIES 14-7A CLASS A1A 2	F	06/02/2016 _	BANK OF AMERICA CORP			825,000	813,863			2,695		2,695		816,558		3,286	3,286	6,559	07/17/2026	. 1FE
67773#-AJ-9	OHIO VALLEY ELECTRIC CORP. SENIOR NOTE S		04/15/2016	REDEMPTION 100.0000		11,933	11,933	11,933	11,933						11,933				400	02/15/2026	2
				REDEMPTION 100.0000																	
67773#-AK-6	OHIO VALLEY ELECTRIC CORP. SENIOR NOTE S		04/15/2016			11,765	11,765	11,765	11,765	L		L			11,765				395	02/15/2026	. 2

## **SCHEDULE D - PART 4**

					Snow All Lo	ng-⊺erm Bo	onds and Sto	ск бою, нес	aeemea or c	Jinerwise	Disposea (	ot During ti	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	CI	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
,	_	1		_	-	-	_	-	• •	11	12	13	14	15	1		1			= -	
											12		Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
	Description						D V-I				,					'				,	
ification	Description	eign	Date	of Purchaser		eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
				REDEMPTION 100.	0000																
68209#-AB-8	OMEGA LEASING US NO 2 LLC SENIOR SECURED	E	04/12/2016 .	DEDELIDE I ALL		69,906	69,906	69,906	69,906						69,906				1,230	07/12/2017	. 1
000404 10 7	OUT OF THE PROPERTY OF THE PRO	_	04/40/0040	REDEMPTION 100.	0000	50.040	50.040	50.040	50.040						50.040				4 000	07/10/0010	
68210*-AC-7	OMEGA LEASING LLC SENIOR SECURED NOTE	E	04/12/2016 _	DEDELIDE LOU 400		56,618	56,618	56,618	56,618						56,618				1,693	07/12/2016	-
000400 10 0	OUNTED AND AND AND A TERM LOAD A 750		04/04/0040	REDEMPTION 100.	0000	440	440	444							440				4 045	44 (05 (0000	455
68216D-AC-2	OMNITRACS INC 1ST LIEN TERM LOAN 4.750		04/01/2016 .	DAVIDOUAL		413	413	411	411		2		2		413				1,945	11/25/2020	
68235E-AA-1	ONDECK ASSET SECURITIZATION TR SERIES 20		05/17/2016 .	PAYDOWN	0000	350,000	350,000	351,805	350,663		(663)		(663)		350,000				4,594	05/17/2018	1FE
C000E8 AA A	ONICON INC. TERM LOAN 6.000% 12/28/17	1	04/06/2016 _	DEMPTION 100.	0000	77 070	77 070	75,208	75 000		0.054		2.054		77 070				1,008	12/28/2017	47
68285@-AA-9	UNITOUN TNC. TEMM LUAIN   6.000% 12/28/1/		04/00/2016 .	REDEMPTION 100.	0000	77,279	77,279		75,228		2,051		2,051		77,279				1,008	12/28/2017	- 4L
60071V AE A	GXS GROUP, INC. TERM LOAN B 3.250% 01/		06/30/2016 _	NEUEMPIIUN 100.	0000	1,890	1,890	1,881	1,883		7		-		1,890				6,072	01/04/2021	SEE
	OPTEUM MTG ACCEPTANCE CORP. SERIES 2005-		06/27/2016 _	PAYDOWN			1,890	1,881			3,221		3,221		1,890				6,072	11/25/2035	
	OPTEUM MTG ACCEPTANCE CORP. SERIES 2005		06/27/2016 .	PAYDOWN		12,670		23,043		<b> </b>	2,563		2,563		12,670				(1/2)	12/25/2035	
68383N-UU-5	OPTEUM MTG ACCEPTANCE CORP. SERIES 2005	1	06/27/2016 .	PAYDOWN		12,670	12,670	10,228	11.808	<b> </b>	5.300		5.300		12,670		ļ	<b> </b>	(126)	12/25/2035	
68383N-DI-7	OPTEUM MTG ACCEPTANCE CORP. SERIES 2006		06/27/2016 .	PAYDOWN				2,916			4.418		4,418		25. 190				(337)	04/25/2036	1FM
68504T-AA-2	ORANGE LAKE TIMESHARE TRUST SERIES 15-AA		06/08/2016 _	PAYDOWN		44,292	44,292	44,285	44,285		4,410		7		44,292				530	09/08/2027	1FE
69121P-DX-8	OWNIT MORTGAGE LOAN ABS CERT SERIES 2006		06/27/2016 .	PAYDOWN		3,299	3,299	2,206	2,633		666		666		3,299				(5)	03/25/2037	1FM
69338R-AA-6	PENNSYLVANIA HIGHER EDUCATION SERIES 201		06/27/2016 .	PAYDOWN		3,093	3,093	3,047	3,004		90		90		3,093				(214)	06/25/2038	
	PENNSYLVANIA HIGHER EDUCATION SERIES 201		.06/27/2016	PAYDOWN		220.000	220,000	189.959	191,081		28.919		28.919		220.000				2.498	04/25/2045	
000404 ND E	TEMOLETIMIN HIGHER EDOCKTION GETTED 201			SUNTRUST CAPITAL MAR	KET								20,010						Σ, 100		
69352P-AK-9	PPL CAPITAL FUNDING, INC. SENIOR UNSECUR		06/24/2016	001111001 01111111111111111111111111111		589,716	550,000	548, 196	548,448		78		78		548,526		41, 189	41, 189	17 , 139	03/15/2024	2FF
22200021 711 0	THE OWNER OF THE POINT OF THE CONTROL OF THE CONTRO			REDEMPTION 100.	0000										010,020				, 100	1.00/ 10/ 2024	
69359*-AA-0	P G A TOUR INVESTMENTS FINANCE SENIOR NO		06/15/2016 .	100.		49.826	49.826	49,826	49,826						49.826				1,844	06/15/2019	27
				REDEMPTION 100.	0000																
69368H-AC-7	PHILLIPS-VAN HEUSEN CORP TERM LOAN B 11/		05/19/2016			481.094	481.094	478.024	479.000		2.094		2.094		481.094				6.067	02/13/2020	2FE
				REDEMPTION 100.	0000			·											, i		
69392@-AA-7	PKC HOLDING CORPORATION TERM LOAN B 4		05/19/2016 .			122,529	122,529	121,232	121,325		1,203		1,203		122,529				3,259	11/04/2020	4Z
	PARK PLACE SECURITIES, INC. SERIES 2004		06/27/2016 _	PAYDOWN		79,873	79,873	76,778	79,004		869		869		79,873				(150)		
70069F-KE-6	PARK PLACE SECURITIES, INC. SERIES 2005		06/27/2016 _	PAYDOWN		9,631	9,631	9,631	9,631						9,631				(29)	09/25/2035	1FM
				REDEMPTION 100.	0000																
	PEABODY ENERGY CORPORATION TERM LOAN B 9		06/30/2016 .			1,350	1,350	<u>4</u> 77	792		893	335	558		1,350				4,912	09/24/2020	
707886-B@-5	PENN WEST PETROLEUM LTD GTD SENIOR NOTE	A	05/29/2016 _	MATURITY		400,000	400,000	400,000	400,000						400,000				15,909	05/29/2016	3
				REDEMPTION 100.	0000																
71375H-AD-2	PERFORMANCE FOOD GROUP CO TERM LOAN 5/13		05/18/2016 .			136,566	136,566	135,883	136 , 126		440		440		136,566				1,643	11/30/2019	4FE
71426V-AK-4	PERNIX THERAPEUTICS HOLD SR UNSECURED		04/22/2016 .	. TAX FREE EXCHANGE			855,000	854,325	854,381		38		38		854,419				20,288	04/01/2021	5
71722T-AB-0	PENNSYLVANIA HIGHER EDUCATION SERIES 200		06/16/2016 _	. CALL 100.0000 .	0000	50,000	50,000	49,969	49,948		52		52		50,000					07/25/2042	1FE
700400 40 0	DIAMAGE FATEDTA MARKET ING TERM LCCC 2 C		04/00/00/2	REDEMPTION 100.	0000	70.000	70.000	70 544	70.000		055		255		70.000				201	00 (40 (0000	055
	PINNACLE ENTERTAINMENT INC TERM LOAN B-2		04/29/2016 . 04/28/2016 .	RBC CAPITAL MARKETS		73,883	73,883	73,514	73,629	<b> </b>	255		255		73,883		040 404	040 404	891	08/13/2020	
J 24UbU-AA-6	PIPELINE FUNDING CO LLC SENIOR SECURED N			REDEMPTION 100.	0000	3, 183, 398	2,961,300	2,934,633	2,940,391		( 127)		(127)		2,940,264		243, 134	243, 134	177,678	01/15/2030	_ ZAM
72705*-AA-5	PLANET FITNESS HOLDINGS LLC TERM LOAN	1	04/01/2016	DEMPTION 100.	0000	1.347	1.347	1,340	1.342		_		_		1.347				5.979	03/10/2021	VEE.
	PREMIER FARNELL PLC GTD SENIOR NOTE SERI	F	05/05/2016 .	PREPAYMENTS		604,651		604,651	604,651				ļ3		604,651				14,395	11/15/2021	3
74050U-B#-3	PREMIER FARNELL PLC GTD SENIOR NOTE SENI	F	05/05/2016 .	PREPAYMENTS		127,907	127,907	127,907	127,907	ļ			<u> </u>		127,907		ļ	<u> </u>	2,761	11/15/2021	3
743947-AA-1	PRUDENTIAL HOME RELOCATION MTG SERIES 19	'	05/01/2016	PAYDOWN		11	11	11	11						11					08/28/2022	1FM
	THE TOTAL NAME TELEVISION WITH GETTED TO			REDEMPTION 100.	0000																
74734L-AA-9	QGOG ATLANTIC/ALASKAN RI SECURED BOND	F	05/30/2016	100.		184.580	184,580		193,028		(8,448)	,	(8,448)		184.580				4.845	07/30/2018	5EE
	The second secon	1		REDEMPTION 100.	0000	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					(0,110)		(0,110)					[	,,010	, 00, 2010	
74756#-AD-9	QUALITY HOME BRANDS HOLDINGS 1ST LIEN TE		06/13/2016 .	100.		687,669	687,669	680,793	683,599		4,070		4,070		687,669				10,511	05/25/2018	4FE
				PRIOR PERIOD ADJUST	MENT		, ,	, , , ,	,				1						·		
74834L-AQ-3	QUEST DIAGNOSTIC INC SENIOR NOTE 5.750		03/29/2016 _			1,391,437	1,245,000	1,198,047	1,202,243		151		151		1,202,395		189,042	189,042	109,776	01/30/2040	2FE
		1		REDEMPTION 100.	0000	1						1				[	I	1	1		
74839X-AD-1	QUIKRETE HOLDINGS INC 2ND LIEN 09/13 7		05/04/2016 .			159, 158	159, 158	157,566	158,034		1, 124		1, 124		159, 158				4,797	03/26/2020	
74922M-AB-7	RESIDENTIAL ACCREDIT LNS, INC. SERIES 20		06/27/2016 .	PAYDOWN		1,350	1,345	859	909		441		441		1,350				3	07/25/2036	
	RESIDENTIAL ACCREDIT LNS, INC. SERIES 20		06/27/2016 _	PAYDOWN		525	523	344	278		246		246		525				(21)	07/25/2036 _	
	RESI FINANCE LTD PARTNERSHIP SERIES 2003	F	06/10/2016 .	PAYDOWN		3,517	3,517	711	1, 169		2,348		2,348		3,517				27	09/10/2035	
74951P-BV-9	RESI FINANCE LTD PARTNERSHIP SERIES 2003	F	06/10/2016 _	PAYDOWN		1,407	1,407		227		1, 180		1, 180		1,407				16	09/10/2035	1FM
				REDEMPTION 100.	0000							1					I				1
75605N-AL-4	REALOGY CORPORATION NEW TERM LOAN B 3		04/01/2016			193	193	193	193	ļ	L	ļ	<u> </u>	ļ	193				221	03/05/2020	3FE

## **SCHEDULE D - PART 4**

					Show All Lo	ong-Term Bo	onds and Sto	ck Sold, Re	deemed or (	Otherwise D	Disposed (	of During tl	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrving Va	lue	16	17	18	19	20	21	22
•	_			•		-		•		11	12	13	14	15							
												10	Total	Total							NAIC
												Current	Change in	Foreign							Desig-
															Book/				Bond		
									D: 1/			Year's	Book/	Exchange						0	nation
									Prior Year		Current	Other Than	,	Change in	Adjusted	_Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
		- 3	06/08/2016	VARIOUS		536,378	537.300	535,957	536,077	(= 00.00.00)			75		536 , 152		227	227	8,554		3FE
758844-AA-2	REGAL TRUST SERIES TO2 CLASS IIA 2.590		05/01/2016	PAYDOWN		6.917	6.917	6.889	6.924		(7)		(7)		6.917				96	03/27/2019	1FM
759950-DG-0	RENAISSANCE HOME EQTY LN TR SERIES 2004		06/27/2016	PAYDOWN		722	722	722			,		,		722				(26)	11/25/2034	1FM
76110H-4M-8	RESIDENTIAL ACCREDIT LNS, INC. SERIES 20		06/01/2016 _	PAYDOWN		1,411	2,411	536	114		1,297		1,297		1,411				29	04/25/2035 _	. 1FM
	RESIDENTIAL ACCREDIT LNS, INC. SERIES 20		06/01/2016	PAYDOWN			1,082	129	103		( 103)		(103)						13	04/25/2035	. 1FM
76110H-KX-6	RESIDENTIAL ACCREDIT LNS, INC. SERIES 20		06/01/2016	PAYDOWN		23,629	23,629	4,474	4,546		19,083		19,083		23,629				549	10/25/2033	1FM
761118-FM-5	RESIDENTIAL ACCREDIT LNS, INC. SERIES 20		06/01/2016	PAYDOWN		51,776	56 , 169	41,561	42,718		9,058		9,058		51,776				788	08/25/2035	. 1FM
761118-RJ-9	RESIDENTIAL ACCREDIT LNS, INC. SERIES 20		06/27/2016	PAYDOWN		384	469	239	198		186		186		384				(17)	02/25/2046 _	1FM
	RESIDENTIAL ASSET MTG PRODUCTS SERIES 20		06/27/2016	PAYDOWN		12,603	12,603	11,689	12,345		258		258		12,603				(22)	11/25/2035	1FM
76112B-LY-4	RESIDENTIAL ASSET MTG PRODUCTS SERIES 20		06/27/2016	PAYDOWN		60,606	60,606	60,606	60,606						60,606				205	04/25/2035	. 1FM
70100   1// 0	DEVAIODD CODDODATION 10T LIEN TEDM LOAN O		06/30/2016 _	REDEMPTION 100.0	000	36,481	36,481	00 404	36,481						00 404				1,408	00 /00 /0000	455
76168J-AK-2 767201-AC-0	REXNORD CORPORATION 1ST LIEN TERM LOAN 8 RIO TINTO FINANCIAL USA LTD SENIOR UNSEC			TENDERED			36,481	36,481			(0.007)		(0.007)		36,481		07 100	27 . 160		08/20/2020	4FE
/0/201-AU-U	RIO TINIO FINANCIAL USA LID SENIOR UNSEC	F	06/14/2016	REDEMPTION 100.0	100	387,916	330,000	388 , 154	362,962		(2,207)		(2,207)		360,755		27, 160	21 , 100	20,791	07/15/2018	. IFE
77183#-AA-1	ROCK CHALK PARK LEASE BACKED CERTIFICATE		06/01/2016	NEDEMPTION 100.0	100	5.838	5.838	5,838	5,838						5.838				97	07/01/2044	1FE
J / 100#=AA=1	HOOK GIALK FARK ELAGE DACKED GERTII TOATE		00/01/2010 _	REDEMPTION 100.0	000															9770172044	. "
78429*-AA-7	STOUSE, INC. TERM LOAN B 4.750% 11/23/		05/31/2016	TIEDEMI TTON	,,,,		88,040	86,441			1,599		1,599						6,787	11/23/2020	47
	S L C STUDENT LOAN TRUST SERIES 2006-A C		04/15/2016	PAYDOWN		62.056	62.056	54.377	55.798		6.258		6.258		62.056				202	07/15/2036	1FF
	SLM STUDENT LOAN TRUST SLMA 2003-4 B 1		06/16/2016	PAYDOWN		2,857	2,857	2,625	2,633		225		225		2,857				18	06/15/2038	1FE
	SLM STUDENT LOAN TRUST SERIES 2003-12 CL		06/15/2016	PAYDOWN		4,454	4,454	4,043	4,049		405		405		4,454				26	_03/15/2038 _	1FE
78442G-LJ-3	SLM STUDENT LOAN TRUST SERIES 2004 - 3 C	.	04/25/2016	PAYDOWN		7,510	7,510	6,402	6,442		1,067		1,067		7,510				36	10/25/2039	1FE
	SLM STUDENT LOAN TRUST SERIES 2004-10 CL		04/25/2016	PAYDOWN		25,267	25,267	21,070	11,373		4, 153		4, 153		25,267				86	01/25/2040	1AM
	SLM STUDENT LOAN TRUST SERIES 2005-5 CLA			PAYDOWN		5,309	5,309	4,406	4,434		875		875		5,309				19	10/25/2040	1FE
	SLM STUDENT LOAN TRUST SERIES 2005-6 CLA		04/25/2016	PAYDOWN		2,644	2,644	2, 161	2, 161		482		482		2,644				10	01/25/2044	. 1FE
	SLM STUDENT LOAN TRUST SERIES 2005-9 CLA		04/25/2016 _	PAYDOWN		19,239	19,239	15,039			4,200		4,200		19,239				45	01/25/2041	1FE
	SLM STUDENT LOAN TRUST SERIES 2006-2 CLA		04/25/2016	PAYDOWN		4,736	4,736	4, 144	4, 173		563		563		4,736				17	01/25/2041	1FE
78443B-AK-2	S L M STUDENT LOAN TRUST SERIES 2006-10		04/25/2016	PAYDOWN		2,564	2,564	2,256	2,266		298		298		2,564				9	03/25/2044	. 1FE
	SLM STUDENT LOAN TRUST SERIES 2008-2 CLA		04/25/2016 06/25/2016	PAYDOWN		7,212	7,212	6,941 6,343	6,941 6.338		270		270		7,212				44 77	04/25/2023	. 1FE
	SOCIAL PROFESSIONAL LOAN PROGR SERIES 20 SOCIAL PROFESSIONAL LOAN PROG SERIES 201		06/25/2016 06/25/2016	PAYDOWN		6,315 152,500	6,315 152,500	151, 107	0,338				(24)		6,315 152,500				957	10/25/2027 12/26/2036	1FE
J 0409F-AD-U	SUCIAL PROFESSIONAL LUAN PROG SENIES 201		00/23/2010	REDEMPTION 100.0	100	132,300	132,300								132,300					12/20/2030	. 115
78481H-AE-6	STS OPERATING INC TERM LOAN 4.750% 02/		04/15/2016	HEDEMPTION 100.00	100	9,853	9,853	9,804	9.815		38		38		9.853				1,590	02/19/2021	4FE
	SVO VOI MORTGAGE CORP. SERIES 2012-AA CL		_06/01/2016 _	PAYDOWN		12,100	13,639	13,539	13, 184		(1,085)		(1,085)		12,100				138	_09/01/2029	1FE
	SANDISK CORP. SENIOR UNSECURED NOTE 0		04/11/2016	CITIGROUP		250,310	240,000	276,300	268.626		(1,784)		(1,784)		266.842		(16.532)	(16.532)	597	10/15/2020	3FE
	SAXON ASSET SECURITIES TRUST SERIES 2005		06/27/2016	PAYDOWN		15,788	15,788	15, 133	15,688		100		100		15,788				46	11/25/2037	1FM
				REDEMPTION 100.0	000				, , , , , , , , , , , , , , , , , , , ,												
81172U-AB-1	SEADRILL PARTNERS FINCO LLC TERM LOAN B		04/01/2016			2,250	2,250	2,228	2,233		17		17		2,250				8,918	02/21/2021	5FE
81375W-GE-0	SECURITIZED ASSET BACKED REC SERIES 2005		06/27/2016	PAYDOWN		18,280	18,280	17,537	18,284	ļ	(4)	ļ	(4)		18,280				86	10/25/2035	1FM
				REDEMPTION 100.0	000					1											
	SEKO WORLDWIDE, LLC TERM LOAN 8.500% 0		05/31/2016			37,852	37,852	37,291			560		560		37,852				10, 161	04/30/2020	. 4Z
	SEQUOIA MORTGAGE TRUST SERIES 2004-3 CLA		06/20/2016 _	PAYDOWN		1,677	1,677	1,529	1,673		3		3		1,677				9	05/20/2034 _	1FM
81744F-DK-0	SEQUOIA MORTGAGE TRUST SERIES 2004-8 CLA		06/20/2016	PAYDOWN		26,943	26,943	26,500	26,729		215		215		26,943				177	09/20/2034	1FM
047470 77 4	INDIANET DIDOC DTE LTD TERM LOAM A	-	00/40/0040	REDEMPTION 100.0	000	450.004	152.694	450, 400			0.000		0.000		450.004				00.050	40 (40 (0000	07
817479-ZZ-4 81879M-AX-7	INDIANET BIDCO PTE. LTD TERM LOAN A 0 SG MORTGAGE SECURITIES TRUST SERIES 2006	F	06/16/2016 06/27/2016	VARIOUS		152,694		150,403	157		2,290 (154)		2,290		152,694		(2)	(2)	29,859 304	12/18/2020 02/25/2036	3Z
010/9W-MA-/	30 MONTOAGE SECONTITIES THOST SENTES 2000		00/2//2010	REDEMPTION 100.0	000		93,331		137		( 134)		(134)		2		(2)		304		. IFM
82027H-AB-5	VIAWEST, INC. TERM LOAN B 4.500% 03/11		06/01/2016	NEDEMPTION 100.0	100	1,312	1,312	1,299	1.300		12		12		1,312				5,991	03/11/2022	4FF
820439-A#-4	SHAWCOR LTD SENIOR NOTE SERIES C 3.820	Δ	04/02/2016	PREPAYMENTS		266,904	266,904	266,904	266,904		12		2		266,904				7,880	03/31/2025	2
820439-B*-7	SHAWCOR LTD SENIOR NOTE SERIES D 4.070	Α	04/04/2016	PREPAYMENTS		133,452	133,452	133,452	133,452						133,452				4,111	03/31/2028	2
82651X-AA-5	SIERRA RECEIVABLES FUNDING CO SERIES 201		06/20/2016	PAYDOWN		7,817	7,817	7,815	7,816		1		1		7,817				109	07/20/2028	1FE
82652J-AA-5	SIERRA TIMESHARE 2015-3 RCVBLE VACATION		06/20/2016	PAYDOWN							16		16						911	09/20/2032	
82652X-AB-2	SIERRA RECEIVABLES FUNDING CO SERIES 16		06/20/2016	PAYDOWN		34,460	34,460	34,452			8		8		34,460				206	03/21/2033	2FM
_				REDEMPTION 100.0	000	,	,	,							,						
	SIGNODE INDUSTRIAL GROUP US IN USD TERM		05/31/2016			12,000	12,000	11,970	11,944	ļ	56	ļ	56		12,000		L	L	569	05/01/2021 _	
	SILVERMORE CLO LTD SERIES 2014-1A CLASS	F	05/16/2016	PAYDOWN		21,978	21,978	21,836	22,035		(57)	ļ	(57)		21,978				215	05/15/2026	
			04/25/2016	PAYDOWN		26,846	26,846	20,926			5,920		5,920		26,846				56	01/25/2041	
	SOCIAL PROFESSIONAL LOAN PROGR SERIES 20		06/25/2016	PAYDOWN		32,720	32,720	32,710	32,711		9		9		32,720				341	08/27/2029	
834U1L-AA-2	SOCIAL PROFESSIONAL LOAN PROGR SERIES 20		06/27/2016 _	PAYDOWN		8,875	8,875	8,875	8,875						8,875				59	03/25/2033 _	1FE

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Rec	deemed or 0	Otherwise I	Disposed o	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
										11	12	13	14	15						1	
													Total	Total						1	NAIC
												Current	Change in	Foreign						i	Desig-
												Year's	Book/	Exchange	Book/				Bond	1	nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
83416W-AB-9	SOLAR STAR FUNDING LLC SECURED 3.950%	eigii	06/30/2016 _	VARIOUS	Olock	40,320	40.320	40,320	40.320	(Decrease)	Accietion	Hizeu	13)	value	40.320	Disposai	Disposai	Disposai	796		2FE
83546D-AA-6	SONIC CAPITAL LLC SERIES 2011-1A CLASS A		05/20/2016 .	PAYDOWN		440,220	440,220	452,246	451,681		(11,461)		(11,461)		440,220				19,775	05/20/2041	3FM
83546D-AD-0	SONIC CAPITAL LLC SERIES 16-1A CLASS A2		06/20/2016	PAYDOWN		475	475	475							475				2		2FE
83715R-AH-5	SOUTH CAROLINA STUDENT LOAN CO SERIES 15		06/27/2016 _	PAYDOWN		8,628	8,628	7,938	7,946		682		682		8,628				85	01/25/2036	. 1FE
				REDEMPTION 100.0000																1	
84130D-AD-0	SOUTHCROSS ENERGY PARTNERS LP 1ST LIEN T		04/01/2016 .			539	539	537	537		2		2		539				7	07/15/2021	. 5FE
0/120E AC 0	COLITHODOCC HOLDINGS DODDOWED 1 TEDM LOAM		04/22/2016 _	BABSON CAPITAL MGMT LLC		43,268	326,749	40.040	224,672	1	4,854	170 444	(174,590)		50,082		/C 014\	/C 014)		07/16/2021	6FE
84130E-AC-0	SOUTHCROSS HOLDINGS BORROWER L TERM LOAN		94/22/2010 _	REDEMPTION 100.0000		43,208	320,749	49,012	224,0/2		4,604	179,444	(1/4,590)				(6,814)	(6,814)		07/16/2021	. VFE
84148D-AB-4	SOUTHEAST POWERGEN, LLC TERM LOAN B 4	1	06/30/2016	TILDEMETTON 100.0000		14,853	14,853	14,705	14,724	1	129		129		14,853				4,944	11/05/2021	3FE
	T			REDEMPTION 100.0000		17,000	17,000				120		[						, , , , , , , , , , , , , , , , , ,	, 00, 2021	
84314#-AB-7	SOUTHERN ILLINOIS POWER COOP SENIOR SECU		06/15/2016 .			84,821	84,821	84,821	84,821			ļ	ļ		84,821				2,439	06/15/2040	2
84383Q-AA-1	SOUTHERN STAR CENTRAL GAS PIPE NOTE 6		06/01/2016 .	MATURITY		1,250,000	1,250,000	1, 187, 394	1,245,133	ļ	4,867		4,867		1,250,000	ļ	ļ		37,500	06/01/2016	2FE
044000 11 5	COLUMNOT DEALED DEDVLOSS TEST LOSS		04/04/0046	REDEMPTION 100.0000		0.40-	0 105	2 22-		1					0.45-				2 24-	00/40/0000	47
844800-AA-9 84611#-AC-5	SOUTHWEST DEALER SERVICES TERM LOAN 7 SOVRAN SELF STORAGE, INC. GTD SENIOR NOT		04/04/2016 .	MATURITY		8,426 2,000,000	8,426 _ 2,000,000	8,385	2,000,000		41		41		8,426				8,843 63,800	03/16/2020 04/26/2016	. 42
84752C-AE-7	SPECIALTY UNDERWRITING & RESID SERIES 20		06/27/2016	PAYDOWN		1,762	1,762	760			1,369		1,369		1,762				(45)	03/25/2037	1FM
1.304/320 AL /	G ESTALTT GIBERWITTING & TILOTO GETTEG 20			REDEMPTION 100.0000			1,702				1,000		1,000						(40)		
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL SENIOR SE		06/30/2016			15,654	15,654	15,654	15,654						15,654				415	06/30/2036	2FE
850228-AC-1	SPRINGCASTLE SPV SERIES 2014-AA CLASS A		05/25/2016	PAYDOWN		121,694	121,694	121,310	31,963		1,851		1,851		121,694				983	05/25/2023	. 1FE
				REDEMPTION 100.0000																	
852320-AE-9 86212U-AA-4	SRAM LLC TERM LOAN 5/11 4.013% 04/10/2		06/24/2016 .	PAYDOWN		1,359 2,185	1,359 2,185	1,344 2,184	1,348 2,184		10		10		1,359				56 38	04/10/2020 03/20/2043	4FE
86212W-AA-0	STORE MASTER FUNDING LLC. SERIES 2013-1A STORE MASTER FUNDING LLC. SERIES 2013-2A		06/20/2016	PAYDOWN		2, 185	2, 185 620	2, 184	2, 184						2, 185 620					07/20/2043	. 1FE 1FE
86213A-AA-7	STORE MASTER FUNDING LLC SERIES 2013-3A		_06/20/2016 _	PAYDOWN		1,017	1,017	1,017	1,017						1,017				18	11/20/2043	1FE
86213C-AA-3	STORE MASTER FUNDING LLC SERIES 2015-1A		05/20/2016 .	PAYDOWN		267	267	267	267						267				4	04/20/2045	. 1FE
86213C-AB-1	STORE MASTER FUNDING LLC SERIES 2015-1A		06/20/2016 .	PAYDOWN		235	235	235	235						235				(645)	04/20/2045	. 1FE
863572-2A-0	STRUCTURED ASSET SEC CORP. SERIES 2000-5		06/01/2016 .	PAYDOWN			(17)	(10)	(8)		8		8						(19)	11/25/2030	. 1FM
863576-DF-8	STRUCTURED ASSET SEC CORP. SERIES 2005-W		06/27/2016 . 06/01/2016 .	PAYDOWN		311,204 12,862	311,204 12,862	295,838 11,549	310,341 11,904		862		862 958		311,204				615 144	11/25/2035	. 1FM
863579-CB-2 863579-DV-7	STRUCTURED ADJ RATE MTG LOAN SERIES 2004 STRUCTURED ADJ RATE MTG LOAN SERIES 2004		06/27/2016 .	PAYDOWN		12,862	8,279	756	(884)		13, 905		13.905		12,862				(156)	10/25/2034	1FM
863579-WR-5	STRUCTURED ADJ RATE MTG LOAN SERIES 2005		.06/27/2016	PAYDOWN		9,030	9.030	8.930	8.885		144		144		9.030				(46)	08/25/2035	1FM
863579-YR-3	STRUCTURED ADJ RATE MTG LOAN SERIES 2005		06/27/2016	PAYDOWN		5, 105	5, 105	3,344	2,281		2,824		2,824		5, 105				(63)	10/25/2035	1FM
86358E-EZ-5	STRUCTURED ASSET INVMNT LN TR SERIES 200	. R	06/27/2016 .	PAYDOWN		94	94	95	94						94					11/25/2033	. 1FM
86358E-FL-5	STRUCTURED ASSET INVMNT LN TR SERIES 200	. R	06/27/2016	PAYDOWN		1,610	1,610	1,620	1,613		(3)		(3)		1,610				7	11/25/2033	. 1FM
86358E-PP-5 86358R-LG-0	STRUCTURED ASSET INVMNT LN TR SERIES 200	. R	06/27/2016	PAYDOWN		6,597	6,597 186	5,739 16	6,381		216		216		6,597				(6)	01/25/2035	. 1FM
86358R-P6-8	STRUCTURED ASSET SEC CORP. SERIES 2001-1 STRUCTURED ASSET SEC CORP. SERIES 2002-1		06/01/2016 .	PAYDOWN		486	486	426	449		(6)		(6)		486					10/25/2031 06/25/2032	1FM
86358R-SJ-7	STRUCTURED ASSET SEC CORP. SERIES 2001-2		06/01/2016 .	PAYDOWN		220	220	2	5		216		216		220				2	01/25/2032	. 1FM
86358R-UQ-8	STRUCTURED ASSET SEC CORP. SERIES 2002-1		06/01/2016 .	PAYDOWN		125	125	25	29		95		95		125				1	02/25/2032	. 1FM
86358R-UR-6	STRUCTURED ASSET SEC CORP. SERIES 2002-1		06/01/2016 .	PAYDOWN		320	320	18	23		297		297		320				4	02/25/2032	. 1FM
86359A-6A-6	STRUCTURED ASSET SEC CORP. SERIES 2003-3		06/01/2016 .	PAYDOWN		17,810	17,810	3,087	1,476		16,334		16,334		17,810				224	11/25/2033	. 1FM
86359A-CD-3 86359A-ZE-6	STRUCTURED ASSET SEC CORP. SERIES 2002-2 STRUCTURED ASSET SEC CORP. SERIES 2003-2		06/01/2016 .	PAYDOWN		2,508 2,620	2,508 2,620	266 670	49 452		2,459 2,168		2,459 2,168		2,508 2,620				28 28	11/25/2032	. 1FM
86359B-LB-5	STRUCTURED ASSET SEC CORP. SERIES 2003-2		06/01/2016 .	PAYDOWN				7,005	7,215		2, 108		2, 168		7,995				28	03/25/2034	. IFM
86359B-LQ-2	STRUCTURED ASSET SEC CORP. SERIES 2004-2		06/01/2016 .	PAYDOWN		78,258	78,258	7,850	6,395		71,863		71,863						941	03/25/2034	1FM
86359B-MX-6	WELLS FARGO HOME EQUITY TRUST SERIES 200		05/25/2016	PAYDOWN		12,278	12,278	10,467	11,291		988		988		12,278				40	04/25/2034	. 1FM
86359B-PM-7	STRUCTURED ASSET SEC CORP. SERIES 2004-5		06/01/2016 .	PAYDOWN		13,759	13,759	11,045	12,030		1,729		1,729		13,759				151	05/25/2034	. 1FM
86359D-MC-8	STRUCTURED ASSET SEC CORP. SERIES 2005-R		06/25/2016 .	PAYDOWN		164,403	164,403	131,614	132,740		31,664		31,664		164,403				537	06/25/2035	. 1FM
86359D-ME-4	STRUCTURED ASSET SEC CORP. SERIES 2005-R		_06/01/2016 _	PAYDOWN		8,072	8,072	7,346	6,989		1,083		1,083		8,072				(820)	06/25/2035	. 1FM
86359D-UL-9 86363H-AB-8	LEHMAN XS TRUST SERIES 2005-5N CLASS 1A1 STRUCTURED ASSET SEC CORP. SERIES 2007-E		06/27/2016	PAYDOWN		299 240	299 240	244	230		69		69		299				(6)	11/25/2035	. 1FM
86363M-AB-7	STRUCTURED ASSET SEC CORP. SERIES 2007-E		06/27/2016 .	PAYDOWN		240	13, 195	7,758			2,478		2,478		13.195				(70)	05/25/2037	1FM
86365D-AC-3	STRUCTURED ASSET SEC CORP. SERIES 2007-B		_06/27/2016 _	PAYDOWN		21,236	21,236	20,957	21,228		8		8		21,236				50	11/25/2037	1FM
86365L-AA-9	STRUCTURED RECEIVABLES FINANCE SERIES 20		05/15/2016 .	PAYDOWN		5,397	5,397	5,396	5,343		53		53		5,397				91	08/15/2036	1FE
				REDEMPTION 100.0000																	
87159C-AC-3	SYNARC-BIOCORE HOLDINGS LLC 1ST LIEN TER		_06/30/2016 _			1,350	1,350	1,337	1,339	L	11	L	11		1,350				7,357	03/05/2021	. 4FE

					Show All Lo	ng-Term Bo	onds and Stoc	ck Sold, Red	deemed or (	Otherwise I	Disposed o	of During th	he Current Quarter							
1	2	3	4	5	6	7	8	9	10	Cł	ange In Bo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							
													Total Total							NAIC
												Current	Change in Foreign							Desig-
												Year's	Book/ Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value /Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
				REDEMPTION 100.00	00															
87163F-A@-5	SYNIVERSE HOLDINGS INC TERM LOAN B 9/13		04/15/2016 .	DEDENDE ION 400 00		35,500	35,500	35,016	35,208		292		292	35,500				663	04/23/2019	. 4FE
87228G-AC-1	TCH 2 HOLDING LLC 1ST LIEN TERM LOAN 5		_06/30/2016 _	REDEMPTION 100.00	00	599	599	593	594		5		5	599				1,118	05/06/2021	4FE
87246A-AE-8	TIAA SEASONED COMM MTGE TRUST SERIES 200		06/10/2016 .	PAYDOWN		71, 143	71,143	70,242	70,245		897		897	71.143				2,597	08/15/2039	1FM
				REDEMPTION 100.00	00			•						.,,,,,				,,,,,,		
87261Q-A*-4	TMS INTERNATIONAL CORP. TERM LOAN B 4		04/12/2016 .			2, 138	2, 138	2, 127	2, 130		8		8	2, 138				17	10/16/2020	. 4FE
070041 48 0	TRE II DOWED II O TERM LOUND E FOOM A		00 (40 (0040	REDEMPTION 100.00	00	05.040	05.040	05 400	05 450		400		400	05.040				207	10 (00 (0001	455
87264N-AB-3	TPF II POWER, LLC TERM LOAN B 5.520% 1		06/16/2016 .	PRIOR PERIOD ADJUSTMEN	т	25,313	25,313	25, 123	25, 150		162		162	25,313				307	10/02/2021	4FE
87319@-AC-5	TA MHI BUYER. INC. INCREMENTAL TERM LOAN	1	03/31/2016	THIOTILITION ADDOUGHMEN	<u> </u>	1,804	1,804	1,796			8		8	1.804		L		10,275	09/28/2021	4Z
87407P-AR-1	TAL ADVANTAGE LLC SERIES 2014 - 3A CLASS		_06/20/2016 _	PAYDOWN		11,084	16,625	16,619	16,620		(5,536)		(5,536)	11,084				227	_11/21/2039 _	1FE
				REDEMPTION 100.00	00		1									1				
87416D-AB-2	THE TALBOTS, INC. 1ST LIEN TERM LOAN 3		04/20/2016 .	OT LEEL MICOLAND		2,356	2,356	2,285	2,295		61		61	2,356		(00 554)	(00 554)		03/19/2020	. 4FE
87425E-AM-5 875110-AA-5	TALISMAN ENERGY, INC. SENIOR UNSECURED N TAMMAC CORPORATION MANUFACTURED HOUSING	A	05/25/2016 06/01/2016 .	STIFEL NICOLAUS		1,853,119 85,670	1,950,000 85,670	1,952,068 83,897	1,953,024 84,471		(351) 1,198		(351)	1,952,673 85,670		(99,554)	(99,554)	60,731 2,311	02/01/2021 09/01/2034	2FE
875110-AB-3	TAMMAC CORPORATION MANUFACTURED HOUSING		06/01/2016 .	PAYDOWN		78,643	78,643				(1,935)		(1,935)	78,643						3FM
87511@-AD-9	TAMMAC CORPORATION MANUFACTURED HOUSING		06/01/2016 .	PAYDOWN		22,378	22,378	12,064	16,548		5,830		5,830	22,378				605	02/01/2030	. 1FM
				REDEMPTION 100.00	00															
87725@-AC-3	TAYLOR PRECISION PRODUCTS, INC TERM LOAN		04/04/2016 .			28,415	28,415	28,415	28,415					28,415				269	11/06/2018	. 4Z
878742-AR-6	TECK RESOURCES LTD. BOND 3.850% 08/15/	A	06/07/2016 .	REDEMPTION 100.00	10	601,500	600,000	599,712	599,905		14		14	599,919		1,581	1,581	36,737	08/15/2017	4FE
87876N-AE-7	TECOMET INC. 1ST LIEN TERM LOAN 5.750%		06/30/2016	HEDEMPTION 100.00	,,,	2,700	2,700	2,619	2,629		71		71	2,700				69	12/05/2021	4FE
				REDEMPTION 100.00	00		,,,,,	,	,					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
87929@-AA-1	TELECOMMUNICATIONS MANAGEMENT 1ST LIEN T		04/01/2016 .			166	166	166	166					166				2	04/30/2020	4FE
070547 AN 4	TELEGAT ILO TERM LOAN D. 0/0040 0. 500%	1.	04/04/2016 .	REDEMPTION 100.00	00	3,372	3,372	3,337	3,352		00		20	3,372				11,604	03/28/2019	055
87951Y-AN-1	TELESAT LLC TERM LOAN B 3/2012 3.500%	. A	04/04/2016	REDEMPTION 100.00	10	3,3/2, د	3,3/2		3,302				20	3,3/2				11,004	93/28/2019	3FE
88031V-AA-7	TENASKA GATEWAY PARTNERS SENIOR SECURED		_06/30/2016 _	TIEBEIII TTOIT 100.00		19,074	19,074	19,074	19,074					19,074		L	L	577	12/30/2023	2FE
				REDEMPTION 100.00	00			•						·						
88078F-AZ-1	TEREX CORPORATION 2014 USD TERM LOAN 3		04/01/2016 .			779	779	<i>7</i> 78	778		1		1	779				2,723	08/06/2021	. 3FE
882210-AA-4	TEXAS BRINE COMPANY LLC SENIOR SECURED N		06/30/2016	REDEMPTION 100.00	00	25,000	25,000	25,000	25,000					25,000				873	09/30/2019	2
885220-FS-7	THORNBURG MORTAGE SECURITIES SERIES 2004	-	06/27/2016	PAYDOWN		17,832	17,832	16,986	17,163		669		669	17,832				94	09/25/2044	1FM
885220-HB-2	THORNBURG MORTAGE SECURITIES SERIES 2005		06/01/2016 .	PAYDOWN		9,001	9,001	9,091	9,069		(68)		(68)	9,001				100	04/25/2045	. 1FM
				NOMURA SECURITIES INTER																
88670P-AA-6	TIG FINCO PLC SECURED 8.128% 03/02/20	. D	04/27/2016 _	DAVDOUAL		54,706	53,437	52,318	52,308		27		27391	51,698	(1,027)	3,008	1,981	2,358	03/02/2020	. 3FE
89171V-AK-3	TOWD POINT MORTGAGE TRUST SERIES 2015-5		06/01/2016 .	PAYDOWN	10	16,265	355,399	356,025	355,959		(339,694)		(339,694)	16,265				4,849	05/01/2055	IFM
89392#-AA-3	TRANSPORTATION INSIGHT, LLC TERM LOAN B		04/04/2016	TIEDEMI TTON 100.00		8,345	8.345	8.128			218		218	8.345				567	09/17/2019	4Z
89473L-AA-2	TREMAN PARK CLO LTD TRMPK 2015-1A A 2	F	04/06/2016 _	SG COWEN SECURITIES		1,905,225	1,910,000	1,886,125			1,952		1,952	1,888,077		17, 148	17, 148	9,240	.04/20/2027	1FE
89656F-AC-0	TRINITY RAIL LEASING LP SERIES 2013-1A C		06/15/2016 .	PAYDOWN		8,743	8,743	8,783	8,780		(38)		(38)	8,743						. 1FE
89690E-AA-5	TRIP RAIL MASTER FUNDING LLC SERIES 2011		06/15/2016 .	PAYDOWN		38,096		39,558	39,326		(1,230)		(1,230)	38,096				728	07/15/2041	, 1FE
897056-A#-4	TROON GOLF LLC REVLOVER 4.250% 06/28/1		06/30/2016	NEDEMPTION 100.00	00	37.500	37,500	37,500						37,500				2,593	06/28/2019	4
	11200 007 207 1			REDEMPTION 100.00	00													,,,	90, 20, 20 10	
897056-A@-6	TROON GOLF LLC TERM LOAN 4.250% 06/28/		05/04/2016 .			53,207	53,207	51,768	51,912		1,295		1,295	53,207				1,313	06/28/2019	4
00000# 44 5	DADTHOLITH OOL LEGE OFFILIOD OFGUIDED NOTE		00 (04 (0040	REDEMPTION 100.00	00	40.070	40.070	40.070	40.070					40.070		1		640	05 (04 (0000	
89838#-AA-5	DARTMOUTH COLLEGE SENIOR SECURED NOTE	-	06/01/2016 _	REDEMPTION 100.00	10	16,672	16,672	16,672	16,672					16,672				343	05/01/2023	
898810-AA-3	TUCSON FBI TRUST LEASE BACKED PASS THRU		06/15/2016	ILDENTITON 100.00	,,,	36,673	36,673	36,673	36,673					36,673		1		566	02/15/2032	1
	The state of the s			REDEMPTION 100.00	00															
90226#-AA-3	2014 REPLACEMENT POWER STATUTO SENIOR SE	.	06/30/2016 .	-		68,743	68,743	68,743	68,743					68,743				1, 104	05/31/2029	. 1Z
0000011 17 7	Unio Halbino Ina dati Lieu Teru Lei Teru		05 (00 (00:5	REDEMPTION 100.00	00						_					1			07/00/0007	455
90290H-AB-8	USIC HOLDINGS INC 1ST LIEN TERM LOAN 7/1		05/20/2016 .	REDEMPTION 100.00	10	628	628	625	626		2		2	628		ł			07/30/2020	4rt
903405-A*-9	US SECURITY HOLDINGS INC TERM LOAN 6.2		04/01/2016	DEDLINETTON 100.00		826	826	825	826					826		L		5.001	.07/11/2017	4FE

## **SCHEDULE D - PART 4**

					,	Snow All Lo	ng-Term Bo	onds and Stoc	ck Sola, Rec	deemed or C	tnerwise ו	Jisposea c	of During tr	ne Current	Quarter							
1	2	3	4	5	5	6	7	8	9	10	Ch		k/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
											11	12	13	14	15							
														Total	Total							NAIC
														Change in	Foreign	Dools/				Dond		Desig-
										Prior Year		Current	Year's	Book/	Exchange	Book/	Foreign			Bond Interest/	Stated	nation or
										Book/	Liproplized	Current Year's	Other Than		Change in	Adjusted Carrying	Foreign Exchange	Realized		Stock	Con-	Market
CUSIP						Number of				Adjusted	Unrealized Valuation	(Amor-	Temporary Impairment	Carrying Value	Book /Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Nar	me	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	
ification	Description	eign	Date	of Purc		Stock	eration	Par Value	Cost	Value		Accretion	nized	13)	Value	Date	Disposal	Disposal		DuringYear	Date	(a)
	•	Ĭ		REDEMPTION	100.0000						,								,			
903405-A@-7	US SECURITY HOLDINGS INC DELAYED TERM LO		_04/01/2016	DEDENDTION	400,0000		110	110	110	110						110				669	.07/11/2017	4FE
90347B-AG-3	AXALTA COATING SYSTEMS US HOLD USD TERM		_06/30/2016 _	REDEMPTION	100.0000		62,071	62,071	62,565	62,419		(348)		(348)		62,071				10,868	.02/01/2020	3FF
2.300112 110 0				REDEMPTION	100.0000			2						(0.0)							.92, 01, 2020	
90349V-AB-8	UNITED SITE SERVICES INC NEW TERM LOAN B		_04/04/2016				1,095	1,095	1,090	1,091		5		5		1,095				401	.08/05/2021	4FE
90349V-AD-4	UNITED SITE SERVICES INC DELAYED DRAW TE		_04/04/2016 _	REDEMPT I ON	100.0000		251	251	251	251						251				4	10/06/2016	/EE
00040V AD 4	ONTIED OTTE GENTIOED THE BEENTED BIRN TE			REDEMPTION	100.0000		231	201	201	201						201					. 10/00/2010	- T L
90357#-AE-6	U S BANK TRUST NA EQUIP NOTE 2005-T SER		.04/01/2016				2,284	2,284	2,284	2,284						2,284				60	.04/01/2023	1
90357#-AF-3	II C DANK TOUCT NA ENTID NOTE 2005-II CED		_04/01/2016	REDEMPTION	100.0000		913	913	010	010						913				24	.04/01/2023	1
3U33/#-AF-3	U S BANK TRUST NA EQUIP NOTE 2005-U SER		_04/01/2010	REDEMPTION	100.0000		913		913	913						913				24	. 04/U1/2023	
90357#-AG-1	U S BANK TRUST NA EQUIP NOTE 2005-V SER		.04/01/2016				10,776	10,776	10,776	10,776						10,776				284	.04/01/2022	1
00057# 411.0	II C DANK TOUCT NA FOULD NOTE GOOF W OFD		04/04/0046	REDEMPTION	100.0000		0.701	0.701	0.704	C 701						0.701				177	04/04/0000	
90357#-AH-9	U S BANK TRUST NA EQUIP NOTE 2005-W SER		_04/01/2016	REDEMPTION	100.0000		6,701	6,701	6,701	6,701						6,701				177	.04/01/2023	
90357#-AJ-5	U S BANK TRUST NA EQUIP NOTE 2005-X SER		.04/01/2016	TILDEMI TTON			3,438	3,438	3,438	3,438						3,438				91	.04/01/2023	1
00057# 41/ 0	U. O. DANY TOWAT AND FOUND MOTE COOR V. OFD.		04/04/0040	REDEMPTION	100.0000		4 700	4 700	4 700	4 700						4 700				404	04/04/0000	
90357#-AK-2	U S BANK TRUST NA EQUIP NOTE 2005-Y SER		_04/01/2016	REDEMPTION	100.0000		4,706	4,706	4,706	4,706						4,706				124	.04/01/2022	1
90357#-AL-0	U S BANK TRUST NA EQUIP NOTE 2005-Y SER		.04/01/2016	TILDEMI TTON			7,627	7,627	7,627	7,627						7 ,627				201	.04/01/2022	1
000571 111 0	U. O. DANY TOWAT AND FOUND MOTE COOF 7 OFD		04/04/0040	REDEMPTION	100.0000		0.400	0.400	0.400	0.400						0.400				50	04/04/0000	
90357#-AM-8	U S BANK TRUST NA EQUIP NOTE 2005-Z SER		_04/01/2016	REDEMPTION	100.0000		2, 182	2, 182	2, 182	2, 182						2, 182				58	.04/01/2023	1
90357#-AN-6	U S BANK TRUST NA EQUIP NOTE 2005-AA SER		.04/01/2016				1,543	1,543	1,543	1,543						1,543				41	.04/01/2021	1
00057# 40 4	U. O. DANY, TOUGH, MA. FOLUD, MOTE, COOF, AL. OFD.		04/04/0040	REDEMPTION	100.0000			0.000	0.000											0.5	04/04/0000	
90357#-AP-1	U S BANK TRUST NA EQUIP NOTE 2005-AA SER		_04/01/2016	REDEMPTION	100.0000		3,620	3,620	3,620	3,620						3,620				95	.04/01/2020	
90357#-AQ-9	U S BANK TRUST NA EQUIP NOTE 2005-AA SER		.04/01/2016				2,974	2,974	2,974	2,974						2,974				78	.04/01/2020	1
00057# 40 7	U. O. DANY, TOUGH, MA. FOLUD, MOTE, COOF, AL. OFD.		04/04/0040	REDEMPTION	100.0000		0.470	0.470	0 470	0 470						0 470				20	04/04/0004	
90357#-AR-7	U S BANK TRUST NA EQUIP NOTE 2005-AA SER		_04/01/2016	REDEMPTION	100.0000		3,473	3,473	3,473	3,473						3,473				92	.04/01/2021	
90357#-AS-5	U S BANK TRUST NA EQUIP NOTE 2005-AA SER		.04/01/2016				2,692	2,692	2,692	2,692						2,692				71	.04/01/2020	1
00057# 47 0	U. O. DANY TOWAT AND FOUND MOTE COOR DD. OFD		04/04/0040	REDEMPTION	100.0000			0.000								0.000				400	04/04/0000	
9U35/#-AI-3	U S BANK TRUST NA EQUIP NOTE 2005-BB SER		_04/01/2016	REDEMPTION	100.0000		6,902	6,902	6,902	6,902						6,902				182	.04/01/2023	1
90357#-AU-0	U S BANK TRUST NA EQUIP NOTE 2005-BB SER		.04/01/2016				1,568	1,568	1,568	1,568	ļ					1,568				41	.04/01/2023	1
00057# 41/ 0	U O DANK TOUGT NA FOULD MOTE GOOD C CES		04/04/0040	REDEMPTION	100.0000		4 400	4.400														
	U S BANK TRUST NA EQUIP NOTE 2005-S SER ULTRA RESOURCES, INC. SENIOR NOTE SERIES		.04/01/2016 .06/10/2016	CORPORATE ACT	TION		4, 166 2, 196, 500	4,166 2,300,000	4,166 1,840,000	4, 166 2, 300, 000			460,000	(460,000)		4,166 1,840,000		356,500	356,500		.04/01/2023 .03/01/2019	
				REDEMPTION	100.0000					2,000,000												
90932P-AA-6	UNITED AIR 2014-1 A PTT SECURED NOTE 4		.04/11/2016	DEDENOTION			9,643	9,643	(2,565)			(247)		(247)		9,643				193	.04/11/2026	1FE
914908-AU-2	UNIVISION COMMUNICATIONS INC NEW TERM LO		_06/07/2016 _	REDEMPTION	100.0000		1,826	1,826	1,826	1,826						1,826				32	.03/01/2020	<b>∆FF</b>
22014000 710 2	STATE OF THE TELL ES		_00/01/2010	REDEMPTION	100.0000		1,020	1,020	,020	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						,,020					.90/01/2020	
914908-AV-0	UNIVISION COMMUNICATIONS INC TERM LOAN C		_06/07/2016 _				2,338	2,338	2,348	2,345		(7)		(7)		2,338				41	.03/01/2020	4FE
91759U-AM-7	UTEX INDUSTRIES INC 1ST LIEN TERM LOAN 2		_04/01/2016	REDEMPTION	100.0000		637	637	634	635		2		2		637				1,086	.05/22/2021	5FF
	OLE THE COME THE TELL LEAR		_0.,01,2010	REDEMPTION	100.0000															,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
91848#-AA-9	VA LEWISTON LEASE FINANCE TR LEASE BACKE		.06/15/2016	DEDENOT LOU			10,931	10,931	10,931	10,931						10,931				226	.12/15/2031	1
91848*-AA-3	VA GREEN BAY LEASE FIN TRUST US GOVT LEA		_06/15/2016	REDEMPTION	100.0000		24,963	24,963	24,963	24,963						24,963				466	.03/15/2033	1
OFO MA-0	THE STREET SALE LEAGE I'M HOOF OF GOVERNMENT		_00/10/2010	REDEMPTION	100.0000		27,300														. 50/ 10/ 2000	- '
918480-AA-1	VA BANGOR LEASE FINANCE TRUST LEASE BACK		.06/15/2016	DEDELIES			9,874	9,874	9,874	9,874						9,874				188	.01/15/2031	1
91849#-AA-8	VA WILMINGTON LEASE FIN TRUST US GOVT LE		_06/15/2016	REDEMPTION	100.0000		23,522	23,522	23,522	23.522						23,522				478	12/15/2032	1
ייייייייייייייייייייייייייייייייייייי																						

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Re	deemed or 0	Otherwise I	Disposed o	of During tl	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10		nange In Boo	ok/Adjusted	Carrying Va	llue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain		tractual	In-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
				REDEMPTION 100.0000																	
91851#-AA-3	VA BILLINGS LEASE FINANCE TR LEASE BACKE		06/15/2016			10,786	10,786	10,786	10,786						10,786				176	02/15/2034	1
004005 40 0	VERMONT TRANSPORTING FIRST MED BOND SERVE		_04/01/2016	REDEMPTION 100.0000		00 500	82,500	00 500	00 500						00 500				0.070	04/04/0007	455
92428F-AB-3 92553P-AD-4	VERMONT TRANSCO LLC FIRST MTG BOND SERIE VIACOM INC SENIOR UNSECURED NOTE 5.625		04/01/2016 04/19/2016	JP MORGAN SECURITIES		82,500 880.448	82,500	82,500 914,136	82,500 876.092		(6,017)		(6,017)		82,500 870,075		10,373	10.373	2,372 27,125	04/01/2037 09/15/2019	1FE
92000F-AD-4	VIACON INC SENIOR UNSECORED NOTE 5.025	-	4/ 19/2010	CITIGROUP GLOBAL MARKETS				914, 130	070,092		(0,017)		(0,017)		010,013		10,3/3	10,3/3	21 , 123	91 13/20 19	2FE
92553P-AT-9	VIACOM INC SENIOR UNSECURED NOTE 4.250	.	05/02/2016	OTTIGIOGI GEODIE IIIITETO		1,356,834	1,324,000	1,334,314	1,332,458		(318)		(318)		1,332,140		24.694	24,694	37,058	09/01/2023	2FE
				REDEMPTION 100.0000			, ,	, , , , , , , , , , , , , , , , , , , ,	, , ,		,		,		, ,		, .		, .		
92765Y-AA-5	VIRGIN AUST 2013-1A TRST SECURED 5.000	. F	04/23/2016			24, 142	24, 142	25,651	25,512		(1,369)		(1,369)		24, 142				604	10/23/2023	
929090-AA-6	VOYAGER BRSTN DELAWARE TRUST SERIES 2009		06/27/2016	PAYDOWN		9,741	9,741	3,279	6, 198		3,542		3,542		9,741				43	12/26/2036	
929227-6K-7	WASHINGTON MUTUAL MTG PASS THR SERIES 20		06/01/2016	PAYDOWN		4,884	4,884	4,877 244	4,925		23	63	(40)		4,884				50	08/25/2033	
929227-QB-5 929227-XH-4	WASHINGTON MUTUAL MTG PASS THR SERIES 20 WASHINGTON MUTUAL MTG PASS THR SERIES 20		06/01/2016 06/01/2016	PAYDOWN		293 607	293 607	244	258 199		35		35		293				2	06/25/2042 11/25/2042	1FM
92922F-5T-1	WASHINGTON MUTUAL MTG PASS THR SERIES 20		06/01/2016	PAYDOWN		11,941	11,941	10,780	11,310		631		631		11,941		·		34		1FM
92922F-70-5	WASHINGTON MUTUAL MTG PASS THR SERIES 20		06/25/2016	PAYDOWN		16,117	16, 117	13,935	14,329		1,789		1,789		16,117				49	12/25/2045	
92922F-B7-2	WASHINGTON MUTUAL MTG PASS THR SERIES 20		_06/25/2016	PAYDOWN		3,318	3,318	3, 185	3,379		(61)		(61)		3,318				17		2FM
92922F-BW-7	WASHINGTON MUTUAL MTG PASS THR SERIES 20		06/01/2016	PAYDOWN		1,348	1,348	1,333	1,354		(6)		(6)		1,348				14		1FM
92922F-J2-5	WASHINGTON MUTUAL MTG PASS THR SERIES 20		06/25/2016	PAYDOWN		12,646	12,646	12, 179	12,872		(226)		(226)		12,646				35	04/25/2045	1FM
92922F-NW-4	WASHINGTON MUTUAL MTG PASS THR SERIES 20		06/01/2016	PAYDOWN		5,875	5,875	5,292	5,658		216		216		5,875				49	04/25/2044	1FM
92922F-TJ-7 92922F-WU-8	WASHINGTON MUTUAL MTG PASS THR SERIES 20 WASHINGTON MUTUAL MTG PASS THR SERIES 20		06/25/2016 06/25/2016	PAYDOWN		1,644 5,810	1,644 5.810	1,318 5.057	1,328 5,209		316		316		1,644 5.810					06/25/2044 07/25/2044	1FM
92922F-110-6	WASHINGTON MUTUAL MTG PASS THR SERIES 20		06/01/2016	PAYDOWN		61,630		45,891	50,225		11,405		11,405		61,630				854	01/25/2034	1FM
92922F-ZF-8	WASHINGTON MUTUAL MTG PASS THR SERIES 20		06/25/2016	PAYDOWN		19,223	19,223	18, 139	19,231		(8)		(8)		19,223				62		1FM
92925C-BB-7	WAMU MORTGAGE PASS-THROUGH CTF SERIES 20		_06/25/2016	PAYDOWN		8,287	8,287	7,212	7,598		689		689		8,287				26	12/25/2045	1FM
92978T-AE-1	WACHOVIA BANK COML MTG TRUST SERIES 2007	.	_06/01/2016	PAYDOWN		177,023	177,023	169,679	175,533		1,490		1,490		177,023				4,876	04/15/2047	1FM
93677P-AB-7	WASATCH LTD SERIES 2006-1A CLASS A1B 0	. F	05/16/2016	PAYDOWN		12,823	12,823	12,502	12,815		8		8		12,823				47	11/14/2022	. 1FE
000000 45 5	WAGUINGTON INVENTORY OFFICE OFFICE TERM		05 (40 (0040	BABSON CAPITAL MGMT LLC		440.070	404 047	400, 400	400,000		47		47		400.050		(47,000)	(47,000)	0.000	40 (00 (0040	
93909@-AE-5 939335-P9-0	WASHINGTON INVENTORY SERVICE SENIOR TERM WASHINGTON MUTUAL MTG SEC CORP SERIES 20		05/16/2016 06/01/2016	PAYDOWN		112,873 56	161,247 56	160,439	160,809		55		47 55		160,856 56		(47,983)	(47,983)	2,006	12/20/2018 02/25/2031	1FM
939336-3A-9	WASHINGTON MUTUAL MTG PASS THR SERIES 20	-	06/01/2016	VARIOUS		0لا۔۔۔۔۔۔	41,606	999			(51)		(51)						3	03/25/2035	1FM
939336-5V-1	WASHINGTON MUTUAL MTG PASS THR SERIES 20		06/25/2016	PAYDOWN		722	793	588	588		134		134						3		1FM
939336-KZ-5	WASHINGTON MUTUAL MTG PASS THR SERIES 20		.06/01/2016	PAYDOWN		2,329	2,329	2,463	2,463		(135)		(135)		2,329				23	12/25/2032	
939336-X6-5	WASHINGTON MUTUAL MTG PASS THR SERIES 20		_06/25/2016	PAYDOWN		37,490	37,490	34,487	36,626		864		864		37,490				176	01/25/2045	
93934X-AB-9	WASHINGTON MUTUAL ASSET-BACKED SERIES 20		06/27/2016	PAYDOWN		1,100	1, 100	650	160	ļ	939	ļ	939		1 , 100		}		2	10/25/2036	1FM
041000 45 0	WASTERIED NEW EIDST LIEN TERM LOAN 7/40		04/26/2016	REDEMPTION 100.0000		10.055	10.055	40.000	10.011				44		40 055				400	07/01/0010	4FF
94108B-AE-9 942749-A#-9	WASTEQUIP NEW FIRST LIEN TERM LOAN 7/13 WATTS WATER TECHNOLOGIES, INC. SENIOR NO		04/26/2016 04/30/2016	MATURITY		13,955 4,950,000	13,955 4,950,000	13,886	13,911		44		44		13,955 4,950,000				128	07/31/2019 04/30/2016	2
UTLI 40 AT 3	MATTER REPORT IN THE PROPERTY OF THE PROPERTY		۱۵ ۵۷ /۱۵۰ /۳۷	REDEMPTION 100.0000		<del>-</del> 7,350,000		, 330,000									·		144,700	00/ 20 10	
94403*-AY-2	WAWA, INC. SENIOR NOTE 5.870% 05/04/16	.	05/04/2016			329,000	329,000	329,000	329,000						329,000				9,656	05/04/2016	2FE
				REDEMPTION 100.0000					·												
94978#-GP-6	WELLS FARGO BANK NORTHWEST, NA SENIOR SE		04/15/2016			1,058	1,058	1,058	1,058						1,058				45	01/30/2030	1
04070# 11.7	WELLO EADOO DANK MODELINEOT ANA MOTE MOSO		00 (00 (0040	REDEMPTION 100.0000		40 440	40 440	10 110	40 440						40 440				000	00 /00 /0004	0.7
94978#-JJ-7	WELLS FARGO BANK NORTHWEST, NA NOTE N319		06/26/2016	REDEMPTION 100.0000		19, 148	19, 148	19, 148	19, 148						19, 148				299	09/26/2024	. ZL
94978#-JK-4	WELLS FARGO BANK NORTHWEST, NA NOTE A319		_06/09/2016	INLULINATION 100.0000		19, 148	19,148	19,148	19, 148			1			19,148				299	09/09/2024	27
95058X-AA-6	WENDYS FUNDING LLC SERIES 2015-1A CLASS		06/15/2016	PAYDOWN		1,800	1.800	1,794	, 140		6		6		1.800				15		2FM
95235L-AQ-3	WEST CORPORATION TERM LOAN B10 3.250%		06/22/2016	VARIOUS		752,755	754,482	755,743	755, 122		(162)		(162)		754,960		(2,205)	(2,205)	15,424		3FE
96033L-AA-0	WESTGATE RESORTS SERIES 2015-2A CLASS A		06/01/2016	PAYDOWN		52,628	52,628	52,558	52,628						52,628				701	07/20/2028	1FE
004555	WETT HOLDINGS II G OFWITT THE CONTROL		00 (00 : :-	REDEMPTION 100.0000																40/40/	
96188#-AA-6	WETT HOLDINGS LLC SENIOR SECURED NOTE	-	06/30/2016	DEDENDTION 400 0000		6,389	6,389	6,389	6,389						6,389				138	12/18/2024	2FE
0630 10 11 0	TA MILL DIVED INC INCREMENTAL TERM LOAM		05/10/2016	REDEMPTION 100.0000		(1,804)	(1,804)	(1,796)							(1,804)				(10,275)	09/28/2021	200
962BJC-11-8	TA MHI BUYER, INC. INCREMENTAL TERM LOAN	-	01/20/0	REDEMPTION 100.0000		(1,804)	(1,804)	(1,796)											(10,2/5)	ו 20/ 20/ /8ע	UFE
962DXG-11-9	AVIS BUDGET CAR RENTAL, LLC EXTENDED TER	. [	_06/30/2016			3,006	3,006	3,002		L	4	L	4		3,006				4,317	_03/15/2022	3FE
	,,,,			REDEMPTION 100.0000		[		, , , ,							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				.,		
96924#-AA-5	WILLIAM BLAIR & CO. PASS-THROUGH TRUST S		06/25/2016			37,654	37,654	37,654	37,654						37,654				881	02/25/2018	2
				REDEMPTION 100.0000															_		
96928*-AD-9	WILLIAM BLAIR & CO. CTL PASS THRU CTFS S	. 1	06/15/2016			21,748	21,748	21,748	21,748	L			L		21,748		L		596	12/15/2025	3

## **SCHEDULE D - PART 4**

					Show All Lo	ng-Term Bo	onds and Sto	ck Sola, Red	deemed or (	Otherwise I	Disposed (	of During ti	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized		Temporary		Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP		_	5		Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-	<b>5</b>	For-	Disposal	Name	Shares of	Consid-	5 1/1	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
96950F-AD-6 970631-AA-5	WILLIAMS PARTNERS LP SENIOR UNSECURED NO WILLIS ENGINE SEC TRUST SERIES 2012-A CL		04/25/2016 . 06/15/2016 .	OPPENHEIMER AND CO		1,440,938 17,408	1,450,000 17,408	1, 449, 142 17, 408	1,449,553		53		53		1,449,606 17,408		(8,668)	(8,668)	47 , 155 399	03/15/2020 . 09/15/2037 .	
A 10001 AA 3	WILLIO ENGINE GEO MOOF GEMES 2012 A GE		00/ 13/2010 .	REDEMPTION 100.0000	)				17,400												
97246F-AD-8	WILSONART LLC ADD ON TERM LOAN B-2 4.0		06/30/2016 .			762	762	746	751				10		762				3,011	10/31/2019 .	4FE
				REDEMPTION 100.0000	)																
973140-AA-3	WIND ENERGY TRANSMISSION TEXAS SENIOR SE		06/30/2016 .	REDEMPTION 100.0000		4,722	4,722	4,722	4,722						4,722				87	12/18/2034 .	
98141*-AA-2	WORLD 50, INC. TERM LOAN B 1.000% 12/1		_04/01/2016 _	TIEDENIFTTON 100.0000	<b>'</b>	3,281	3,281	3,248	3,249		32		32		3,281				10,056	12/11/2020 _	4Z
				REDEMPTION 100.0000	)		·	·							·						
	XPO LOGISTICS, INC. TERM LOAN 5.500% 1		04/04/2016 .	WITIDITY		2,250	2,250	2,205	2,206		44		44		2,250				28	11/01/2021 .	
98412J-BA-1 _98419M-AA-8	XEROX CORPORATION NOTE 7.200% 04/01/16 XYLEM, INC. SENIOR UNSECURED NOTE 3.55		04/01/2016 . 04/11/2016 .	_ MATURITY CALL 101.1117		550,000 455,002	550,000 450,000	478,500 449,260	546,220 449,844		3,780 156		3,780 156		550,000 450,000		5,002	5,002	19,800 8,919	04/01/2016	
98472#-AE-9	YANCEY BROTHERS COMPANY SENIOR SECURED N		05/14/2016 .	MATURITY	-	3,000,000	3,000,000	3,000,000	3,000,000		130		130		3,000,000				106,800	05/14/2016 . 05/14/2016 .	
				REDEMPTION 100.4518	3																
9991DT-DM-5	INTERCAMBIADOR DE TRANSPORTES DE TRANSPO	D	06/29/2016 .	DEDENOTION 400 000		1,986,809	1,977,873	1,951,368	1,881,748		55,485		55,485	74,487	1,977,873	(33,846)	8,936	(24,910)	10,928	03/13/2019 .	2Z
C0445#-AD-8	A R C RESOURCES LTD SENIOR SECURED NOTE		04/27/2016 .	REDEMPTION 100.0000	'	340,000	340,000	340,000	340,000						340,000					04/27/2016 .	2
UU440#-AD-8	A R C RESOURCES LID SENIOR SECURED NOTE	A		REDEMPTION 100.0000	)	340,000	340,000	340,000	340,000						340,000						
C0445#-AF-3	A R C RESOURCES LTD SENIOR SECURED NOTE	A	04/14/2016 .	TIEDENII TTON	,	420,000	420,000	420,000	420,000						420,000				15,099	04/14/2016 .	2
C3602D-AH-7	GARDA WORLD SECURITY CORP TERM LOAN B US	A	05/13/2016 _	VARIOUS		67,422	69,209	68,775	68,896		22		22		68,918		(1,497)	(1,497)	404	10/06/2020 .	
C3602D-AJ-3	GARDA WORLD SECURITY CORP DELAYED DRAW T	l	05/13/2016 .	. VARIOUS		12,216	12,538	12,538	12,538						12,538		(322)	(322)	198	01/16/2020 .	4FE
C4438B-AC-0	HUSKY INJECTION MOLDING SYSTEM NEW TERM		06/30/2016 .	REDEMPTION 100.0000	,	1, 104	1, 104	1,099	1, 100		5		5		1.104				4,674	06/30/2021 _	4FE
	THE STATE OF			REDEMPTION 100.0000	)				,						,				,		
C4796#-AA-1	INTRANSIT BC FINANCE LTD CONSTRUCTION FA	C	06/30/2016 .			6,757	6,757	6,630	5,954		405		405	693	6,757	(295)		(295)	5,080	_06/30/2033 _	
C4931*-AF-0	KEYERA PARTNERSHIP GTD SENIOR NOTE SERIE	A	05/01/2016 .	. MATURITY		2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				94,500	05/01/2016 .	2
C6901L-AD-9	1011778 B.C. UNLIMITED LIABILI TERM LOAN	1	04/01/2016 .	HEDEMPTION 100.0000	, L	1,578	1,578	1,562			16		16		1,578				5,585	12/12/2021 .	4FE
				REDEMPTION 100.0000	)		·								·						
C7008#-AB-6	THE ORIGINAL CAKERIE SENIOR TERM LOAN	A	04/29/2016 .	DEDELIDE AND AND AND		2,813	2,813	2,765			48		48		2,813				5,641	12/01/2020 .	4Z
C8242*-AA-6	SEA TO SKY INVESTMENT LP AMORTISING TERM	C	06/16/2016 .	REDEMPTION 100.0000	)	1,438,206	1,438,206	1,422,851	1,278,555		79,288		79,288	148,729	1,438,206	(68, 365)		(68, 365)	5,765	09/30/2029 _	2
00242 AA 0	OLA TO GIVE THE COMMENT OF AMOUNTOING TERM	0		REDEMPTION 100.0000	)	1,400,200								140,725		(00,000)		(00,000)	5,765	93/00/2023 _	
C9413P-AU-7	VALEANT PHARMACEUTICALS INTL TERM LOAN B	I	06/29/2016 .			33,451	33,451	33,284		ļ	153		153		33,451				820	03/13/2022 .	3FE
D0700D 40 0	FAFAZA AQUICITION OUBIL INITIAL DOLLAD TE		05 (04 (0040	REDEMPTION 100.0000	)	E 000	E 000	E 007	E 045		10		40		E 000				0.504	00 /04 /0000	AFF
D2700P-AC-3	FAENZA AQUISITION GMBH INITIAL DOLLAR TE		05/31/2016 .	REDEMPTION 100.0000	)	5,333	5,333	5,307	5,315		19		19		5,333				2,524	08/31/2020 _	4FE
D2700P-AD-1	CERAMTEC ACQUISITION CORP INITIAL DOLLAR		05/31/2016 .		[	63	63	63	63						63				268	08/28/2020 .	4FE
				REDEMPTION 100.0000	)																
D2700P-AF-6 D4S38U-AA-5	FAENZA AQUISITION GMBH INTIAL DOLLAR TER	n	05/31/2016 . 04/29/2016	CALL 106.5630		1,524 898,830	1,524 843,473	1,516	1,518 846,732		5 (4.782)		5	161.049	1,524 879,209	(100 700)	19.621	(104, 169)		08/28/2020 _ _12/15/2020	
	KM GERMANY HOLDING GMBH SECURED NOTE 8 WEPA HYGIENEPRODUKTE GMB SECURED NOTE	D	04/29/2016 .	CALL 106.5630		1,005,363		1,035,932 1,251,366	968,229	<b></b>	(4,782)		(4, /82)			(123,790)	19,621	(104, 169)		12/15/2020 . 05/15/2020 .	
	THE PROPERTY OF SECURE HOLD			REDEMPTION 100.0000	)		·				(1,420)		(1,420)	200,070	,000,020	(210,002)		(200,010)			
F2460*-AA-1	CORIANCE GESTION CONSTRUCTION FACILITY	D	06/30/2016 .			44,328	44,328	44,560	43,345					1,215	44,328	(231)		(231)	404	07/31/2030 .	2Z
011505 AD 1	DELMOND INTEDEIN LTD. TEDULOMAR A CO.	D	06/30/2016 .	REDEMPTION 100.0000	)	474	474	470	470		_		_		474				4 070	00/00/0004	occ.
G1153E-AB-1	BELMOND INTERFIN LTD. TERM LOAN B 4.00	rt	00/30/2016 .	REDEMPTION 100.0000	)	4/4	4/4	472	472		2		2		4/4				1,879	02/28/2021 .	. OFE
G1418#-AF-0	CARIBBEAN UTILITIES CO. LTD SENIOR NOTE	F	06/01/2016 .			500,000	500,000	500,000	500,000						500,000				16,675	06/01/2016 .	1FE
	OLD IDDE IN LETH LETHER OR LETH OF HIGH	_	00 (04 (00 :-	REDEMPTION 100.0000		50.5	50.55	50.5	<b>50</b>											00 (04 (00 :=	455
G1418#-AG-8	CARIBBEAN UTILITIES CO. LTD SENIOR NOTE	F	06/01/2016 _	PRIOR PERIOD ADJUSTMENT		50,000	50,000	50,000	50,000	<b> </b>				<b> </b>	50,000				1,273	06/01/2018 _	1FE
G2083#-AC-9	CHEMRING GROUP PLC SENIOR NOTE SERIES A	F	03/31/2016 .	THIUN FENIOU AUJUSIMENI		153,789	153,789	153,789	153,789						153,789				6,638	. 11/19/2016 .	3
				PRIOR PERIOD ADJUSTMENT			·								,						
G2083#-AD-7	CHEMRING GROUP PLC SENIOR NOTE SERIES B	F	03/31/2016 _	-	ļ	263,639	263,639	263,639	263,639	ļ					263,639				34,669	11/19/2019 .	3
C2002# AE F	CHEMBING COOLD DLC CENTOD NOTE CEDIEC O	_	03/31/2016 .	PRIOR PERIOD ADJUSTMENT		175 750	175,759	175,759	175 750						175,759				00 140	11/10/2010	2
G2083#-AE-5	CHEMRING GROUP PLC SENIOR NOTE SERIES C	r	v3/31/2016 .	REDEMPTION 100.0000	h	175,759	1/5,/59	1/0,/59	175,759						1/5,/59				23,113	11/19/2019 .	. J
G2089R-AH-6	MULTI PACKAGING SOLUTIONS, INC INCREMENT		06/30/2016 .			6,637	6,637	6,504	6,525		111		111		6,637				158	_09/30/2020	4FE

## **SCHEDULE D - PART 4**

					Snow All Lo	ng-⊺erm Bo	onds and Stoc	ck Sola, Red	deemea or c	Jtherwise i	Disposed (	ט זט During ti	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Cł	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Lingadinad					Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Unrealized Valuation		Temporary		Book	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
		For	Disposal	Nome	Shares of	Consid		Actual	,		(Amor-	Impairment	Value	/Adjusted					Received		
Ident-	D. a. a. dations	For-		Name		Consid-	D \/-l	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on		Maturity	dicator
ification	Description Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
G26130-AB-2 G26240-AB-9	D C C CORPORATE SERVICES LTD GTD SENIOR DAIRY CREST GROUP PLC GTD SENIOR NOTE SE	F	04/19/2016 . 04/04/2016 .	MATURITY		1,000,000 680,400	1,000,000 L	1,000,000 680,400	1,000,000 680,400						1,000,000 680,400				28,930 . 19,834 .	04/19/2016 04/04/2016	2
U2U240-AD-3	DATH CHEST GROOF FEE GID SENTON NOTE SE	1		REDEMPTION 100.0000					000,400										13,004	94/04/2010	. 2
G2656#-AA-0	DANU II SENIOR FACILITY 2.788% 06/30/3	D	_06/30/2016 _	TIEBENII TTON 100.0000		19, 106	19, 106	20,724							19,106	(1,618)		(1,618)		_06/30/2030 _	2Z
				REDEMPTION 100.0000											, , ,						
G2656#-AB-8	DANU II SUB-SENIOR FACILITY 4.678% 06/	D	06/30/2016 .			880	880	955							880	(75)		(75)		06/30/2030	27
				REDEMPTION 100.0000																	
G2967L-AD-5	AVAGO ECHNOLOGIES CAYMAN LTD. 2016 USD T	F	06/16/2016 .	DEDELIDE I OLI		1,875	1,875	1,842			33		33		1,875				20	02/01/2023	2FE
000001 40 0	FLOATEL INTERNATIONAL LTD HOD TERM LOAN	<u>_</u>	00 (00 (0040	REDEMPTION 100.0000		0.050	0.050	0.000	0.000	I	40	I	18		0.050		]		40 077	00/07/0000	455
G3600K-AB-2	FLOATEL INTERNATIONAL LTD USD TERM LOAN	H	06/30/2016 .	REDEMPTION 100.0000		2,250	2,250	2,228	2,232		18		18		2,250				13,377	06/27/2020	4FE
G4123E-AC-0	GRIFOLS WORLDWIDE OPERATIONS U USD TERM	1	_06/30/2016 _	100.0000		1,350	1,350	1,337	1,340	I	10	I	10		1,350		]		1,539	02/27/2021	3FE
			00,00,2010 _	REDEMPTION 100.0000		1,000	1,000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
G6361@-AA-9	NYOP EDUCATION (ABERDEEN) LTD AMORTISING	D	04/09/2016 .			32,721	32,721		25,332		10,538		10,538	2,204	32,721	(5,352)		(5,352)	(32,700)	03/31/2037	2Z
				REDEMPTION 100.0000			·											· · · · /			
G7444@-AA-8	RED DORSAL FINANCE LIMITED SENIOR SECURE	F	04/12/2016 _			21,734	21,734	21,755	16,561		61		61		21,734				523	10/12/2015	2FE
G9298#-AN-1	URENCO LTD GTD SENIOR NOTE SERIES B 6	F	06/30/2016 .	. MATURITY		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000	(40.700)	(00.070)			06/30/2016	2
JK7959-45-1	CHEMOURS CO SENIOR UNSECURED 6.125% 05	0	06/03/2016 .	. VARIOUS		184, 187	213,260	224,020							213,260	(10,760)	(29,073)	(39,833)	798	05/15/2023	. 4FE
L0001U-AB-5	ALLNEX (LUXEMBOURG) & CY S.C.A TERM LOAN	F	06/30/2016 _	REDEMPTION 100.0000		134	134	133	134		1		1		134				137	10/03/2019	4FE
	ALLIEX (LOXLINDOORD) & OF G.O.A TERM LOAN	'		REDEMPTION 100.0000				100			'		'							10/00/2013	
L0001U-AC-3	ALLNEX USA, INC. TERM LOAN B - US 4.50	E	06/30/2016 .	TIEBENII TTON 100.0000		70	70	69	69						70				100	08/19/2019	4FE
				REDEMPTION 100.0000																	
L0166#-AA-1	ALISON BIDCO SARL USD 1ST LIEN TERM LOAN		_04/01/2016 _			450	450	446	446		4		4		450					08/29/2021	4FE
		_		REDEMPTION 100.0000																	
L0178U-AD-8	ALTICE FINANCING SA USD TERM LOAN 5.25	F	05/03/2016 .	REDEMPTION 100.0000		276,751	276,751	273,983	274,265		2,486		2,486		276,751				8,677	01/27/2022	. 3FE
L0426@-AA-9	AWAS FINANCE LUXEMBOURG 2012 NEW TERM LO	F	04/18/2016 .	REDEMPTION 100.0000		1,621	1,621	1,605	1,614		7		7		1,621				696	06/18/2018	SEE
L04200 AA 3	AWAG I MANGE EGALINDOGIG 2012 NEW TELIW EG	'		REDEMPTION 100.0000		1,021	1,021	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1,014						1,021					00/ 10/ 2010	. UI L
L1300R-AB-8	CD&R MILLENNIUM HOLDCO 6 SARL USD 1ST LI		04/01/2016 .			368	368	366	366		2		2		368				566	07/31/2021	4FE
L2966C-AA-6	ELIOR FINANCE & CO SCA SECURED NOTE 6	D	05/04/2016 .	. CALL 104.8750		373,980	356,596	406, 100	336,566		(34)		(34)	69, 199	357,011	(48,721)	16,969	(31,752)	11,502	05/01/2020	
				REDEMPTION 100.0000																	
L6232U-AB-3	MALLINCKRODT INTERNATIONAL FIN TERM LOAN		06/30/2016 .	DEDELIDE I ALL ALL ALL ALL ALL ALL ALL ALL ALL A		1,350	1,350	1,347	1,347		3		3		1,350				4,348	03/19/2021	3FE
L6232U-AD-9	MALLINCKRODT INTERNATIONAL FIN TERM LOAN	l <sub>D</sub>	06/30/2016 .	REDEMPTION 100.0000		1,350	1,350	1 242	1,344	1		1	_		1,350				4,706	07/17/2021	SEE
L0232U-ND-9	IMALLINONDOJI INTERNATIONAL FIN TEAM LUAN	n	00/30/2016 .	REDEMPTION 100.0000			1,000	1,343	1,344				o		1,300				4,700	01/11/2021	. UI E
L6239U-AB-6	SAM FINANCE LUX SARL USD TERM LOAN 4.2	R	_05/18/2016 _			24,499	24,499	24,377	24,408		91	L	91		24,499		L		422	12/17/2020	3FE
				REDEMPTION 100.0000					,												
L7256G-AD-9	OXEA FINANCE LLC DELAWARE TERM B2- USD		04/05/2016 .			633	633	631	632		1		1		633				2,658	01/15/2020	4FE
17000/ 15 -	antila al Illiano Diranjantian illi tenvi :	1	04/04/00:5	REDEMPTION 100.0000				4 0	,	I		I					]			05 (07 (005 )	455
L7300K-AB-0	ORTHO CLINICAL DIAGNOSTICS IN TERM LOAN		04/01/2016 .	DEDENDTION 400 0000		1,350	1,350	1,337	1,339		ļ11		11		1,350		<b>}</b>		6,457	05/07/2021 _	4FE
L7307N-AD-3	PACIFIC DRILLING SA TERM LOAN B 5/13 4	R	06/03/2016 .	REDEMPTION 100.0000		412	412	79	411		333	332	1		412		1		1,843	05/30/2018	4FE
L9308U-AC-4	TRAVELPORT FINANCE SARL 2014 TERM LOAN B		06/27/2016 .	VARIOUS		531,680	532,440	525,785	526,822		416		416		527 , 238		4,442	4,442	1, 643		
N47279-AG-4	INTERXION HOLDINGS NV FIRST LIEN 6.000	D	05/25/2016 .	TAX FREE EXCHANGE		595,756	570,700	596,382			(625)		(625)		595,756				12,089	07/15/2020	
				REDEMPTION 100.0000			·	·		1	1	1					1	i i			
JN5945L-AK-1	NXP BV FUNDING LLC TERM D 11/13 2.750%	F	06/30/2016 .			989	989	989	989						989					01/10/2020	2FE
D70770 AF 4	MAGGALL A LEDGET DEV. CO. LED. GENLOD MOTE	_	00 (00 (0040	REDEMPTION 100.0000		44.000	44.000	44.000	44.000						44 000				400	44 (00 (0000	orr
P7077@-AF-1	NASSAU AIRPORT DEV CO. LTD SENIOR NOTE	۲	06/30/2016 _	REDEMPTION 100.0000		14,000	14,000	14,000	14,000						14,000				490	11/30/2033	2rt
P7077@-AH-7	NASSAU AIRPORT DEV CO. LTD SENIOR NOTE S	F	06/30/2016 .	DEDENTION 100.0000		10,750	10,750	10,750	10,750	1		1			10,750				341	03/31/2035	2FF
1 10116-WIL-1	INCOME ATTRIBUTE DEV. CO. ETD SENTON NOTE 3	'	00/00/2010 .	REDEMPTION 100.0000																5000 /۱ ت /نور.	- L L
P7077@-AK-0	NASSAU AIRPORT DEV CO. LTD SENIOR NOTE S	F	06/30/2016 .			2,375	2,375	2,375	2,375						2,375				76	06/30/2035	2FE
Q5995#-AC-8	MERIDIAN ENERGY LTD SENIOR NOTE SER 2004	F	04/29/2016 _	MATURITY		5,050,000	5,050,000	5,050,000	5,050,000	ļ	ļ	ļ		ļ	5,050,000		ļ	ļ [	131,553	04/29/2016 _	2FE
T94512-AB-5	TEAMSYSTEM HOLDING SPA SECURED NOTE 7	D	05/20/2016 .	. CALL 103.6880		1,581,209	1,524,968	1,810,246	1,485,390		841		841	317,649	1,533,623	(270,258)	47,585	(222,673)	58,372	05/15/2020	
U16309-AC-7	CHEMOURS CO SR UNSECURED 6.125% 05/15/	0	05/17/2016 .	CONVERSION		224,020	224,020	224,020	217,320					6,700	224,020				6,995	05/15/2023	4FE
V21120 AD 4	DDILLOHIDG EINANGING HOLDING I TEDU LOAN	l <sub>D</sub>	04/12/2010	REDEMPTION 100.0000		1,126	1, 126	318	1,135		801	809	(0)		1,126		1		6 660	02/21/2021	5FE
12112u=AB=4	DRILLSHIPS FINANCING HOLDING I TERM LOAN	rt	04/12/2016 _			1, I2b	1, 126	الا ال	1, 135		gu i	809	(8)		1, 126				6,660	03/31/2021	JITE

					Show All Lo	ng-Term Bo	nds and Stoo	ck Sold, Rec	leemed or C	Otherwise I	Disposed of	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	
ification	Description	eian		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
ilication	Description	eigii	Date	REDEMPTION 100,0000	Stock	Cialion	i ai vaiue	0031	value	(Decrease)	Accietion	Hizeu	13)	value	Date	Disposai	Disposai	Disposai	During rear	Date	(a)
Y2112M-AB-1	DRILLSHIPS OCEAN VENTURES INC TERM LOAN	R	04/25/2016 .	HEDEMITTION 100.0000		1,436	1,436	564	1,424		872	860	12		1.436				7,864	07/18/2021	5FF
	Subtotal - Bonds - Industrial and Misce	ellane		iated)		129.654.195	128.667.227	127.076.883	119.521.980	4.520	993.336	646.023	351.833	1.035.392	127.629.813	(779.390)	2.024.381	1.244.991	4.657.218	XXX	XXX
	BABSON MID-MARKET CLO 2007-II SERIES 200	IF.	04/06/2016	TVARIOUS		120,004,100	1	127,070,000	110,021,000	4,020	000,000	040,020	001,000	1,000,002	127,020,010	(110,000)	2,024,001	1,244,001	112,608	04/15/2021	
				PRIOR PERIOD ADJUSTMENT															,		
05616J-AE-3	BABSON CLO LTD 2015-1 SUBORDINATED NOTE	F	03/25/2016 .			51,934	750,000	51,934	35,506		16,428		16,428		51,934					04/20/2027	
05617G-AB-4	BABSON CLO LTD. 2011-1 SERIES 2011-1A C	F	04/20/2016 _	PAYDOWN		2,400,000	2,400,000	2,308,920	2,428,378		(28,378)		(28,378)		2,400,000				19,825	09/28/2021	1FE
050401.45.4	DADOON OLO LTD COAA LLL GUDODDINITTD NOT	_	00 (00 (0040	PRIOR PERIOD ADJUSTMENT		47,400		47 400	47 400						47 400					04 (45 (0000	04
05618J-AE-1	BABSON CLO LTD 2014-III SUBORDINATED NOT	F	03/23/2016 _	DD LOD DED LOD AD HIGHENT		17, 196		17,196	17, 196						17 , 196					01/15/2026	
05618K-AC-2	BABSON CLO LTD 2014-II SUBORDINATED NOTE	F	03/24/2016 .	PRIOR PERIOD ADJUSTMENT		6,748	2,425,000	6,748	6.748			1			6,748					10/17/2026	6*
20779M-AJ-7	CONNECTICUT VALLEY STR CDO III SERIES 20	F	06/23/2016 .	PAYDOWN		105.424	105,424	105.424							105, 424				1.184	03/23/2023	
20779M-AN-8	CONNECTICUT VALLEY STR CDO III SERIES 20	F	06/23/2016	PAYDOWN		875,701	875,701	482,998	482,998		392,703		392,703		875,701				17,177	03/23/2023	
20779M-AS-7	CONNECTICUT VALLEY STR CDO III SERIES 20	F	06/23/2016 .	PAYDOWN		1,840,000	1,840,000				1,840,000		1,840,000		1,840,000					03/23/2023	
20779P-AE-1	CONNECTICUT VALLEY STR CDO II SERIES 2A	E	05/06/2016 .	PAYDOWN		285,714	285,714	53,024	203,842		81,872		81,872		285,714				4,060	05/06/2018	
20779P-AF-8	CONNECTICUT VALLEY STR CDO II SERIES 2A	E	05/06/2016 .	PAYDOWN		228,571	228,571	18,914	128,314		100, 257		100,257		228,571				7,851	05/06/2018	
26410R-AC-3	DUCHESS IV CLO SERIES IV-A CLASS F 0.0	D	05/19/2016 _	PAYDOWN		4,740	4,740		(4.404.400)		1		1	40.000	4,740	4,740		4,740	62,146	12/19/2020	
26410W-AD-0 46615P-AA-2	DUCHESS V CLO INCOME NOTE CLASS F 1.75 JFIN CLO 2007 LTD SR NOTE CLASS A 1A 144	D	05/17/2016 .	PAYDOWN		(1,104,100)	(1,104,100) L	105.428	(1, 104, 100) 113.896		507		507	10,900	(1, 104, 100) 114, 403	(10,900)		(10,900)	(4,960) 391	05/21/2021 07/20/2021	
57628#-AG-3	MASSMUTUAL ASSET FINANCE LLC SENIOR SECU	1	06/21/2016 .	VARIOUS		128,225,889	128,225,889	128,225,889	89,797,124						128,225,889				793,063	12/31/2020	
79548K-6F-0	SALOMON BROTHERS MTG SEC VII SERIES 2001		06/01/2016 _	PAYDOWN		43,467	43,467	39,412	43,301		166		166		43,467				802	01/25/2035	
79548K-XQ-6	SALOMON BROTHERS MTG SEC VII SERIES 1997		06/01/2016	PAYDOWN		5,733	5,733	5,857	5,775		(42)		(42)		5,733				189	.07/25/2024	
79549A-FV-6	SALOMON BROTHERS MTG SEC VII SERIES 2001		06/01/2016 .	PAYDOWN				610	610		(610)		(610)						121	02/18/2034	
79549A-GG-8	SALOMON BROTHERS MTG SEC VII SERIES 2001		06/01/2016 .	PAYDOWN		7,811	7,811	6,699	7 , 476		335		335						212	02/18/2034	
79549A-RD-3 79549A-RE-1	SALOMON BROTHERS MTG SEC VII SERIES 2002		06/01/2016 _	PAYDOWN		8	8		8 61		1		<u>1</u>		8 57					09/25/2032	
79549A-RE-1	SALOMON BROTHERS MTG SEC VII SERIES 2002 SALOMON BROTHERS MTG SEC VII SERIES 2003		06/01/2016 . 06/01/2016 .	PAYDOWN PAYDOWN		57 176	57 176	5/	118		(4)		(4) 57		176				ا ا	09/25/2032 01/25/2033	
79549A-N0-5	SALOMON BROTHERS MTG SEC VII SERIES 2003		05/01/2016 .	PAYDOWN		1/0	4.854	320	320		(320)		(320)		170				د 78	04/25/2032	
79549A-XZ-7	SALOMON BROTHERS MTG SEC VII SERIES 2003		06/01/2016 _	PAYDOWN		3,016	3,016	2,326	2,311		705		705		3,016				94	_06/25/2033 _	1FM
79549A-YA-1	SALOMON BROTHERS MTG SEC VII SERIES 2003		06/01/2016	PAYDOWN		2,452	2,452	1,734	820		1,632		1,632		2,452				76	_06/25/2033 _	1FM
79549A-YB-9	SALOMON BROTHERS MTG SEC VII SERIES 2003		06/01/2016 .	PAYDOWN		569	581	148	26		543		543		569				18	06/25/2033	1FM
803066-AA-7	SAPPHIRE VALLEY CDO I LTD SR NOTE CLASS	F	04/15/2016 .	PAYDOWN		1,011,897	1,011,897	834,081	968,377		43,521		43,521		1,011,897				2,282	12/15/2022	1FE
N7516#-AA-1	ROCKALL CLO BV VARIABLE FUNDING NOTE - E	D	06/15/2016	REDEMPTION 100.0000		91,645	91,645	111.698	88.612					23.087	91.645	(20,053)		(20,053)	612	06/15/2020	1FE
N7516#-AC-7	ROCKALL CLO BY VARIABLE FUNDING NOTE - E	D	05/13/2016 .	VARIOUS		1,886,141	1,886,141	2, 132, 206	1,937,499					194,707	1,886,141	(246,065)		(20,033)	14,957	06/15/2020	
14/310# AU /	TOOKALE GEO DY VAITABLE I GNOTING NOTE G	D		REDEMPTION 100.0000												(240,000)		(240,000)			
N7516#-AD-5	ROCKALL CLO BV SENIOR SECURED VF2-EUR	D	06/15/2016 .			611,975	611,975	674,926	591,718					83,209	611,975	(62,951)		(62,951)	7,660	06/15/2020	5*
				REDEMPTION 100.0000			·	•													
	ROCKALL CLO BV SENIOR SECURED VF2-GBP	D	05/13/2016 .			215,490	215,490	217,005							215,490	(1,515)		(1,515)		06/15/2020	
5599999.	Subtotal - Bonds - Parent, Subsidiarie:	s and	Affiliates			136,932,657	140,036,646	135,403,659	95,862,358		2,449,374		2,449,374	311,903	136,932,657	(336,744)		(336,744)	1,040,450	XXX	XXX
8399997.	Total - Bonds - Part 4					271,555,167	273,670,538	267,431,306	220,331,886	4,520	3,461,823	646,023	2,820,320	1,347,295	269,529,135	(1, 116, 134)	2,026,031	909,897	5,754,747	XXX	XXX
8399998.	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999.	Total - Bonds					271,555,167	273,670,538	267,431,306	220,331,886	4,520	3,461,823	646,023	2,820,320	1,347,295	269,529,135	(1, 116, 134)	2,026,031	909,897	5,754,747	XXX	XXX
20823#-12-5	CONNOR SPORT COURT INTL, INC.		05/04/2016 .	. CORPORATE ACTION	1.000														20,232		P5V
20823#-13-3			05/04/2016 _	. CORPORATE ACTION	1.000														8,351		P5V
33610F-30-7	FIRST POTOMAC REALTY TRUST		04/27/2016 _	. CALL 25.0000	8,283.000	207,075		207,217	207,217				<b>}</b>		207,217		(142)	(142)	6,704		P3V
49446R-79-4 60936@-11-9	KIMCO REALTY CORPORATION		06/22/2016 .	JONES TRADING INST PREPAYMENTS	5,368.000 270,436.000	142,093 270,436		126,953 270,436	126,953						126,953		15, 141	15, 141	4,026 10,727		P2UFE P5V
69360J-68-5	PS BUSINESS PARKS INC		06/22/2016 .	JONES TRADING INST	2,519.000	270,436		270,436	270,436						270,436		1,049	1,049	1,664		P2LFE
69360J-71-9			06/22/2016 _	JONES TRADING INST	921.000	23,803		23,025	23,025						23,025		778	778	501		P2LFE
74460W-20-6	PUBLIC STORAGE		06/22/2016 .	JONES TRADING INST	5,000.000	128,558		125,000	125,000						125,000		3,558	3,558	3,466		P2UFE
74460W-40-4	PUBLIC STORAGE		05/10/2016 .	JONES TRADING INST	600.000	15,698		15,000	15,000						15,000		698	698	216		P2LFE
	PUBLIC STORAGE		05/10/2016 .	. JONES TRADING INST	600.000	15,709		15,000	15,000						15,000		709	709	211		P2UFE
756109-80-7	REALTY INCOME CORP		06/22/2016 _	JONES TRADING INST	7,070.000	185,748	·	192,318	192,318						192,318		(6,570)	(6,570)	5,772		P2UFE
00770# 40 5	TRUCK BODIES & EQUIPMENT INTL		03/23/2016 .	PRIOR PERIOD ADJUSTMENT	1,000							1							4.434		P6*V
05110#-1Z-5	I INUUN DUDIES & EQUIFMENT INTL	1	_  UO/23/2010 _		1.000					L	L	L	L	L	L	L			4,434		ro~v

## **SCHEDULE D - PART 4**

					SHOW All LO	ng renn be	nas ana otoc	nt Cola, Fica	cerned or c	THICH WISC E	Jisposca (	or During ti	ic Garrent	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than			Adjusted	Foreign			Interest/	Stated	
											Current		.,	Change in		3	Doolined		Stock	Con-	or Market
OLIOID										Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized	T			
CUSIP			D: .		Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-			Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
8499999. 8	Subtotal - Preferred Stocks - Industrial	I and M	liscellaneou	us (Unaffiliated)		1,054,662	XXX	1,039,442	1,039,442						1,039,442		15,221	15,221	66,304	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					1,054,662	XXX	1,039,442	1,039,442						1,039,442		15,221	15,221	66,304	XXX	XXX
8999998.	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999.	Total - Preferred Stocks					1,054,662	XXX	1,039,442	1,039,442						1,039,442		15,221	15,221	66,304	XXX	XXX
	CONNOR SPORT COURT INTL, INC.		05/04/2016	VARIOUS	1.000																. V
	COREPHARMA HOLDINGS, INC.			CORPORATE ACTION	1.000														20,479		_ V
36227K-10-6	GSE SYSTEMS INC			JONES TRADING INST	6,968.000	15,445		10,661	16,723	(6,062)			(6,062)		10,661		4,784	4,784			_ L
				PRIOR PERIOD ADJUSTMENT																	
89778#-10-9	TRUCK BODIES & EQUIPMENT INTL	.    -	03/23/2016		1.000														13,644		. V
00770# 44 7	TOUGH DODIES & FOUNDMENT INT			PRIOR PERIOD ADJUSTMENT	4 000														0.040		.,
89//8#-11-/	TRUCK BODIES & EQUIPMENT INTL		03/23/2016	PRIOR PERIOD ADJUSTMENT	1.000														2,818		. V
00770# 10 0	TRUCK BODIES & EQUIPMENT INTL		03/23/2016	PRIOR PERIOD ADJUSTMENT	1.000														19.378		v
09110#-13-3	I HOUR BUDIES & EQUIPMENT TIVIL			PRIOR PERIOD ADJUSTMENT	1.000														19,370		, V
G7640@-10-2	ROSEMOUNT GT FIN OFFSHORE FUND	F	03/30/2016	THIOTI LITTOD ADDOORMENT	5.628.000	112.748		112.748	345.856	(163,386)		69.722	(233, 108)		112.748				l		v
	THE STATE OF			PRIOR PERIOD ADJUSTMENT						(.00,000)			(250, 100)		112,740						*
G7640@-MM-1	ROSEMOUNT GT FIN OFFSHORE FUND	. F	03/30/2016	7,000	1,071.000	3,314		3,314		3,314			3,314		3,314						V
9099999. 3	Subtotal - Common Stocks - Industrial	l and M	liscellaneou	us (Unaffiliated)		131,507	XXX	126,723	362,579	(166,134)		69,722	(235,856)		126,723		4,784	4,784	57, 158	XXX	XXX
9799997.	Total - Common Stocks - Part 4			·		131,507	XXX	126,723	362,579	(166,134)		69,722	(235,856)		126,723		4,784	4,784	57, 158	XXX	XXX
9799998.	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999.	Total - Common Stocks					131,507	XXX	126,723	362,579	(166,134)		69,722	(235,856)		126,723		4,784	4,784	57, 158	XXX	XXX
9899999.	Total - Preferred and Common Stocks	;				1, 186, 169	XXX	1,166,165	1,402,021	(166,134)		69,722	(235,856)		1,166,165		20,005	20,005	123,462	XXX	XXX
9999999 -	Totals					272,741,336	XXX	268,597,471	221,733,907	(161,614)	3,461,823	715,745	2,584,464	1,347,295	270,695,300	(1, 116, 134)	2,046,036	929,902	5,878,209	XXX	XXX

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

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

	1 0					un Optioni	ο, Οαρο, ι			and Forwai							4.0	4.0				
1	2	3	4	5	6	/	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description									Cumulative	_											1
	of Item(s)								Strike	Prior	Current										Credit	Hedge
	Hedged,								Price,	Year(s)	Year Initial						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value		Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
0079999. Subtota	I - Purchased Option	ıs - Hedging	Effective											XXX							XXX	XXX
		Schedule B,																				1
72847 Call Options -		D, Exhibit 5		DIT SUISSE																		1
10 YEAR SWAP	Portfolio Hedge		Interest INT	ERNATIONAL E58DKGMJYYYJLN8C3868 .	03/04/2014	03/04/2024 .		25,000,000	4.4600000	1,557,000			5,404,737		5,404,737	1,923,171						0001
72902 Call Options -		Schedule B, D, Exhibit 5	001	.DMAN SACHS BANK																		1
10 YEAR SWAP	Portfolio Hedge	D, EXIIIDIT 3	Interest USA		02/05/2014	03/05/2024 .		20,000,000	3.96000000	949,200			3,640,590		3,640,590	1,355,976						0001
IU ILAN SIIAF	. Fulliullu lieuge	Schedule B,	IIII EI EST OOA		03/03/2014			20,000,000								1,000,870						0001
72910 Call Options -		D, Exhibit 5																				1
30 YEAR SWAP	Portfolio Hedge		Interest BNP	PARIBAS	_03/05/2014	_03/05/2021 _		15,000,000	3.73500000	1,179,000			6,289,893		6,289,893	2,861,601						0001
	,	Schedule B,																				1
10897 Call Options -		D, Exhibit 5		DIT SUISSE																		1
10 YEAR SWAP	Portfolio Hedge		Interest INT	ERNATIONAL E58DKGMJYYYJLN8C3868 .	03/24/2009	03/25/2019 _		50,000,000	3.44250000	2,040,000			8,235,444		8,235,444	3,709,953						0001
		Schedule B,																				1
64756 Call Options -	B 14 11 11 1	D, Exhibit 5		DMAN SACHS BANK	00 /00 /00 40	00 (04 (0047		45 000 000	4 4000000	4 000 000			0 000 007		0 000 007	0.700.040						
30 YEAR SWAP	Portfolio Hedge	0-1-4-1- D	Interest USA	KD3XUN7C6T14HNAYLU02 .	08/20/2013			15,000,000	4.46000000	1,620,000			9,266,667		9,266,667	3,782,816						0001
64770 Call Options -		Schedule B, D, Exhibit 5	CDE	DIT SUISSE																		1
30 YEAR SWAP	Portfolio Hedge	D, EXIIIDIT 3			_08/21/2013	08/22/2016		17.000.000	4.40000000	1.680.000			10,503,228		10,503,228	4,335,518						0001
00 1E/11 0II/11	Tortrorro ricago	Schedule B,	111101001	ENWITTOWNE ECODICINOT FOR TOUR COORD		1.00/ 22/ 2010		17,000,000		1,000,000			10,000,220		10,000,220	,,000,010						
66523 Call Options -		D, Exhibit 5	CRE	DIT SUISSE																		1
10 YEAR SWAP	Portfolio Hedge				09/12/2013	09/12/2016 _		52,000,000	4.2400000	2,990,000			14,074,438		14,074,438	5,085,090						0001
	,	Schedule B,																				1
66719 Call Options -		D, Exhibit 5																				1
30 YEAR SWAP	Portfolio Hedge			IBANK N.A E570DZWZ7FF32TWEFA76 .	09/16/2013	09/17/2018 _		11,000,000	4.45000000	1,250,000			6,588,882		6,588,882	2,725,007						0001
0089999. Subtota	I - Purchased Option		Other - Call Opt	tions and Warrants				1	1	13,265,200			64,003,879	XXX	64,003,879	25,779,132					XXX	XXX
70040 0 1 0 1		Schedule B,		DIT OLLOGE																		1
72848 Put Options - 10 YEAR SWAP	Portfolio Hedge	D, Exhibit 5		DIT SUISSE ERNATIONAL E58DKGMJYYYJLN8C3868 .	03/04/2014	03/04/2024		36,000,000	4.46000000	2,242,100			669,674		669,674	(384,403)						0001
TEAN SWAF	FOILIDITO Heage	Schedule B.	interest INI	ENNATIONAL ESOUNGINGTITSLINOCSOOD	03/04/2014	03/04/2024 .		00,000,000	4.40000000	2,242,100			009,074		009,074	(304,403)						0001
64757 Put Options - 30	1	D, Exhibit 5	GOL	DMAN SACHS BANK																		1
YEAR SWAP	Portfolio Hedge	D, EXIIIDIT O	Interest USA		08/20/2013	08/21/2017		22,500,000	4.9600000	1,620,000			1,412		1.412	(38, 149)						0001
	The state of the s	Schedule B,				T		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							,	,,,,,,						
64771 Put Options - 30	ו	D, Exhibit 5		DIT SUISSE																		1
YEAR SWAP	Portfolio Hedge		Interest INT	ERNATIONAL E58DKGMJYYYJLN8C3868 .	_08/21/2013	08/22/2016 _		25,840,000	4.90000000	1,680,000						(2,410)						0001
		Schedule B,																				1
66521 Put Options - 10		D, Exhibit 5		DIT SUISSE																		1
YEAR SWAP	Portfolio Hedge	0.1.1.1.0	Interest INT	ERNATIONAL E58DKGMJYYYJLN8C3868 .	09/12/2013	09/12/2016 .		73,300,000	4.74000000	3,097,000			.  1		1	(4,809)						0001
66720 Put Options - 30		Schedule B, D, Exhibit 5																				1
YEAR SWAP	Portfolio Hedge	D, EXHIBIT 5	Interest CIT	IBANK N.A E570DZWZ7FF32TWEFA76 .	.09/16/2013	.09/17/2018		26,750,000	4.9500000	2,150,000			34.432		34.432	(126,878)						0001
	I - Purchased Option	s - Hedging			1.00/ 10/ £0 10			20,730,000		10,789,100				XXX	705,519	(556,649)					XXX	XXX
	I - Purchased Option			0110						24,054,300				XXX	64.709.398	25,222,483			<b>†</b>		XXX	XXX
	I - Purchased Option									۵۳, ۵۵۹, ۵۵۵			050,5001,70	XXX	07,700,000	20,222,400			<b>†</b>		XXX	XXX
	I - Purchased Option												1	XXX		1					XXX	XXX
			acriciation										1	XXX							XXX	XXX
	I - Purchased Option		\\/							40 005 000			04 000 077		04 000 0==	05 770 455			1			
	urchased Options - C		ario warrants							13,265,200				XXX	64,003,879	25,779,132			<del> </del>		XXX	XXX
	urchased Options - P									10,789,100				XXX	705,519	(556,649)			1		XXX	XXX
	urchased Options - C													XXX		<b> </b>			ļ		XXX	XXX
	urchased Options - F													XXX							XXX	XXX
	urchased Options - C													XXX							XXX	XXX
	urchased Options - C	Other												XXX							XXX	XXX
0429999. Total Pu										24,054,300			1 - 7	XXX	64,709,398	25,222,483					XXX	XXX
	I - Written Options -													XXX							XXX	XXX
0569999. Subtota	I - Written Options -	Hedging Oth	er											XXX							XXX	XXX
0639999. Subtota	I - Written Options -	Replications												XXX							XXX	XXX
	I - Written Options -													XXX							XXX	XXX
	op	223 0.011										1		,		1			1			

Chawing all Options	Cana Floor	Collora Cwan	a and Earwarda Onar	as of Current Statement Date
SHOWING All ODDIONS.	. Cabs. Fibbli	s. Cullais. Swap	S aliu Folwalus Opel	i as di Guireili Statellieli Date

					5	Showing a	all Options	s. Caps. F	loors, Colla	rs. Swaps	and Forwar	ds Open a	s of Curre	nt Stateme	nt Date								
1	2	3	4		5	6	T 7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
•	Description		-		-	_	-				Cumulative												1
	of Item(s)									Strike	Prior	Current										Credit	Hedge
	Hedged,									Price,	Year(s)	Year Initial						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange	Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
0779999 Subtota	I - Written Options -	Other	(/		· · · · · · · · · · · · · · · · ·					( /					XXX		(					XXX	XXX
	ritten Options - Call		Warrants												XXX							XXX	XXX
	ritten Options - Put		**arranto												XXX							XXX	XXX
	ritten Options - Cap														XXX							XXX	XXX
	ritten Options - Floo														XXX							XXX	XXX
	ritten Options - Colla														XXX							XXX	XXX
	ritten Options - Other														XXX							XXX	XXX
0849999. Total W		J1													XXX							XXX	XXX
	I - Swaps - Hedging	Effective													XXX				1	<del>                                     </del>		XXX	XXX
Interest Rate Swap	. C.rapo ricaging														,,,,,							,,,,,	7000
/10136/[Quarterly]LIB	o	Schedule B,																	]				i
R [ 0.6251%]/Semi-		D, Exhibit 5		CREDIT SUISSE																			i
Annual FIXED 5.145%	Portfolio Hedge		Interest	INTERNATIONAL	E58DKGMJYYYJLN8C3868 _	_02/17/2009	02/19/2019 .		6,000,000	5.145% [LIBOR]			137,581	684,306		684,306	(3,080)				<u>4</u> 8,744		0001
Interest Rate Swap																			1	1			i
/10202/[Quarterly]LIB0	D	Schedule B,		001 00101 01010 0111															]				i
R [ 0.6653%]/Semi- Annual FIXED 5.22%	Portfolio Hedge	D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	02/24/2000	02/26/2010		12 000 000	5.22% [LIBOR]			278,587	1,400,929		1,400,929	(9,317)		1	1	97,857		0001
Interest Rate Swap	. Fortionio neuge		interest	USA	NUONUNTUOT 14HWATEUUZ .	02/24/2009	02/20/2019 .		12,000,000	3.22% [LIDUN]			210,301	1,400,929		1,400,929	(9,517)				91,031		0001
/10480/[Quarterly]LIB	0	Schedule B,																					1
R [ 0.6801%]/Semi-		D, Exhibit 5		CREDIT SUISSE																			1
Annual FIXED 5.36%	Portfolio Hedge		Interest	INTERNATIONAL	E58DKGMJYYYJLN8C3868 _	03/03/2009	03/05/2019 .		10,000,000	5.36% [LIBOR]			238,924	1,215,548		1,215,548	(11, 153)				81,854		0001
Interest Rate Swap																							1
/10878/[Semi-		1																					i
Annual]FIXED [		Schedule B,		IDMODOLIN OLIVOT																			i
3.765%]/Quarterly LIBOR 0.6311%	Portfolio Hedge	D, Exhibit 5	Interest	JPMORGAN CHASE	7H6GLXDRUGQFU57RNE97	03/24/2009	03/30/3046		10 500 000	LIBOR [ 3.765%]			(98,664)	(5,959,805)		(5,959,805)	(2,848,140)				340,897		0001
Interest Rate Swap	Portfolio neage		interest	DANK, N.A.	/MOULXUNUGUFUS/NNE9/ _	03/24/2009	03/30/2046 .		12,500,000	LIBUH [ 3./00%]			(98,004)	(5,959,805)		(5,959,805)	(2,848,140)				340,897		0001
/10892/[Semi-																							1
Annual]FIXED [		Schedule B,																					1
3.9425%]/Quarterly		D, Exhibit 5		CREDIT SUISSE						LIBOR [													1
LIBOR 0.0%	Portfolio Hedge		Interest	INTERNATIONAL	E58DKGMJYYYJLN8C3868 _	_03/24/2009	03/27/2029 _		27,500,000	3.9425%]				(5,595,289)		(5,595,289)	(2,634,452)				490,781		0001
Interest Rate Swap																							1
/12834/[Semi-		0.1.1.2																					
Annual]FIXED [		Schedule B, D, Exhibit 5		CREDIT SUISSE															]				,
3.745%]/Quarterly LIBOR 0.6813%	Portfolio Hedge	ט, באוווטונ 5	Interest		E58DKGMJYYYJLN8C3868 _	06/01/2000	06/03/2019 .		50 000 000	LIBOR [ 3.745%]			(792,694)	(4,257,660)		(4,257,660)	(454,600)		]		427,931		0001
Interest Rate Swap	_   O LIUITO Heuge			INTERINATIONAL	LOUDINGHOLLIOUSOUS -				, 000 , 000	LIDON [ 3.743%]			(132,034)	(4,237,000)		(4,231,000)	(454,000)				421,931		0001
/13370/[Semi-																							i
Annual]FIXED [		Schedule B,																					i
4.0425%]/Quarterly		D, Exhibit 5		CREDIT SUISSE						LIBOR [									]				i
LIBOR 0.64185%	Portfolio Hedge		Interest	INTERNATIONAL	E58DKGMJYYYJLN8C3868 .	06/19/2009	06/23/2019 .		50,000,000	4.0425%]			(856 , 136)	(4,779,299)		(4,779,299)	(436,524)		<b></b>		431,567		0001
Interest Rate Swap																							i
/13871/[Semi- AnnuallFIXED [		Schedule B.																	]				i
3.83%]/Quarterly LIBOF	8	D, Exhibit 5		MORGAN STANLEY																			i
0.63285%	Portfolio Hedge	D, EXIIIDIT J	Interest		17331LVCZKQKX5T7XV54	.07/15/2009	.07/17/2019	[	75,000,000	LIBOR [ 3.83%]			(1,210,693)	(6,827,440)		(6,827,440)	(765,665)		L		654,909		0001
Interest Rate Swap																							i
/14913/[Quarterly]LIB0	0																						i
R [ 0.6813%]/Semi-	VA SECONDARY																						i
Annual FIXED 3.591%	GUARANTEES	Exhibit 5	Interest	BNP PARIBAS	ROMUWSFPU8MPR08K5P83 .	09/01/2009	09/03/2019 .		26,000,000	3.591% [LIBOR]			392 , 181	2,259,490		2,259,490	326,980				231,823		0001
Interest Rate Swap		0-1-4-1- 0																	]				i
/15812/[Quarterly]LIB0 R [ 0.6691%]/Semi-	٧	Schedule B, D, Exhibit 5																	1	1			i
Annual FIXED 3.8225% _	Portfolio Hedge	D, EXHIBIT 5	Interest	UBS AG	BFM8T61CT2L1QCEM1K50 .	10/08/2000	10/13/2020		50 000 000	3.8225% [LIBOR]			802,547	14,299,272		14,299,272	5,489,203				911,386		0001
Interest Rate Swap	TOTAL TOTAL TIEUSE			000 AU	DI MOTOTOTEL INCLIMINOU .	10/00/2009	10/ 10/2028 .		000,000,000,000	D. OΣΣON [LIDON]				17,233,272		17,400,414	ل 405, و 100, ر						0001
/17140/[Semi-																							i
Annual]FIXED [		Schedule B,																	]				i
3.956%]/Quarterly		D, Exhibit 5		MORGAN STANLEY																			i
LIBOR 0.65635%	Portfolio Hedge		Interest	CAPITAL SERVICES	17331LVCZKQKX5T7XV54 _	12/15/2009	12/17/2021 _		50,000,000	LIBOR [ 3.956%]			(838,715)	(7,853,874)		(7,853,874)	(1,802,107)				584, 166		0001

Chawing all Ontions	Cono Floor	College Cwee	a and Earwarda Onan	as of Current Statement Date
SHOWING All ODDIONS.	. Cabs. Fibbl	s. Guilais. Swab	S and Forwards Open	as of Current Statement Date

						Showing a	ali Options	s, Caps, i	ioois, cond	ars, Swaps	and Forwa	ius Open a	as of Curre	ni Stateme	eni Dale								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description										Cumulative												
	of Item(s)									Strike	Prior	Current										Credit	Hedge
	Hedged,									Price,	Year(s)	Year Initial						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Typo(c)				Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
		Cobodulo/	Type(s)					Number			of Premium		Current										
	Income	Schedule/	of			<b>-</b> .	Maturity	Number		Index		Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)		, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap																							
/17239/[Semi-																							
Annual]FIXED [		Schedule B,																					
3.85%]/Quarterly LIBOR		D, Exhibit 5																					
0.64185%	Portfolio Hedge		Interest	_ DEUTSCHE BANK AG	_ 7LTWFZYICNSX8D621K86 _	12/21/2009	12/23/2019 .		100,000,000	.LIBOR [ 3.85%]			(1,616,022	)(10,329,189	9)	(10,329,189)	(1,501,617)				932,738		0001
Interest Rate Swap																							
/17466/[Semi-																							
Annual]FIXED [		Schedule B,																					
3.93531%]/Quarterly		D, Exhibit 5		ROYAL BANK OF						LIBOR [													
LIBOR 0.6611%	Portfolio Hedge		Interest	_ CANADA	. ES71P3U3RH1GC71XBU11 .	_01/06/2010	01/08/2020 _		150,000,000	3.93531%]			(2,486,379	)(16,004,470	))	( 16,004,470)	(2,263,757)				1,407,125		0001
Interest Rate Swap																							
/17579/[Semi-																							
Annual]FIXED [		Schedule B,																					
4.865%]/Quarterly		D, Exhibit 5	1	BANK OF AMERICA,																			
LIBOR 0.62835%	Portfolio Hedge		Interest	. N.A	B4TYDEB6GKMZ0031MB27	_01/13/2010	07/15/2041 _		45,000,000	LIBOR [ 4.865%]			(957,785	)(29,375,798	3)	(29,375,798)	(9,238,298)				1, 125, 900		0001
Interest Rate Swap			I																				
/18391/[Quarterly]LIB0		Schedule B,																					
R [ 0.658%]/Semi-		D, Exhibit 5		CREDIT SUISSE																			
Annual FIXED 5.378%	Portfolio Hedge		Interest	. INTERNATIONAL	_ E58DKGMJYYYJLN8C3868 _	_03/08/2010	03/10/2020 _		6,000,000	_5.378% [LIBOR]			143,703	988,836	3	988,836	65,320				57,628		0001
Interest Rate Swap																							
/18700/[Semi-																							
Annual]FIXED [		Schedule B,																					
3.3%]/Quarterly LIBOR		D, Exhibit 5		MORGAN STANLEY																			
0.6271%	Portfolio Hedge		Interest	_ CAPITAL SERVICES	. I7331LVCZKQKX5T7XV54 .	03/25/2010	03/29/2017 .		75,000,000	LIBOR [ 3.3%]			(1,003,550	)(1,471,055	5)	(1,471,055)	731,238				324,760		0001
Interest Rate Swap																							
/18933/[Semi-																							
Annual]FIXED [		Schedule B,																					
4.55%]/Quarterly LIBOR		D, Exhibit 5		BANK OF AMERICA,																			
0.6461%	Portfolio Hedge		Interest	. N.A	B4TYDEB6GKMZ0031MB27 .	03/30/2010	04/01/2040 .		61,000,000	.LIBOR [ 4.55%]			(1, 198, 423	)(34,395,483	3)	(34,395,483)	(11,605,282)				1,486,699		0001
Interest Rate Swap																							
/18947/[Quarterly]LIB0		Schedule B,																					
R [ 0.65635%]/Semi-		D, Exhibit 5		CREDIT SUISSE																			
	Portfolio Hedge		Interest	. INTERNATIONAL	_ E58DKGMJYYYJLN8C3868 _	03/31/2010	04/06/2020 .		6,000,000	5.525% [LIBOR]			147 , 169	1,039,317	'	1,039,317	67,783				58,249		0001
Interest Rate Swap			I																				
/18948/[Semi-		1																					
Annual]FIXED [		Schedule B,																					
4.529%]/Quarterly		D, Exhibit 5		MORGAN STANLEY																			
LIBOR 0.65635%	Portfolio Hedge		Interest	. CAPITAL SERVICES	. I7331LVCZKQKX5T7XV54 .	03/31/2010	04/06/2040 .		50,000,000	LIBOR [ 4.529%]			(977,404	)(27,909,796	i)	(27,909,796)	(9,453,299)				1,218,862		0001
Interest Rate Swap		1	I																				
/18968/[Quarterly]LIB0		Schedule B,	I																				
R [ 0.6571%]/Semi-		D, Exhibit 5	1.	CREDIT SUISSE																			
Annual FIXED 5.53%	Portfolio Hedge		Interest	. INTERNATIONAL	_ E58DKGMJYYYJLN8C3868 _	04/01/2010	04/07/2020 .		6,000,000	5.53% [LIBOR]			147 , 341	1,041,164	·	1,041,164	67,844				58,249		0001
Interest Rate Swap																							
/19005/[Semi-		1	1																				
Annual]FIXED [		Schedule B,	I																				
4.7025%]/Quarterly		D, Exhibit 5	l							LIBOR [													
LIBOR 0.6571%	Portfolio Hedge		Interest	. BAHCLAYS BANK PLC .	. G5GSEF7VJP5170UK5573 .	04/05/2010	04/07/2040 .		50,000,000	4./025%]			(1,020,963	)(30,247,237	`)	(30,247,237)	(10,116,308)				1,219,119		0001
Interest Rate Swap			1																				
/19192/[Semi-		1	I																				
Annual]FIXED [		Schedule B,	I																				
4.5%]/Quarterly LIBOR		D, Exhibit 5	1.																				
0.63435%	Portfolio Hedge		Interest	. BNP PARIBAS	_ ROMUWSFPU8MPR08K5P83 _	04/16/2010	04/20/2040 _		40,000,000	LIBOR [ 4.5%]			(779,484	)(22,291,088	3)	(22,291,088)	(7,676,178)				975,910		0001
Interest Rate Swap			1																				
/19244/[Semi-			1																				
Annual]FIXED [		Schedule B,	1																				
4.47625%]/Quarterly		D, Exhibit 5	1	CREDIT SUISSE						LIBOR [													
LIBOR 0.63485%	Portfolio Hedge	<u> </u>	Interest	_ INTERNATIONAL	_ E58DKGMJYYYJLN8C3868 _	_04/19/2010	_04/21/2040 _		40,000,000	4.47625%]	ļ	ļ	(775,007	)(22,006,987	')	<u>(22,006,987)</u>	(7,571,877)			ļ	975,910		0001

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current S	Statement Date
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T.	1		1				an Option	s, Caps, 1	•			rds Open a	1							, , , , , , , , , , , , , , , , , , , ,			
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)		, Counterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Cumulative Prior Year(s) Initial Cost of Premium (Received)		Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Credit Quality of Refer- ence	Hedge Effectiveness at Inception and at Quarter-end
Description	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap /19272/[Semi- Annual]FIXED [ 4.5%]/Quarterly LIBOR 0.6351% Interest Rate Swap /19282/[Semi- Annual]FIXED [	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest		. 7LTWFZYICNSX8D621K86 .	04/20/2010	04/22/2040 _		50,000,000	LIBOR [ 4.5%]			(975, 384)	(27,777,622)		(27 ,777 ,622)	(9,524,221)				1,219,887		0001
4.431%]/Quarterly		D, Exhibit 5		MORGAN STANLEY																			1
LIBOR 0.6381%	Portfolio Hedge		Interest	CAPITAL SERVICES	. 17331LVCZKQKX5T7XV54 .	_04/21/2010	04/23/2040 _		36,000,000	LIBOR [ 4.431%]			(690,941)	(19,399,942)		(19,399,942)	(6,758,479)				878,319		0001
Interest Rate Swap /19494/[Semi- Annual]FIXED [ 3.66%]/Quarterly LIBOR 0.6341%	GUARANTEES	Exhibit 5 Schedule B,	Interest	. BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573 _	05/04/2010	05/06/2020 _		24,750,000	_LIBOR [ 3.66%]			(382, 196)	(2,610,395)		(2,610,395)	(481,265)				242,815		0001
R [ 0.6341%]/Semi-		D, Exhibit 5																					1
Annual FIXED 4.0133% _ Interest Rate Swap /19824/[Quarterly]LIBO R [ 0.6613%]/Semi-	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	. DEUTSCHE BANK AG	. 7LTWFZYICNSX8D621K86 .	05/04/2010	05/06/2025 _		100,000,000	4.0133% [LIBOR]			1,720,878	23, 160, 914		23,160,914	6,889,940				1,487,447		0001
Interest Rate Swap /20364/[Semi- Annual]FIXED [	Portfolio Hedge	Schedule B,	Interest	. BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573 _	05/20/2010	05/24/2040 _		40,000,000	3.92% [LIBOR]			670,692	17,814,362		17,814,362	7,595,389				977 ,753		0001
3.74%]/Quarterly LIBOR 0.6566% Interest Rate Swap /20676/[Semi-	Portfolio Hedge	D, Exhibit 5	Interest	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573 _	06/07/2010	06/09/2025 _		35,000,000	_LIBOR [ 3.74%]			(552,025)	(7,382,675)		(7,382,675)	(2,500,910)				523,247		0001
Annual]FIXED [ 3.90625%]/Quarterly LIBOR 0.65635%Interest Rate Swap	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK	. KD3XUN7C6T14HNAYLU02 .	06/15/2010	06/17/2030 .		56,000,000	LIBOR [ 3.90625%]			(925,431)	(16,986,170)		(16,986,170)	(6,296,165)				1,046,166		0001
/20906/[Quarterly]LIB0 R [ 0.6311%]/Semi-	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES	. 17331LVCZKQKX5T7XV54 .	06/28/2010	06/30/2022 .		75,000,000	3.3225% [LIBOR]			1,012,316	9, 908, 129		9,908,129	3,290,816				918,559		0001
/21022/[Quarterly]LIB0 R [ 0.6461%]/Semi-	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG	. BFM8T61CT2L1QCEMIK50 .	06/29/2010	07/01/2022 .		100,000,000	3.25% [LIBOR]			1,314,627	12,813,488		12,813,488	4,427,039				1,224,745		0001
/21191/[Quarterly]LIB0 R [ 0.6691%]/Semi-	VA SECONDARY	Exhibit 5	Interes*	CREDIT SUISSE	EEODACH IAAA ii vibooco	07/09/2010	07/10/0000		44 000 000	3.10625%			548.666	9 075 505		9 975 505	1 075 057				440 405		0001
Interest Rate Swap /21256/[Quarterly]LIBO R [ 0.63285%]/Semi-		Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE					44,000,000				,	3,875,585		3,875,585	1,075,357				442, 195		0001
Annual FIXED 5.01% Interest Rate Swap /21368/[Quarterly]LIBO R [ 0.63485%]/Semi-		Schedule B, D, Exhibit 5	Interest		. 7H6GLXDRUGQFU57RNE97 .		07/16/2020 .			5.01% [LIBOR]			330 , 624	2,468,801		2,468,801	244,061				150,748		0001
Annual FIXED 5.02% Interest Rate Swap /21430/[Semi- Annual]FIXED [ 3.022%]/Quarterly LIBOR 0.63435%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest		. 7LTWFZYICNSX8D621K86 .					5.02% [LIBOR]			(1,521,238)	2,475,707		2,475,707	(3,091,215)				151, 121		0001
												p		, , , . L /		·- , - <b></b> , · <b>-</b> / , · <b>-</b> / ,					, 202, .00		

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current S	Statement Date
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							ali Options	s, Caps, I	10015, 00118	ırs, Swaps	and Forwa	ius Open a		il Stateme									
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)		, Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or 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 F	air Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap	or ricpilcated	identifier	(α)	Or Ochilar	Olcaringhouse	Date	Expiration	Contracts	Amount	(i did)	i aid	i aid	moome	Value	Oodc 1	an value	(Decrease)	D./A.O.V.	Accidion	item	Exposure	Littly	(6)
/21833/[Quarterly]LIB0 R [ 0.6281%]/Semi-	Portfolio Hedge	Schedule B, D, Exhibit 5 Schedule B,	Interest	CREDIT SUISSE INTERNATIONAL	. E58DKGMJYYYJLN8C3868 .	08/10/2010	08/12/2020 .		11,000,000	5.128% [LIBOR]			250 , 890	1,889,500		1,889,500	184,690				111,638		0001
R [ 0.6266%]/Semi-	Portfolio Hedge	D, Exhibit 5	Interest	BANK OF AMERICA, N.A.	B4TYDEB6GKMZ0031MB27 .	08/11/2010	08/13/2020 .		110,000,000	2.68% [LIBOR]			1,165,372	7,925,326		7,925,326	2,919,191				1, 116, 378		0001
Interest Rate Swap /23080/[Quarterly]LIBO R [ 0.64185%]/Semi-		Schedule B, D, Exhibit 5		JPMORGAN CHASE																			
Annual FIXED 5.0% Interest Rate Swap /23104/[Quarterly]LIB0	Portfolio Hedge	Schedule B,	Interest	BANK, N.A	. 7H6GLXDRUGQFU57RNE97 .	09/21/2010	.1.09/23/2020 .		20,000,000	5.0% [LIBOR]			438 , 204	3,418,649		3,418,649	372,028				205,670		0001
	Portfolio Hedge	D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	. E58DKGMJYYYJLN8C3868 .	09/21/2010	09/23/2022 .		150,000,000	2.9075% [LIBOR]			1,717,158	16,539,695		.16,539,695	7,070,111				1,871,998		0001
Interest Rate Swap /23122/[Quarterly]LIBO R [ 0.6401%]/Semi-	Deskfolie Heden	Schedule B, D, Exhibit 5		GOLDMAN SACHS BANK	VDQVI NIZOCT 4 AI NIAVI LIQQ	00/00/0010	00/04/0000		20, 000, 000	E 0% (1 1000)			427,000	2 402 402		0 400 400	207.050				005 670		0004
Interest Rate Swap /24302/[Semi-	Portfolio Hedge	Cabadula B	Interest	USA	. KD3XUN7C6T14HNAYLU02 .	09/22/2010	-1.09/24/2020		20,000,000	5.0% [LIBOR]			437 , 989	3,423,423		3,423,423	387,059				205,670		0001
Annual]FIXED [ 3.87125%]/Quarterly LIBOR 0.6261% Interest Rate Swap	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA	. KD3XUN7C6T14HNAYLU02 .	11/12/2010	11/16/2040 .		100,000,000	LIBOR [ 3.87125%]			(1,654,869)	(43,271,850)		(43,271,850)	(18,421,654)				2,468,805		0001
/24326/[Semi- Annual]FIXED [ 3.955%]/Quarterly LIBOR 0.6276%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK	. KD3XUN7C6T14HNAYLU02 .	11/15/2010	11/17/2040 _		50,000,000	LIBOR [ 3.955%]			(848,515)	(22,518,683)		(22,518,683)	(9,284,722)				1,234,656		0001
Interest Rate Swap /24451/[Semi- Annual]FIXED [ 3.51375%]/Quarterly		Schedule B, D, Exhibit 5								LIBOR [													
LIBOR 0.6251% Interest Rate Swap /25451/[Quarterly]LIBO R [ 0.6401%]/Semi-	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573 _	11/17/2010	11/19/2025 _		150,000,000	3.51375%]			(2,216,091)	(29,668,337)		(29,668,337)	(11,359,465)				2,298,233		0001
	Portfolio Hedge	Schedule B.	Interest	DEUTSCHE BANK AG	. 7LTWFZYICNSX8D621K86 .	12/22/2010	12/24/2040 .		45,000,000	_4.134% [LIBOR]			790,625	22,031,483		_22,031,483	8,522,312				1, 113, 239		0001
R [ 0.6671%]/Semi-	Portfolio Hedge	D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	. E58DKGMJYYYJLN8C3868 .	01/10/2011	01/12/2021 _		25,000,000	5.11% [LIBOR]			562,006	4,657,495		4,657,495	539,806				266,047		0001
/26018/[Quarterly]LIBO R [ 0.63435%]/Semi- Annual FIXED 5.435% Interest Rate Swap	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A.	. 7H6GLXDRUGQFU57RNE97 .	01/18/2011	01/20/2021 .		25,000,000	5.435% [LIBOR]			604,052	5,055,091		5,055,091	511,548				266,927		0001
/26964/[Quarterly]LIBO R [ 0.6613%]/Semi- Annual FIXED 3.81375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A	. E570DZWZ7FF32TWEFA76 .	02/22/2011	02/24/2023 _		50,000,000	3.81375% [LIBOR]			811,803	8,700,903		8,700,903	2,414,576				644,690		0001
Interest Rate Swap /27786/[Quarterly]LIBO R [ 0.65635%]/Semi- Annual FIXED 3.6475% . Interest Rate Swap	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA	. KD3XUN7C6T14HNAYLU02 .	03/15/2011	03/17/2023 .		100,000,000	3.6475% [LIBOR]			1,523,180	16,463,092		_16,463,092	4,996,977				1,295,183		0001
/27787/[Quarterly]LIB0 R [ 0.65635%]/Semi- Annual FIXED 3.39875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE	. E58DKGMJYYYJLN8C3868 _	03/15/2011	03/17/2021 _		115,000,000	3.39875% [LIBOR]			1,608,625	13,030,765		.13,030,765	3,461,105				1,247,896		0001

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	Description		I					[			Cumulative												ĺ
	of Item(s)									Strike	Prior	Current										Credit	Hedge
	Hedged,									Price,	Year(s)	Year Initial						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)		, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code F	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap																							1
/27881/[Quarterly]LIB0		Schedule B,																					1
R [ 0.6466%]/Semi-	D 46 12 11 4	D, Exhibit 5		OLT IDAMY AL A	FF70D7W77FF00TWFF170	00/40/0044	00 /40 /0000		00 000 000	0 5475% (1 1000)			000 040	0 405 400		0 405 400	0.000.744				777 000		0004
Annual FIXED 3.5475% . Interest Rate Swap	Portfolio Hedge		Interest	CITIBANK N.A	. E570DZWZ7FF32TWEFA76 .	03/10/2011	03/18/2023 .		60,000,000	3.5475% [LIBOR]			883,948	9,485,492		9, 485, 492	2,992,741				777,689		0001
/27974/[Semi-																							1
Annual]FIXED [		Schedule B.																					1
2.90375%]/Quarterly		D, Exhibit 5		THE ROYAL BANK OF						LIBOR [													1
	Portfolio Hedge		Interest	SCOTLAND PLC	RR3QWICWWIPCS8A4S074 .	03/22/2011	03/24/2018 .		100,000,000	2.90375%]			(1,141,820)	)(3,765,982)	)	(3,765,982)	(52,877)				659,545		0001
Interest Rate Swap		1																					1
/28857/[Quarterly]LIB0		Schedule B,		ODEDLE OLLOGE																			1
R [ 0.63385%]/Semi- Annual FIXED 5.83%	Portfolio Hedge	D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868 .	04/21/2011	04/27/2021		30 000 000	5.83% [LIBOR]			1,021,872	9,011,322		9,011,322	855,919				428,557		0001
Interest Rate Swap	roitiono neuge		iliterest	INTERNATIONAL	. LJODINGIIIOTTTJLNOGGOOG .	04/21/2011	04/2//2021 .		8,,000,000	J.00% [LIDON]			1,021,072	5,011,322		9,011,022					420,331		0001
/29396/[Semi-			I					[															í
Annual]FIXED [		Schedule B,	1																				i
4.03%]/Quarterly LIBOR		D, Exhibit 5	1	GOLDMAN SACHS BANK																			i
	Portfolio Hedge		Interest	USA	. KD3XUN7C6T14HNAYLU02 .	_05/16/2011	05/18/2041 .	}		.LIBOR [ 4.03%]			(149,243)	)(4,065,959)		(4,065,959)	(1,637,228)				214,526		0001
Interest Rate Swap																							1
/29733/[Semi- Annual]FIXED [		Schedule B,																					1
4.23%]/Quarterly LIBOR		D, Exhibit 5		THE ROYAL BANK OF																			1
	Portfolio Hedge	D, EXIIIDIT 3	Interest		RR3QWICWWIPCS8A4S074 _	05/24/2011	05/29/2042 .		9.000.000	_LIBOR [ 4.23%]			(164,435)	(4,856,584)	)	(4,856,584)	(1,886,228)				229,058		0001
Interest Rate Swap									,	,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,	( .,,,							1
/29797/[Semi-																							1
Annual]FIXED [		Schedule B,																					1
4.24%]/Quarterly LIBOR		D, Exhibit 5	l	GOLDMAN SACHS BANK	1/D0// B/7007.4 // B/4// 1/00	05 (05 (0044	05 (00 (00 40						(404 005)	(4.700.054		/ / 700 054	(4.044.000)				202 252		
0.67405% Interest Rate Swap	Portfolio Hedge		Interest	USA	. KD3XUN7C6T14HNAYLU02 .	05/25/2011	05/29/2042 _		9,000,000	_LIBOR [ 4.24%]			(164,885)	)(4,793,054)	/	(4,793,054)	(1,811,329)				229,058		0001
/30420/[Semi-																							1
Annual]FIXED [		Schedule B.																					1
4.025%]/Quarterly		D, Exhibit 5		THE ROYAL BANK OF																			1
LIBOR 0.65605%	Portfolio Hedge		Interest	SCOTLAND PLC	RR3QWICWWIPCS8A4S074 .	06/10/2011	12/13/2041 .		12,000,000	LIBOR [ 4.025%]			(206, 167)	)(5,854,409)	)	(5,854,409)	(2,428,515)				302,688		0001
Interest Rate Swap																							1
/31104/[Semi-																							1
Annual]FIXED [		Schedule B, D. Exhibit 5																					1
4.3%]/Quarterly LIBOR 0.65335%	Portfolio Hedge	D, EXHIBIT 5	Interest	CITIBANK N A	. E570DZWZ7FF32TWEFA76 .	06/30/2011	07/05/2042 .	[	13 600 000	LIBOR [ 4.3%]			(250, 171)	)(7,464,723)	,	(7,464,723)	(2,792,600)				346,867		0001
Interest Rate Swap	Total to Houge			VIIIDAN N.A	. LOTODZIIZTITOZTIILI ATO .		01/00/2042							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	/	(1,707,120)	(2,732,000)						
/31347/[Quarterly]LIB0		Schedule B,	I	HSBC BANK USA,				[															í
R [ 0.6691%]/Semi-		D, Exhibit 5	1	NATIONAL																			i
	Portfolio Hedge		Interest	ASSOCIATION	. 11E8VN30JCEQV1H4R804 .	07/11/2011	07/13/2026 .	}	75,000,000	3.6125% [LIBOR]			1,125,070	16,074,174		16,074,174	5,969,069			ļ	1, 188, 223		0001
Interest Rate Swap		Cohodul - D	1																				í
/31445/[Quarterly]LIB0 R [ 0.62835%1/Semi-		Schedule B, D. Exhibit 5	1	GOLDMAN SACHS BANK																			í
	Portfolio Hedge	ט, באווטונ ס	Interest	USA	. KD3XUN7C6T14HNAYLU02 .	07/13/2011	07/15/2026	[	15,000 000	3.5525% [LIBOR]			220,824	3, 138,649		3, 138, 649	1,208,310				237 , 645		0001
Interest Rate Swap					. NEONOTH OUT THE TELOUZ .		10/2020			D.0020% [E10011]				0, 100,040		0, 100,040	1,200,010						
/32601/[Quarterly]LIB0		Schedule B,	I					[															í
R [ 0.6261%]/Semi-		D, Exhibit 5	1.	MORGAN STANLEY																			1
	Portfolio Hedge		Interest	CAPITAL SERVICES	. I7331LVCZKQKX5T7XV54 .	08/11/2011	08/15/2041 .	}	50,000,000	3.2775% [LIBOR]			678,997	15,624,375		15,624,375	8,839,127			·	1,253,246		0001
Interest Rate Swap /32944/[Semi-			1																				i
/32944/[Semi- Annual]FIXED [		Schedule B.	I					]															í
1.71%]/Quarterly LIBOR		D, Exhibit 5	I					[															í
	Portfolio Hedge	J, EMILUIC J	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573 .	08/19/2011	.08/23/2018	[	70.000.000	.LIBOR [ 1.71%]	L	L	(401,814)	)(1,419,367)	)	(1,419,367)	(694,590)			L	513,201		0001
Interest Rate Swap																							
/33136/[Semi-			1																				i
Annual]FIXED [		Schedule B,	I					[															í
2.282%]/Quarterly	B 44 11 11 4	D, Exhibit 5	l	ROYAL BANK OF	EOZ I DOLIODI II OOZ 4VC 144	00 (00 (00 11	00 (05 (000 4	]	450 000 000	11000 1 0 00001			(4 000 075	(0.050.770		(0.050.770)	/F 740 7041				4 700 001		0004
LIBOR 0.6623%	Portfolio Hedge		Interest	CANADA	_ ES71P3U3RH1GC71XBU11 _	08/23/2011	08/25/2021 _		150,000,000	LIBOR [ 2.282%]			(1,283,375)	(9,656,776)	)	(9,656,776)	(5,719,701)				1,702,021		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)		, Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or 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 Fa	air Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap																							
/33209/[Semi- Annual]FIXED [ 1.825%]/Quarterly LIBOR 0.6653% Interest Rate Swap /33228/[Semi-	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC	RR3QWICWWIPCS8A4S074 .	08/24/2011	08/26/2018 _		100,000,000	LIBOR [ 1.825%]			(624,056)	(2,289,977)		.(2,289,977)	(964,982)				734,847		0001
Annual]FIXED [ 2.4525%]/Quarterly	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE	E58DKGMJYYYJLN8C3868	_08/24/2011	08/26/2021 .		75,000,000	LIBOR [ 2.4525%]			(703,354)	(5,514,605)		_(5,514,605)	(2,849,668)				851,836		0001
Interest Rate Swap /33266/[Semi- Annual]FIXED [ 1.869%]/Quarterly		Schedule B, D, Exhibit 5		ROYAL BANK OF						,						-(-,,							
	Portfolio Hedge		Interest	_ CANADA	_ ES71P3U3RH1GC71XBU11 _	_08/25/2011	08/30/2018 _		90,000,000	LIBOR [ 1.869%]			(581,897)	(2, 153, 141)		_(2,153,141)	(857,724)				662,891		0001
	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE	. E58DKGMJYYYJLN8C3868 .	08/26/2011	08/31/2026 _		80,000,000	2.8175% [LIBOR]			896,642	11, 121,977		<u>.</u> 11,121,977	6,421,862				1,274,990		0001
Interest Rate Swap /33311/[Semi- Annual]FIXED [ 1.32%]/Quarterly LIBOR 0.67405%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL - ASSOCIATION	. 11E8VN30JCE0V1H4R804 .	08/29/2011	08/31/2016 _		100 000 000	.LIBOR [ 1.32%]			(372,053)	( 105, 465)		(105,465)	303,466				206 . 155		0001
Interest Rate Swap /33499/[Quarterly]LIBO R [ 0.6801%]/Semi- Annual FIXED 2.73125%	•	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE		09/02/2011	09/06/2026		50,000,000	2.73125%			537 . 432	6,513,803		6.513.803	4.025.088				798.044		0001
Interest Rate Swap /33532/[Quarterly]LIBO R [ 0.6801%]/Semi- Annual FIXED 2.70375%		Schedule B, D, Exhibit 5	Interest		. 7LTWFZYICNSX8D621K86 .		09/06/2026 _		50,000,000	2.70375%			530 ,557	6,400,814		6,400,814	4,058,107				798,044		0001
Interest Rate Swap /33567/[Quarterly]LIBO R [ 0.6801%]/Semi-	•	Schedule B, D, Exhibit 5	Interest		. 7LTWFZYICNSX8D621K86 .					[LIBOR] 2.9925% [LIBOR]			301,372	6,337,992		6, 337, 992	4,038,107				627 , 246		0001
Interest Rate Swap /33797/[Quarterly]LIBO R [ 0.65605%]/Semi- Annual FIXED 2.96375%	-	Schedule B, D, Exhibit 5	merost	GOLDMAN SACHS BANK	TEIM ETTOROXOSSERIOS :	2.50/ 02/ 2011	22.00/ 00/ 2041		20,000,000	2.96375%				9,007,002		9,007,002							
	Portfolio Hedge	Schedule B,	Interest	USA	. KD3XUN7C6T14HNAYLU02 .	09/09/2011	09/13/2041 .		20,000,000				237 ,487	4,946,279		4,946,279	3,463,866				501,996		0001
1.76125%]/Quarterly LIBOR 0.6466% Interest Rate Swap /34029/[Semi-	Portfolio Hedge	D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA	. KD3XUN7C6T14HNAYLU02 .	09/16/2011	09/20/2018 _		75,000,000	LIBOR [ 1.76125%]			(432,548)	(1,666,055)		_(1,666,055)	(822,827)				558,737		0001
Interest Rate Swap	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	_ BNP PARIBAS	ROMUWSFPU8MPR08K5P83 _	_09/16/2011	09/20/2021 _		50,000,000	LIBOR [ 2.26625%]			(414,615)	(3,232,148)		_(3,232,148)	(1,985,403)				571, 183		0001
Interest Rate Swap	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A.	. 7H6GLXDRUGQFU57RNE97 .	10/07/2011	10/11/2023 _		130,000,000	2.4025% [LIBOR]			1, 163, 420	11,249,143		_11,249,143	7,588,716				1,753,796		0001
/34953/[Quarterly]LIBO R [ 0.6691%]/Semi- Annual FIXED 2.35%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK	KD3XUN7C6T14HNAYLU02 _	10/11/2011	10/13/2021 _		125,000,000	2.35% [LIBOR]			1,086,054	8,689,192		8,689,192	5,020,962				1,437,500		0001

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SHOWING All ODDIONS.	. Cabs. Fibbl	s. Cullais. Swap	s and roiwards Open	as of Current Statement Date

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date																							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)		Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or 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 F	air Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap	or replicated	identifier	(α)	or ochirar c	Sicarrigilouse	Date	Expiration	Oomitacts	Amount	(i did)	i aiu	i aid	IIICOITIC	Value	Couc 1	an value	(Decrease)	D./A.O.V.	Acciction	item	Lxposurc	Littly	(6)
/35036/[Quarterly]LIBO R [ 0.67335%]/Semi- Annual FIXED 2.393% Interest Rate Swap	Portfolio Hedge	Schedule B, D, Exhibit 5		WELLS FARGO BANK, N.A	KB1H1DSPRFMYMCUFXT09 .	10/12/2011 .	10/14/2021 .		100,000,000	.2.393% [LIBOR]			890 ,872	7, 144,059		7,144,059	3,956,622				1, 150,000		0001
/35055/[Quarterly]LIB0 R [ 0.67335%]/Semi- Annual FIXED 2.375%	Portfolio Hedge	Schedule B, D, Exhibit 5		GOLDMAN SACHS BANK	KD3XUN7C6T14HNAYLU02 _	10/12/2011	10/14/2021		93 750 000	.2.375% [LIBOR]			826 . 755	6,641,482		6,641,482	3,759,579				1,078,125		0001
Interest Rate Swap /35069/[Quarterly]LIBO R [ 0.67335%]/Semi-	, and the second	Schedule B, D, Exhibit 5		WELLS FARGO BANK,									,										
Annual FIXED 2.375% Interest Rate Swap /35411/[Quarterly]LIBO	Portfolio Hedge	Schedule B,	Interest	N. A	KB1H1DSPRFMYMCUFXT09 .	10/12/2011 .	10/14/2021 .		93,750,000	.2.375% [LIBOR]			826 , 755	6,609,773		6,609,773	3,715,392				1,078,125		0001
R [ 0.63585%]/Semi- Annual FIXED 3.045%	Portfolio Hedge	D, Exhibit 5		THE ROYAL BANK OF SCOTLAND PLC	RR3QWICWWIPCS8A4S074 .	10/24/2011 .	10/26/2041 .		36,600,000	3.045% [LIBOR]			449 , 162	10,023,836		10,023,836	6,702,387				921,019		0001
Interest Rate Swap /35552/[Quarterly]LIBO R [ 0.63835%]/Semi- Annual FIXED 3.09625%		Schedule B, D, Exhibit 5		CREDIT SUISSE						3.09625%													
Interest Rate Swap /35554/[Semi-	Portfolio Hedge		Interest	INTERNATIONAL	E58DKGMJYYYJLN8C3868 .	10/27/2011 .	10/31/2031 .		100,000,000	[LIBOR]			1, 255, 135	20,780,089		.20,780,089	11,738,439				1,957,677		0001
Annual]FIXED [ 1.49%]/Quarterly LIBOR	Portfolio Hedge	Schedule B, D, Exhibit 5		CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868 _	10/27/2011 .	10/31/2016 .		637,500,000	.LIBOR [ 1.49%]			(2,881,565)	(1,778,768)	)	(1,778,768)	2,006,088				1,831,079		0001
/35879/[Semi- Annual]FIXED [ 2.875%]/Quarterly LIBOR 0.6318%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A	E570DZWZ7FF32TWEFA76 _	11/04/2011 .	11/08/2041 _		150,000,000	LIBOR [ 2.875%]			(1,727,118)	(34,576,452)	)	_(34,576,452)	(26,091,068)				3,776,903		0001
Interest Rate Swap /36512/[Quarterly]LIBO R [ 0.6623%]/Semi- Annual FIXED 1.32375%	Portfolio Hedge	Schedule B, D, Exhibit 5		GOLDMAN SACHS BANK	KD3XUN7C6T14HNAYLU02 _	11/23/2011	11/25/2016 _		150,000,000	1.32375% [LIBOR]			564,687	395,520		395,520	(323, 100)				474,342		0001
Interest Rate Swap /36515/[Quarterly]LIBO R [ 0.6623%]/Semi- Annual FIXED 2.08875%	Portfolio Hedge	Schedule B, D, Exhibit 5		ROYAL BANK OF CANADA	ES71P3U3RH1GC71XBU11 _	11/23/2011 .	11/25/2021 .		82,000,000	2.08875%			622,346	4,604,515		4,604,515	3,388,209				953 , 636		0001
Interest Rate Swap /36613/[Quarterly]LIBO R [ 0.6623%]/Semi-	•	Schedule B, D, Exhibit 5		CREDIT SUISSE	E58DKGMJYYYJLN8C3868 _	11/23/2011				2.09% [LIBOR]			516,516	3,841,327		3,841,327	2,836,921				790.820		0001
Interest Rate Swap /36856/[Quarterly]LIBO R [ 0.6858%]/Semi- Annual FIXED 5.14%		Schedule B, D, Exhibit 5		UBS AG	BFM8T61CT2L1QCEMIK50 .		.12/02/2021 .			5.14% [LIBOR]			570,610	5,482,950		5,482,950	803,813				291,011		0001
	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG	BFM8T61CT2L1QCEMIK50 _	12/07/2011 _	12/09/2021 _		25,000,000	_5.205% [LIBOR]			577,429	5, 588, 188		5,588,188	806,925				291,548		0001
	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG	BFM8T61CT2L1QCEMIK50 _	12/12/2011 .	12/14/2021 _		34,000,000	5.22% [LIBOR]			787,320	7,644,194		7,644,194	1, 102, 148				397 , 233		0001
Interest Rate Swap /37746/[Quarterly]LIBO R [ 0.6646%]/Semi- Annual FIXED 5.33%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG	BFM8T61CT2L1QCEMIK50 _	01/05/2012 .	01/09/2022 _		25,000,000	5.33% [LIBOR]			589,686	5,833,681		5,833,681	826,051				293,949		0001

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SHOWING All ODDIONS.	. Cabs. Fibbli	s. Cullais. Swap	S aliu Folwalus Opel	i as di Guireili Statellieli Date

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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										Cumulative												1
	of Item(s)									Strike	Prior	Current										Credit	Hedge
	Hedged,									Price.	Year(s)	Year Initial						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange	e. Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap			(/		<u> </u>		1			( 33 2 /							(				1		(-/
/37938/[Quarterly]LIB0		Schedule B,																					1
R [ 0.63285%]/Semi-		D, Exhibit 5																					1
Annual FIXED 5.45%	Portfolio Hedge		Interest	UBS AG	BFM8T61CT2L1QCEM1K50 .	01/12/2012	01/17/2022 .		25,000,000	5.45% [LIBOR]			606,064	6,018,069		6,018,069	820,744				294,480		0001
Interest Rate Swap																							1
/38626/[Semi-																							1
Annual]FIXED [		Schedule B,																					1
1.9325%]/Quarterly		D, Exhibit 5		GOLDMAN SACHS BANK		00/00/00/0	00 (07 (0000		400 000 000	LIBOR [			/000 400	// 000 0/7		/ / 200 047	(4.457.070)				4 400 040		
LIBOR 0.6318% Interest Rate Swap	Portfolio Hedge		Interest	USA	KD3XUN7C6T14HNAYLU02 .	02/03/2012	02/07/2022 .		100,000,000	1.9325%]			(680, 162	(4,899,947)	/	(4,899,947)	(4,457,276)				1, 183, 216		0001
/39411/[Quarterly]LIB0																							1
R [ 0.67405%]/Semi-		Schedule B.																					1
Annual FIXED 2.08875%		D, Exhibit 5		ROYAL BANK OF						2.08875%													1
	Portfolio Hedge	5, Ex5.	Interest	CANADA	ES71P3U3RH1GC71XBU11 _	02/24/2012	.02/28/2022		10,000,000				75,643	575,844		575,844	437,993				118,954		0001
Interest Rate Swap													,	,			, , , , , , , , , , , , , , , , , , , ,				,		1
/40086/[Quarterly]LIB0		Schedule B,																					1
R [ 0.65605%]/Semi-		D, Exhibit 5																					1
	Portfolio Hedge		Interest	. CITIBANK N.A	E570DZWZ7FF32TWEFA76 .	03/08/2012	03/12/2042 .		60,000,000	.2.865% [LIBOR]			682,835	13,815,612		13,815,612	10,537,472				1,520,855		0001
Interest Rate Swap																							1
/40108/[Quarterly]LIB0		Schedule B,		THE BOYAL BANK OF																			1
R [ 0.65605%]/Semi- Annual FIXED 2.892%	Portfolio Hedge	D, Exhibit 5	1-4	THE ROYAL BANK OF	_ RR3QWICWWIPCS8A4S074 _	00/00/0010	00/10/0010		E0 000 000	.2.892% [LIBOR]			667.904	14 000 710		14,086,713	10,573,719				1,470,160		0004
Interest Rate Swap	Portionio neage		Interest	SCUILAND PLC	. HH3UIITUIIITPU38A45U74 .	03/09/2012	03/ 13/2042 .		58,000,000	_2.892% [LIBUR]				14,086,713		14,080,713	10,5/3,719				1,470,160		0001
/40143/[Quarterly]LIB0		Schedule B.																					1
R [ 0.6556%]/Semi-		D, Exhibit 5		GOLDMAN SACHS BANK																			1
	Portfolio Hedge	5, Ex511 0	Interest	USA	KD3XUN7C6T14HNAYLU02 .	_03/12/2012	03/14/2042		60,000,000	2.83% [LIBOR]			672,388	13, 261, 745		13,261,745	10,396,022				1,521,151		0001
Interest Rate Swap																							1
/40244/[Quarterly]LIB0		Schedule B,																					1
R [ 0.6525%]/Semi-		D, Exhibit 5																					1
	Portfolio Hedge		Interest	. CITIBANK N.A	E570DZWZ7FF32TWEFA76 .	03/13/2012	03/15/2042 .		80,000,000	2.945% [LIBOR]			941,017	19,827,896		19,827,896	14, 178, 608				2,028,201		0001
Interest Rate Swap																							1
/40426/[Quarterly]LIB0 R [ 0.6466%]/Semi-		Schedule B.																					1
Annual FIXED 3.10452%		D, Exhibit 5								3.10452%													1
	Portfolio Hedge	D, EXIIIDIT 3	Interest	RARCIAVS RANK PLC	_ G5GSEF7VJP5170UK5573 _	03/16/2012	03/20/2042		55,000,000				686,601	15,945,250		15,945,250	10,301,899				1,394,659		0001
Interest Rate Swap	Torkiono nougo		111101001	BINIOENTO BINECTEO	_ 00002177010170010070 _	1.00/ 10/ 2012				[E1Boll]				10,040,200		10,040,200	10,001,000				,,004,000		
/40502/[Quarterly]LIB0		Schedule B,																					1
R [ 0.6444%]/Semi-		D, Exhibit 5		WELLS FARGO BANK,																			1
	Portfolio Hedge		Interest	N.A	_ KB1H1DSPRFMYMCUFXT09 _	03/19/2012	03/21/2024 .		150,000,000	.2.659% [LIBOR]			1,538,597	16, 154, 953		16, 154, 953	9, 190, 394				2,085,216		0001
Interest Rate Swap		1																					1
/40911/[Quarterly]LIB0		Schedule B,						[															1
R [ 0.65335%]/Semi-	Dortfolio II-d	D, Exhibit 5	Interest	CITIDANK N. A	EE70D7W77EF00TWFF+70	02/20/0040	04/09/0047		10 000 000	E EAV ILIDODI			045 000	007 400		907 400	(007 400)				43,589		0001
Annual FIXED 5.54% Interest Rate Swap	Portfolio Hedge		Interest	CITIDANA N.A	E570DZWZ7FF32TWEFA76 .	03/30/2012	04/03/201/ .		10,000,000	5.54% [LIBOR]			245,889	367 , 138		367 , 138	(207,498)				43,589		0001
/41056/[Quarterly]LIB0		Schedule B.																					1
R [ 0.6646%]/Semi-		D, Exhibit 5		BANK OF AMERICA,																			1
	Portfolio Hedge	5, 2	Interest	N.A.	B4TYDEB6GKMZ0031MB27	_04/04/2012	04/10/2042		100,000.000	.3.077% [LIBOR]			1,232,188	27,494,089		27 , 494 , 089	17,778,422				2,538,700		0001
Interest Rate Swap									,,				,,	,,		. , , ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,,		
/41095/[Quarterly]LIB0		Schedule B,																					1
R [ 0.6646%]/Semi-		D, Exhibit 5		CREDIT SUISSE				]															1
	Portfolio Hedge		Interest	. INTERNATIONAL	E58DKGMJYYYJLN8C3868 .	04/05/2012	04/11/2022 .	ļ	5,000,000	5.623% [LIBOR]			125,259	1,294,458		1, 294, 458	168,566				60 , 104		0001
Interest Rate Swap																							1
/41106/[Quarterly]LIB0		Schedule B,		IDMODOVNI OLIVOZ																			1
R [ 0.6646%]/Semi-	Dortfolio Hodgo	D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97 .	04/05/2012	04/11/2022	]	E 000 000	E COEW II IDODA			125,309	1 200 004		1 200 004	169,337				60 , 104		0001
Annual FIXED 5.625% Interest Rate Swap	Portfolio Hedge		Interest	DANK, N.A.	/ HOULAUNDUULTUS/ HINEY/ .	04/03/2012	04/11/2022 .	·	000,000, ن	5.625% [LIBOR]			120,309	1,300,084		1,300,084	109,33/						0001
/41641/[Semi-																							1
Annual]FIXED [		Schedule B.						]															1
2.079%]/Quarterly		D, Exhibit 5		CREDIT SUISSE				]															1
	Portfolio Hedge		Interest	. INTERNATIONAL	E58DKGMJYYYJLN8C3868 _	04/24/2012	04/26/2022 .		150,000,000	LIBOR [ 2.079%]			(1,116,326	(8,701,941)		(8,701,941)	(6,861,836)				1,809,351		0001
																, ,							

Chawing all Ontions	Cono Floor	College Swee	a and Earwarda Onan	as of Current Statement Date
SHOWING All ODDIONS.	. Cabs. Fibbl	s. Cullais. Swap	s and roiwards Open	as of Current Statement Date

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	Description of Item(s) Hedged, Used for Income	Schedule/	Type(s)	F hand	Countous	Two de	Date of Maturity	Number	Notice	Strike Price, Rate or Index	Cumulative Prior Year(s) Initial Cost of Premium	Current Year Initial Cost of Premium	Current	Book/ Adjusted			Unrealized Valuation	Total Foreign Exchange	Current Year's (Amorti-	Adjustment to Carrying Value of	Data-ti-l	of Refer-	at Inception and at
Description	Generation	Exhibit	Risk(s)		Counterparty	Trade	Or	Of	Notional	Received	(Received)	(Received)	Year	Carrying	Codo	oir Valua	Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central (	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code F	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap /41642/[Semi-																							1
Annual]FIXED [ 1.60125%]/Quarterly LIBOR 0.63585% Interest Rate Swap /43324/[Quarterly]LIBO	Portfolio Hedge	Schedule B, D, Exhibit 5 	Interest	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02 _	04/24/2012	04/26/2019 _		150,000,000	LIBOR [ 1.60125%]			(758,014)	(3,370,458)		(3,370,458)	(2,671,390)				1,259,464		0001
R [ 0.6801%]/Semi-		D, Exhibit 5																					1
	Portfolio Hedge	D, EXIIIDIT 3	Interest	UBS AG	BFM8T61CT2L1QCEM1K50 .	05/31/2012	06/06/2042		65 000 000	2.3325% [LIBOR]			569,068	7,847,635		7,847,635	11,234,562				1,654,949		0001
Interest Rate Swap /45425/[Semi-	Torrorro nougo			000 //4	5. 110 10 121 14021111100					2.0020% (2.00.1)				, 6 11 , 600		, ,							
Annual]FIXED [ 2.375%]/Quarterly LIBOR 0.6366% Interest Rate Swap	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02 _	07/30/2012	08/01/2042 _		75,000,000	LIBOR [ 2.375%]			(673,145)	(9, 163, 418)		(9, 163, 418)	(12,471,300)				1,915,439		0001
/49611/[Quarterly]LIB0	)	Schedule B,																					1
R [ 0.67405%]/Semi-	Donat folia III.don	D, Exhibit 5		CITIDANK N. A	EE7007W77EE90TWEE 470	11/07/0010	11 /00 /00 10		20,000,000	0 5575% (1 1000)			050 000	E 050 404		E 050 404	6 004 477				005 000		0001
Annual FIXED 2.5575% . Interest Rate Swap /50978/[Semi-	Portfolio Hedge		Interest	CITIBANK N.A	E570DZWZ7FF32TWEFA76 _	11/2//2012	11/29/2042 .		86,000,000	2.5575% [LIBOR]			356,689	5,956,404		5,956,404	6,231,477				925,032		0001
Annual]FIXED [ 1.846%]/Quarterly LIBOR 0.6444%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86 _	12/19/2012	12/21/2022 .		200,000,000	LIBOR [ 1.846%]			(1,238,462)	(9, 183, 147)		(9, 183, 147)	(10,490,459)				2,545,584		0001
Interest Rate Swap /51044/[Semi- Annual]FIXED [ 1.7925%]/Quarterly		Schedule B, D, Exhibit 5								LIBOR [													
LIBOR 0.6401% Interest Rate Swap /53788/[Quarterly]LIBO	Portfolio Hedge	Schedule B,	Interest	BARCLAYS BANK PLC _	G5GSEF7VJP5170UK5573 _	12/21/2012	12/27/2022 .		110,000,000	1.7925%]			(642,607)	(4,735,828)		_(4,735,828)	(5,885,727)				1,401,151		0001
R [ 0.6266%]/Semi- Annual FIXED 3.745% Interest Rate Swap	Portfolio Hedge	D, Exhibit 5	Interest	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86 _	02/11/2013	02/13/2023 _		100,000,000	_3.745% [LIBOR]			1,591,929	16,898,546		_16,898,546	4,820,096				1,286,468		0001
/56346/[Quarterly]LIBO R [ 0.65335%]/Semi- Annual FIXED 2.2835%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA	ES71P3U3RH1GC71XBU11	_03/28/2013	04/03/2025		80 000 000	2.2835% [LIBOR]			664,513	6,632,792		6,632,792	5,615,512				1,183,892		0001
Interest Rate Swap /56773/[Quarterly]LIBO R [ 0.6646%]/Semi-	•	Schedule B,			25.1.00000	2200/ 20/ 20 10								5,002,.02			0,010,012				1, 100, 002		
Annual FIXED 2.77125%  Interest Rate Swap	Portfolio Hedge	D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02 .	04/05/2013	04/09/2043 .		40,000,000	2.77125% [LIBOR]			431,748	8,515,193		8,515,193	7,097,602				1,034,988		0001
/58709/[Semi- Annual]FIXED [ 3.06875%]/Quarterly	Double lie lieden	Schedule B, D, Exhibit 5		CITIDAN, N. A	FE7007W27FF00TWFF+70	05/40/0040	05 (45 (00 40		100 000 000	LIBOR [			(4.050.040)	/00 07E 050		/00 075 050	/10 500 055				0 500 000		0001
Interest Rate Swap /59069/[Semi-	Portfolio Hedge		Interest	. CITIBANK N.A	E570DZWZ7FF32TWEFA76 .	00/13/2013	00/15/2043 .		100,000,000	ა.სი8/5%j			(1,253,619)	(28,275,256)		(28,275,256)	( 18 , 589 , 955 )				2,592,296		0001
Annual]FIXED [ 2.06875%]/Quarterly LIBOR 0.6539% Interest Rate Swap	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02 .	05/20/2013	05/22/2023 _		100,000,000	LIBOR [ 2.06875%]			(752,726)	(6, 161, 947)		(6,161,947)	(5,568,917)				1,312,440		0001
/59542/[Semi- Annual]FIXED [ 1.725%]/Quarterly LIBOR 0.67405%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A	E570DZWZ7FF32TWEFA76 _	05/28/2013	05/30/2020 _		150,000,000	LIBOR [ 1.725%]			(861,829)	(4,858,623)		(4,858,623)	(4,274,248)				1,483,029		0001
Interest Rate Swap /6614/[Semi- Annual]FIXED [ 4.82%]/Quarterly LIBOR		Schedule B, D, Exhibit 5																					
0.6539%	Portfolio Hedge		Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	_08/20/2008	_08/22/2028 _	L	75,000,000	LIBOR [ 4.82%]	L		(1,596,264)	(28,779,565)	I L	(28,779,565)	(7,652,358)			L	1,306,594	l	0001

# **SCHEDULE DB - PART A - SECTION 1**

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

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1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)		e, Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or 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 Fa	uir Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
	or neplicated	identiner	(a)	or Ceritrai	Clearingriouse	Date	Expiration	Contracts	Amount	(Palu)	Palu	raiu	income	value	Code Fa	iir value	(Decrease)	D./A.C.V.	Accretion	item	Exposure	Entity	(0)
Interest Rate Swap /66519/[Semi- Annual]FIXED [ 1.84%]/Quarterly LIBOR 0.6548%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE	E58DKGMJYYYJLN8C3868 .	09/12/2013	09/16/2018 .		22,000,000	.LIBOR [ 1.84%]			(136,711)	(522,810)		(522,810)	(231,321)				163,527		0001
/67281/[Quarterly]LIBO R [ 0.6401%]/Semi- Annual FIXED 3.063% Interest Rate Swap	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	_ CITIBANK N.A	E570DZWZ7FF32TWEFA76 .	09/24/2013	09/26/2025 _		75,000,000	.3.063% [LIBOR]			914,579	11,384,802		11,384,802	5,568,196				1, 139, 901		0001
/71287/[Semi- Annual]FIXED [ 3.662%]/Quarterly LIBOR 0.6466% Interest Rate Swap	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	. DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86 _	12/17/2013	12/19/2033 .		60,000,000	LIBOR [ 3.662%]			(916,263)	(18,428,325)	(	18,428,325)	(8,215,585)				1,253,914		0001
/71314/[Semi- Annual]FIXED [ 3.686%]/Quarterly LIBOR 0.6466%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK,	_ KB1H1DSPRFMYMCUFXT09 _	12/18/2013	12/20/2033 _		28,000,000	LIBOR [ 3.686%]			(430,950)	(8,707,262)		(8,707,262)	(3,839,687)				585, 160		0001
Interest Rate Swap /72448/[Quarterly]LIBO R [ 0.6356%]/Semi- Annual FIXED 1.597%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIDANK NI A	E570DZWZ7FF32TWEFA76 _	02/10/2014	02/20/2010		122 000 000	_1.597% [LIBOR]			639,409	2,588,551		_2,588,551	1,967,055				999 , 257		0001
Interest Rate Swap /72918/[Semi- Annual]FIXED [ 4.46%]/Quarterly LIBOR	-	Schedule B, D, Exhibit 5	mierest	GOLDMAN SACHS BANK		02/ 10/ 20 14 .	02/20/2019 _		123,000,000	[.1.39/% [LIBUN]			039,409	2,300,331		_2,000,001	1,907,000				999,207		0001
0.2344% Interest Rate Swap /72922/[Semi- Annual]FIXED [ 3.65%]/Quarterly LIBOR	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	USA	KD3XUN7C6T14HNAYLU02 .	_03/05/2014	03/07/2034 _		9,200,000	_LIBOR [ 4.46%]				(1,811,166)		(1,811,166)	(800,877)				193 , 474		0001
0.68215%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A	E570DZWZ7FF32TWEFA76 .	03/05/2014 .	03/07/2026 _		12,800,000	.LIBOR [ 3.65%]			(121,334)	(2,694,829)		(2,694,829)	(1,065,214)				199,224		0001
LIBOR 0.2344%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS	ROMUWSFPU8MPR08K5P83 .	03/05/2014	03/09/2051 .		6,600,000	LIBOR [ 4.235%]				(3,221,532)		(3,221,532)	(1,568,656)				194,364		0001
	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ASSOCIATION	11E8VN30JCEQV1H4R804 .	03/17/2014	03/19/2026 _		200,000,000	.3.032% [LIBOR]			2,424,211	30,672,612		30,672,612	15,624,872				3, 117, 691		0001
Annual FIXED 3.0135% . Interest Rate Swap /74148/[Quarterly]LIBO R [ 0.6341%]/Semi-	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	. CITIBANK N.A	E570DZWZ7FF32TWEFA76 .	04/10/2014	04/14/2026 .		67,000,000	3.0135% [LIBOR]			804,752	10 , 196 , 149		10, 196, 149	5,272,113				1,048,181		0001
Interest Rate Swap /74253/[Quarterly]LIBO R [ 0.6318%]/Semi-		Schedule B, D, Exhibit 5	Interest		. 7LTWFZYICNSX8D621K86 .					.2.924% [LIBOR]			1, 176, 228	14,423,862		14,423,862	7,906,858				1,569,235		0001
Annual FIXED 3.2835% _ Interest Rate Swap /74345/[Quarterly]LIBO R [ 0.6261%]/Semi-		Schedule B, D, Exhibit 5	Interest		7LTWFZYICNSX8D621K86 .					3.2835% [LIBOR]			244 , 180	4,507,031		.4,507,031	2,452,351				380 , 350		0001
Annual FIXED 3.2375% .	Portfolio Hedge	ļ	Interest	_ CITIBANK N.A	E570DZWZ7FF32TWEFA76 .	05/14/2014	05/16/2034 .		40,000,000	3.2375% [LIBOR]			535 , 198	9,725,707		.9,725,707	5,438,409				845,695		0001

Chawing all Options	Cana Floor	Collora Cwan	a and Earwarda Onar	as of Current Statement Date
SHOWING All ODDIONS.	. Cabs. Fibbli	s. Cullais. Swap	S aliu Folwalus Opel	i as di Guireili Statellieli Date

						Showing a	all Option:	s, Caps, F	loors, Colla	rs, Swaps	and Forwa	rds Open a	is of Curre	nt Stateme	ent 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										Cumulative												
	of Item(s)									Strike	Prior	Current										Credit	Hedge
	Hedged,									Price.	Year(s)	Year Initial						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
						Tuesta	,		Niediesel												Datastial		
D da P	Generation	Exhibit	Risk(s)		e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying	0	E-1-M-1	Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central	l Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap																							
/74386/[Quarterly]LIB0		Schedule B,																					
R [ 0.6251%]/Semi-		D, Exhibit 5		DELITORIE DANK 10	71 7115711 01010000001100	05 (45 (0044	05 (40 (0004			0 474% (1 1000)			200 250			0 000 000	4 004 070				201 110		
	Portfolio Hedge		Interest	DEUTSCHE BANK AG .	7LTWFZYICNSX8D621K86 .	05/15/2014	05/19/2034 .		30,000,000	3.174% [LIBOR]			392,256	6,988,620		6,988,620	4,064,276				634 , 449		0001
Interest Rate Swap																							
/74424/[Quarterly]LIB0		Schedule B,																					
R [ 0.6356%]/Semi-		D, Exhibit 5																					
Annual FIXED 3.182% F	Portfolio Hedge		Interest	CITIBANK N.A	E570DZWZ7FF32TWEFA76 .	05/16/2014	05/20/2034 .		41,000,000	.3.182% [LIBOR]			538,061	9,606,266		9,606,266	5,558,192				867,080		0001
Interest Rate Swap																							
/74740/[Quarterly]LIB0		Schedule B,																					
R [ 0.6858%]/Semi-		D, Exhibit 5	1.	ROYAL BANK OF														1		1			
	Portfolio Hedge		Interest	CANADA	ES71P3U3RH1GC71XBU11 .	05/29/2014	06/02/2026 _	ļ	75,000,000	.2.741% [LIBOR]			812,205	9,546,601		9,546,601	5,968,099	ļ		-			0001
Interest Rate Swap																							
/74947/[Semi-																							
Annual]FIXED [		Schedule B,	1							Ì					1		1	I					
2.292%]/Quarterly		D, Exhibit 5		THE BANK OF NEW																			
LIBOR 0.65605% F	Portfolio Hedge		Interest	YORK MELLON	HPFHU00Q28E4N0NFVK49 .	06/10/2014	06/12/2021 _		20,000,000	LIBOR [ 2.292%]			(170,312)	(1,261,658	)	(1,261,658	(740,881)				222,711		0001
Interest Rate Swap																							
/75771/[Quarterly]LIB0		Schedule B,																					
R [ 0.6351%]/Semi-		D, Exhibit 5		ROYAL BANK OF																			
Annual FIXED 2.782% F	Portfolio Hedge		Interest	CANADA	ES71P3U3RH1GC71XBU11 .	07/18/2014	07/22/2026 .		100,000,000	.2.782% [LIBOR]			1,091,768	13,215,677		13,215,677	8,085,543				1,585,875		0001
Interest Rate Swap																							
/76357/[Quarterly]LIB0		Schedule B,																					
R [ 0.67405%]/Semi-		D, Exhibit 5		CREDIT SUISSE																			
Annual FIXED 3.001% F	Portfolio Hedge		Interest	INTERNATIONAL	E58DKGMJYYYJLN8C3868 .	08/26/2014	08/28/2034 .		50,000,000	.3.001% [LIBOR]			606,276	10,338,346		10,338,346	6,781,876				1,065,364		0001
Interest Rate Swap	-																						
/76465/[Quarterly]LIB0		Schedule B,																					
R [ 0.6858%]/Semi-		D, Exhibit 5		THE BANK OF NEW																			
Annual FIXED 2.804% F	Portfolio Hedge		Interest	YORK MELLON	HPFHU00Q28E4N0NFVK49 .	08/28/2014	09/02/2029 .		41,000,000	.2.804% [LIBOR]			456,920	6,206,905		6,206,905	4,233,617				744,238		0001
Interest Rate Swap	•												•										
/77142/[Quarterly]LIB0		Schedule B,																					
R [ 0.6461%]/Semi-		D, Exhibit 5																					
Annual FIXED 2.929% F	Portfolio Hedge		Interest	DEUTSCHE BANK AG .	7LTWFZY1CNSX8D621K86 .	09/29/2014	. 10/01/2029		25.000.000	.2.929% [LIBOR]			288,532	4, 184, 682		4, 184, 682	2,611,849				455,007		0001
Interest Rate Swap									,				,	, ,		, ,					,		
/77200/[Quarterly]LIB0		Schedule B,																					
R [ 0.65635%]/Semi-		D, Exhibit 5		GOLDMAN SACHS BANK	(																		
	Portfolio Hedge	1	Interest	USA	KD3XUN7C6T14HNAYLU02 .	10/02/2014	10/06/2044	<u> </u>	12.000.000	.3.129% [LIBOR]	L		150.577	3.533.433	l	3.533.433	2.329.196	L	L	.L	319,017		0001
Interest Rate Swap							1			[2,231]			,00,011	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, 000, 700	, , , , , , , , , , , , , , , , , , , ,			1			
/77269/[Quarterly]LIB0		Schedule B,																					
R [ 0.6646%]/Semi-		D, Exhibit 5	1	JPMORGAN CHASE						Ì					1		1	I					
Annual FIXED 2.953% F	Portfolio Hedge	,	Interest	BANK N.A.	7H6GLXDRUGQFU57RNE97 .	10/08/2014	10/10/2034		45.000 000	.2.953% [LIBOR]			526,585	8,971,454		8,971,454	6, 124,720				961,990		0001
Interest Rate Swap				,			1			[2,201]			, 500	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				1			
/77282/[Quarterly]LIB0		Schedule B,	1							Ì					1		1	I					
R [ 0.67335%]/Semi-		D, Exhibit 5		WELLS FARGO BANK,																			
	Portfolio Hedge	,	Interest	N. A	KB1H1DSPRFMYMCUFXT09 .	10/09/2014	10/14/2026		17.000 000	2.6185% [LIBOR]			170,616	1,996,266		1,996,266	1,405,432				272,663		0001
Interest Rate Swap						, 55, 2514	T,,			[				,,000,200		.,,000,200	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	[					
/77369/[Quarterly]LIB0		Schedule B,	1							Ì					1		1	I					
R [ 0.63285%]/Semi-		D, Exhibit 5	1							Ì					1		1	I					
	Portfolio Hedge	S, EXIIIDIT S	Interest	CITIBANK N.A	E570DZWZ7FF32TWEFA76 .	10/14/2014	10/16/2020		90 000 000	.2.649% [LIBOR]			921,296	11,950,284		11,950,284	9,341,938				1.640.495		0001
Interest Rate Swap	nougo			VIII DANK N.A	201002021110211121710 .	10, 14, 2014	1 10/ 10/ 2023										,071,000	<u> </u>		1	, 040 , 433		
/77439/[Quarterly]LIB0		Schedule B,												1			1	1		1			
R [ 0.63285%1/Semi-		D. Exhibit 5	1	WELLS FARGO BANK.						Ì					1		1	I					
	Portfolio Hedge	D, EMILDIE 3	Interest	N.A.	KB1H1DSPRFMYMCUFXT09	10/15/2014	10/17/2029		60 000 000	2.476% [LIBOR]			562,354	6,675,605		6,675,605	6, 197, 153	1		1	1,094,075		0001
Interest Rate Swap	. o. c.o. io incuge				_ NUTTION III WITHOUT ATUS _	_ 10/ 13/ 20 14	1.10/ 1//2029 .	t		LEIDON [LIDON]	<b> </b>			0,073,003		0,073,003	0, 131 , 133	ļ		-	1,004,073		0001
/77832/[Semi-			1							Ì					1		1	I					
Annual]FIXED [		Schedule B,												1			1	1		1			
		D, Exhibit 5		WELLS FARGO BANK,						LIBOR [													
2.1985%]/Quarterly	Dortfalia U-d	D, EXIIIDIT 3	Intere-+		VD 1U1DCDDEUVUGUEVTAA	11/07/0014	11/10/0004		GE 000 000				(500 445)	(3.977.448	\	(2 077 440	(2,694,161)				753 . 131		0001
LIBOR 0.6281% F	Portfolio Hedge		Interest	N.A	KB1H1DSPRFMYMCUFXT09 .	L.11/0//2014 .	4.11/12/2021.		65,000,000	∠. 1985%j	L	L	(530,445)	1,(3,9//,448	/	(3,977,448	1(2,694,161)	L	L	- L	. L/53, 131		0001

Chawing all Options	Cana Floor	Collora Cwan	a and Earwarda Onar	as of Current Statement Date
SHOWING All ODDIONS.	. Cabs. Fibbli	s. Cullais. Swap	S aliu Folwalus Opel	i as di Guireili Statellieli Date

					Show	/ing a∣	II Options	s, Caps, Fl	loors, Colla	rs, Swaps	and Forwai	rds Open a	is of Curre	nt Stateme	nt 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										Cumulative											
	of Item(s)									Strike	Prior	Current									Credit	Hedge
	Hedged,									Price,	Year(s)	Year Initial					Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or	Initial Cost	Cost of		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	of Premium	Premium	Current	Adjusted		Valuation	Exchange		Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counter		ade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in		Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearing	house Da	ate	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Valu	e (Decrease)	B./A.C.V.	Accretion	n Item	Exposure	Entity	(b)
Interest Rate Swap																						
/78735/[Quarterly]LIB0	)																					
R [ 0.6466%]/Semi-		Schedule B,		WELLO EADOO DANK						0. 500050												
Annual FIXED 2.56325%	Portfolio Hedge	D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPF	RFMYMCUFXT0912/16	2/2014	. 12/18/2034		100,000,000	2.56325%			981.122	13,570,269	13,570,2	3913,359,191				2, 148, 837		0001
Interest Rate Swap	roitiono neuge		iliterest	. N.A KB IT IDOFF	NFW1WCUFX10912/10	72014	12/ 10/ 2004		100,000,000	[LIDUN]			901, 122	13,370,209	13,370,2	13,339,191				2, 140,03/		0001
/79081/[Quarterly]LIB0		Schedule B,		HSBC BANK USA,																		
R [ 0.6611%]/Semi-		D, Exhibit 5		NATIONAL																		
	Portfolio Hedge		Interest	. ASSOCIATION 1IE8VN30	JCEQV1H4R80401/06	6/2015	01/08/2027		140,000,000	2.21% [LIBOR]			1,112,901	10,836,543	10,836,5	1311,809,483				2,270,418		0001
Interest Rate Swap	-																					
/79106/[Quarterly]LIB0	)	Schedule B,																				
R [ 0.6646%]/Semi-		D, Exhibit 5		THE ROYAL BANK OF																		
	Portfolio Hedge		Interest	SCOTLAND PLC RR3QWICWV	WIPUS8A4S0/4 . L.01/07	7/2015	01/09/2027		50,000,000	2.194% [LIBOR]			395,372	3,789,907	3,789,9	074,219,534				811,249		0001
Interest Rate Swap /79226/[Quarterly]LIBO		Schedule B.				1		l						I								
R [ 0.63285%]/Semi-	'	D, Exhibit 5		JPMORGAN CHASE		1	l	l						1								
	Portfolio Hedge	D, EXIIIDIT 3	Interest	BANK, N.A 7H6GLXDRU	UGQFU57RNE97 01/12	1/2015	01/16/2045	l	25,000 000	.2.401% [LIBOR]			224,915	3,099,107	3,099,1	74,467,722				667,786		0001
Interest Rate Swap	Tot trotto hougo			Drift, H.M.	000 007 INLO7 : 1:017 1-	7 20 10 1			20,000,000	.2.401% [218011]						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						0001
/79234/[Quarterly]LIB0	)	Schedule B,																				
R [ 0.63285%]/Semi-		D, Exhibit 5		GOLDMAN SACHS BANK																		
	Portfolio Hedge		Interest	USA KD3XUN7C6	6T14HNAYLU0201/14	1/2015	01/16/2045		15,000,000	2.356% [LIBOR]			131,574	1,699,754	1,699,7	542,665,019				400,671		0001
Interest Rate Swap																						
/79434/[Quarterly]LIB0	)	Schedule B,																				
R [ 0.63835%]/Semi-	Donated in Hoden	D, Exhibit 5		DELITOOLE DANK AC 71 THE TYLE	ONICYODCO41/OC 04 /OC	/0015	04 /00 /0000		E0 000 000	0.070% [1.1000]			074 505	0 000 005	2 000 0	E 100 0E0				004 070		0004
Annual FIXED 2.072% Interest Rate Swap	Portfolio Hedge		Interest	DEUTSCHE BANK AG 7LTWFZY10	UNSX8D621K8601/28	3/2015	01/30/2030		50,000,000	.2.072% [LIBOR]			371,505	3,028,835	3,028,8	355, 183, 352				921,276		0001
/79503/[Quarterly]LIB0	)	Schedule B.		HSBC BANK USA,																		
R [ 0.6366%]/Semi-		D, Exhibit 5		NATIONAL																		
	Portfolio Hedge		Interest		JCEQV1H4R80401/30	)/2015	.02/03/2030		25.000.000	.2.001% [LIBOR]			177 . 723	1,286,882	1,286,8	2,587,269				460,808		0001
Interest Rate Swap	, and the second												,	, ,	, ,	, ,				,		
/79504/[Quarterly]LIB0	)	Schedule B,																				
R [ 0.6366%]/Semi-		D, Exhibit 5																				
	Portfolio Hedge		Interest	BARCLAYS BANK PLC _ G5GSEF7V	JP5170UK557301/30	)/2015 _	02/03/2030		25,000,000	.2.008% [LIBOR]			178 , 598	1,309,102	1,309,1	022,587,860				460,808		0001
Interest Rate Swap /79634/[Semi-																						
Annual]FIXED [		Schedule B.																				
1.91%]/Quarterly LIBOR		D, Exhibit 5		GOLDMAN SACHS BANK		1	l	l						1								
0.6266%	Portfolio Hedge	D, EXIIIDIT J	Interest		6T14HNAYLU0202/11	1/2015	.02/13/2022	l	200 . 000 . 000	LIBOR [ 1.91%]			(1,348,859)	(9,351,658)	(9,351,6	58)(8,978,940	)	L	L	2,370,654		0001
Interest Rate Swap						· · · · ·			, 000, 000						(0,001,0	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				, , , , , , , , , , , , , , , , , , , ,		
/79635/[Semi-						1		l						I								
Annual]FIXED [		Schedule B,				1		l						I								
1.911%]/Quarterly		D, Exhibit 5		GOLDMAN SACHS BANK			00/40/	l	400	LDOD F			,									
LIBOR 0.6266%	Portfolio Hedge		Interest	USA KD3XUN7C6	6T14HNAYLU0202/11	1/2015	02/13/2022 _		100,000,000	LIBOR [ 1.911%]			(674,929)	(4,681,350)	(4,681,3	50)(4,489,130	)			1, 185, 327		0001
Interest Rate Swap						1		l						I								
/79677/[Semi- Annual]FIXED [		Schedule B.				l		l						1								
1.9925%]/Quarterly		D. Exhibit 5		WELLS FARGO BANK.		l		l		LIBOR [				1								
LIBOR 0.6251%	Portfolio Hedge	5, 2	Interest		RFMYMCUFXT0902/17	7/2015	.02/19/2022		115,000,000				(824, 284)	(5,912,044)	(5,912,0	14) (5, 153, 528	)		L	1,365,549		0001
Interest Rate Swap						T	·· - 1			•			,	]						,,		
/80123/[Semi-						l		l						1								
Annual]FIXED [		Schedule B,				1	l	l						1								
1.7275%]/Quarterly		D, Exhibit 5	l					l		LIBOR [												l
LIBOR 0.6566%	Portfolio Hedge		Interest	DEUTSCHE BANK AG 7LTWFZY10	CNSX8D621K86 _  03/05	/2015	_03/09/2020 _		100,000,000	1.7275%]	ļ		(570,966)	(3,088,333)	(3,088,3	33)(2,636,614	)			960,469		0001
Interest Rate Swap						l		l						1								
/80124/[Semi-		Schedule B.				1	l	l						1								
Annual]FIXED [ 2.002%]/Quarterly		D, Exhibit 5				l		l						I								
LIBOR 0.6566%	Portfolio Hedge	D, EXIIIDIL 3	Interest	CITIBANK N.A E570DZWZ7	7FF32TWEFA7603/05	5/2015	03/09/2022	l	135 000 000	LIBOR [ 2.002%]			(956,091)	(7.044.527)	(7,044,5	27)(6.100.839	)			1.610.126		0001
LIDUN 0.0300%	Troitiono Heage	1	111161621	E3/002/12/	/// OZ/IILI N/O .  03/03	// 4U IJ			100,000,000	L:DUN [ 2.UU2%]			(900,091)	r(1,044,321)	(1,044,0	., /(0, 100, 639	/		b	1,010,120		UUU I

Chawing all Options	Cana Floor	Collora Cwan	a and Earwarda Onar	as of Current Statement Date
SHOWING All ODDIONS.	. Cabs. Fibbli	s. Cullais. Swap	S aliu Folwalus Opel	i as di Guireili Statellieli Date

1 2 0 Description of Item(s) Hodgod, Ursealized Career (Paid) Price (Paid) (Pai	23 Hedge Effectiveness at Inception and at Quarter-end (b)  0001
Contract   Contract	Effectiveness at Inception and at Quarter-end (b)
Hedged,   Used for Income   Current   Foreign   Current   Foreig	Effectiveness at Inception and at Quarter-end (b)
Used for   Cancer   Concentration   Concentration   Content   Co	Effectiveness at Inception and at Quarter-end (b)
Income   Conception   Description   Descri	and at Quarter-end (b)  0001
Income   Income   Canneral Carring   Description   Descr	and at Quarter-end (b)  0001
Central Cent	Quarter-end (b)  0001
Description   Or Replicated   Identifier (a)   Or Replicated   Identifier (a)   Or Central Clearinghouse   Date   Expiration   Contracts   Amount   (Paid)   Paid   Income   Value   Code   Fair Value (Decrease)   B./A.Č.V.   Accretion   Item   Exposure   Entit   Interest   Rate   Sup / 2004/(Joanter Ir Juli 1983   Schedule   B.   D. Entitle   Sup / 2004/(Joanter Ir Juli 1983   S	(b) 0001
Interest Rate Stap //8084/(Darterly I)LB0 R   0.46693   Semi- Interest Rate Stap //8084/(Darterly I)LB0 R   0.46693   Semi- Interest Rate Stap //80826/(Darterly I)LB0 R   0.46693   Semi- Interest Rate Stap //80826/(Dart	0001
R   C. 0.4668  /Smill - Annual FILES   A58.   Portfolio Hedge   D. Exhibit 5   Interest Rate Swap   /80528 / [Outer try   Jub   D. Exhibit 5   Interest   Jub   D. Exhibit 5   Interest Rate Swap   /80528 / [Outer try   Jub   D. Exhibit 5   Interest Rate Swap   /80528 / [Outer try   Jub   D. Exhibit 5   Interest Rate Swap   /80538 / [Smill - Annual FILES   A58.   D. Exhibit 5   D. Exhibit 5   Interest Rate Swap   /80538 / [Smill - Annual FILES   A58.   D. Exhibit 5   D. Exhibit 5   Interest Rate Swap   /80528 / [Smill - Annual FILES   A58.   D. Exhibit 5   D. Exhibit 5   D. Exhibit 5   Interest Rate Swap   /80528 / [Smill - Annual FILES   A58.   D. Exhibit 5	0001
Annual FINED 3.45%   Interest   USB 3.45%   Portfolio Hedge   Interest   USB 3.45%   Portfolio Hedge   Schedule B, Briefic   USB 3.45%   Portfolio Hedge   Schedule B, C, CAMBRI, Seni-Annual FINED 2.25%   Portfolio Hedge   C, CAMBRI, Seni-Annual FINED 2.25%   Portfolio Hedge   C, CAMBRI, Seni-Annual FINED 2.25%   Portfolio Hedge   C, CAMBRI, Seni-Annual FINED 2.25%   Portfolio Hedge   C, CAMBRI, Seni-Annual FINED 2.25%   Portfolio Hedge   C, CAMBRI, Seni-Annual FINED 2.25%   Portfolio Hedge   C, CAMBRI, Seni-Annual FINED 2.25%   Portfolio Hedge   C, CAMBRI, Seni-Annual FINED 3.25%   Portfolio Hedge   C, CAMB	0001
Interest Rate Snap //80589//Smi- Annual FINED 2.27% Portfolio Hedge //80589/Smi- Annual FINED 3.19% Portfolio Hedge //80589/Sm	0001
	0001
R     0.64665 /Seni- Annual   FILED 2.275%	0001
Annual FIXED 2.257%   Portfolio Hedge   Interest Rate Stap   Portfolio Hedge   Por	0001
Interest Rate Swap   April   1.6859N   /Semi - Amual   ILBOR	0001
Annual   LIBOR	
Annual   LLBOR     Schedule B,   D, Exhibit 5     Exhibit 5     Exhibit 5     Exhibit 5	
FIXED 3.197%   Portfolio Hedge	
Interest Rate Swap   /80542/[Semi - Annual   LIBOR [	
R0542/[Semi - Annual   LIBOR	0001
Annual	0001
1.7359%]/Semi-Annual FIXED 3.34%	0001
FIXED 3:34% Portfolio Hedge Interest Rate Sixap / 90671/Quarter lyll LIBB R [ 0.6401%]/Semi- Annual   FIXED 2   18.24%   D. Exhibit 5   Schedule B, Annual   FIXED [ 1.824%]/Quarter lyll ED [ 1.824%]/Q	0001
Interest Rate Swap //80871/Quarterly LIB0 R [ 0.6401%]/Semi- Annual FIXED 2. 1845%   Interest Rate Swap //81831/[Semi- Annual FIXED 5. Schedule B, Interest Rate Swap //81831/[Semi- Annual FIXED 6. Schedule B, Interest Rate Swap //81831/[Semi- Annual FIXED 1.824%]/Quarterly D, Exhibit 5 Interest CITIBANK N.A. E5700ZWZ7FF32TWEFA7603/24/2015 .03/26/2030	0001
R [ 0.640Th/[Quarterly]LIBO   R [ 0.640Th/[Symi-Annual FixED 2.1845%   Portfolio Hedge   D, Exhibit 5   Interest   CITIBANK N.A.   E5700ZWZ7FF32TWEFA76   .03/24/2015   .03/26/2030	
R [ 0.6401%]/Semi- Annual F1XED 2.1845%	1
Interest Rate Swap //81631/[Semi- Annual]F1XED [ 1.8248]/Quarterly	1
/81631/[Semi- Annual]FIXED [ Schedule B, 1.824%]/Quarterly D, Exhibit 5	0001
Annual]FIXED [ Schedule B,	1
1.824%]/Quarterly D, Exhibit 5	1
	1
	0001
Interest Rate Siap	0001
/82532/1Semi-	1
Annual]FIXED [ Schedule B,	1
2.9475%]/Quarterly   D, Exhibit 5   MORGAN STANLEY  LIBOR [	1
LIBOR 0.6311%   Portfolio Hedge   Interest   CAPITAL SERVICES   17331LVCZKQKX5T7XV54   0.6/26/2015   0.6/30/2035	0001
Interest Rate Swap	1
	1
Annual   F   Act   Scrieture B	1
2.50-93 / Your let iy   D. Little of the date   Interest   CITIBANK N.A.   E5700ZWZ7FF32TWEFA76   .06/26/2015   .06/30/2025   .100,000,000   LIBOR   2.564%     .100,000	0001
Interest Rate Snap	
/82571/[Semi-	1
Annual]FIXED [ Schedule B, Sch	1
2.87%]/Quarterly D, Exhibit 5	1
LIBBR 0.6661% Portfolio Hedge Interest CITIBANK N.A. E57002NIZ7FF32TNEFA7606/29/201507/01/2035	0001
Interest Rate Swap	1
/3627/2   Jemi	1
Anima ji Azul 2.970Si)/Quarterly D, Exhibit 5 MORGAN STANLEYLIBOR [	1
LIBOR 0.6461% Portfol io Hedge Interest (CAPITAL SERVICES   17331LVCZK(QKX5T7XV54   0.6/29/2015   0.7/01/2045   75,000,000 2.9705%] (881,158) (19,595,734) (14,577,570) (19,595,734)	0001
Interest Rate Swap	
/82589/[Semi-	, ,
Annual]FIXED [ Schedule B,	1
2.867% /Quarterly D, Exhibit 5	0004
LIBOR 0.65335	0001
Interest Rate Swap /82747/[Quarterly]LIBO Schedule B,	
/82747/[Quarterly]L1BO   Schedule B,	
A [ 0.00403/36mir   D. EXITION S   MELLS PARAD BAINS, A [ 1.004003/36mir   D. EXITION S   MELLS PARAD BAINS, A [ 1.004003/36mir   D. EXITION S   D. EXITION	
Interest Rate Suap	
/83032/[Quarterly]LIB0 Schedule B,	0001
1/0000±1/quart tot 1/1=150	
7/30/22/10dat let 1/3 [1/15]   Software B	

Chawing all Options	Cana Floor	Collara Cwan	and Earwards Open	as of Current Statement Date	
SHOWING All ODDIONS	. Gabs. Floors	o. Collais, Swap	s and Forwards Open i	as of Gufferil Stateriletti Date	;

							an Options	s, Caps, 1 i	الالالالالالالالالالالالالالالالالالال	ırs, Swaps	anu i oiwa	us Open a		ii Stateme									
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)		, Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or 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 F	air Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap			(/		<u> </u>					\/							, , , , , , , , , , , , , , , , , , , ,					,	<u>\-</u>
/83150/[Quarterly]LIBO R [ 0.6366%]/Semi- Annual FIXED 4.0% Interest Rate Swap	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868 .	07/31/2015	08/04/2045 .		22,500,000	4.0% [LIBOR]			384,994	11,448,538		11,448,538	4,934,116				606,770		0001
/83172/[Quarterly]LIBO R [ 0.6329%]/Semi- Annual FIXED 2.354%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK	. KD3XUN7C6T14HNAYLU02 .	08/03/2015	08/05/2027		113.000.000	.2.354% [LIBOR]			1,004,804	10,507,800		10 ,507 ,800	9,980,628				1,882,391		0001
Interest Rate Swap /83282/[Quarterly]LIBO R [ 0.6261%]/Semi-	, v	Schedule B, D, Exhibit 5		GOLDMAN SACHS BANK																			
Annual FIXED 1.8965% _ Interest Rate Swap /83504/[Quarterly]LIBO		Schedule B,	Interest	USA	. KD3XUN7C6T14HNAYLU02 .	08/12/2015	.1.08/14/2022 .		105,000,000	1.8965% [LIBOR]			700,869	4,967,439		4,967,439	5,202,952				1,299,839		0001
R [ 0.6653%]/Semi- Annual FIXED 1.4715% . Interest Rate Swap	Portfolio Hedge	D, Exhibit 5	Interest	CITIBANK N.A	. E570DZWZ7FF32TWEFA76 .	08/24/2015	08/26/2020 .		125,000,000	1.4715% [LIBOR]			559 , 132	2,803,096		2,803,096	4,019,191				1,274,755		0001
/84229/[Semi- Annual]FIXED [ 2.8025%]/Quarterly	D 44 1: 11 4	Schedule B, D, Exhibit 5		DELITORIE DANK AO	71 THE 77 LONO VODO 041/00	00/47/0045	00/04/0045		00, 000, 000	LIBOR [			(040, 400)	(4, 400, 400)		(4, 400, 400)	(0.007.457)				540,040		0004
Interest Rate Swap /85111/[Semi-	Portfolio Hedge		Interest	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86 .	09/1//2015 .	09/21/2045 _		20,000,000	2.8025%]			(219,496)	(4,439,182)		(4,439,182)	(3,827,457)				540,648		0001
Interest Rate Swap	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A	7H6GLXDRUGQFU57RNE97 _	11/09/2015	11/12/2045 .		50,000,000	LIBOR [ 2.736%]			(542,439)	(10,323,147)		(10,323,147)	(9,515,341)				1,354,852		0001
/85114/[Semi- Annual]FIXED [ 2.27%]/Quarterly LIBOR 0.6281%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG	. 7LTWFZYICNSX8D621K86 .	11/09/2015	11/12/2025 _		110,000,000	.⊥IBOR [ 2.27%]			(937,065)	(8,961,940)		(8,961,940)	(8,322,453)				1,683,575		0001
Interest Rate Swap /85118/[Semi- Annual]FIXED [ 2.0045%]/Quarterly		Schedule B, D, Exhibit 5								LIBOR [													
Interest Rate Swap /85119/[Semi-	Portfolio Hedge		Interest	CITIBANK N.A	E570DZWZ7FF32TWEFA76 _	11/09/2015	11/12/2022 .		150,000,000	2.0045%]			(1,078,691)	(8, 170, 168)		<u>.</u> (8, 170, 168)	(7,723,609)				1,892,914		0001
	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A	. E570DZWZ7FF32TWEFA76 .	11/09/2015	11/12/2027 _		100,000,000	LIBOR [ 2.4%]			(916,877)	(9,840,182)		(9,840,182)	(9,023,125)				1,685,972		0001
Interest Rate Swap /85161/[Semi- Annual]FIXED [		Schedule B,		None III ot III o																			
2.604%]/Quarterly LIBOR 0.6261% Interest Rate Swap /85242/[Semi-	Portfolio Hedge	D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES	. I7331LVCZKQKX5T7XV54 .	11/12/2015	11/16/2035 .		60,000,000	LIBOR [ 2.604%]			(612,746)	(8,702,209)		(8,702,209)	(8,320,999)				1,320,682		0001
Annual]FIXED [ 2.325%]/Quarterly LIBOR 0.6331%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97 _	11/18/2015	01/19/2028 _		30,000,000	LIBOR [ 2.325%]			(228,375)	(2,716,977)		(2,716,977)	(2,775,742)				509,779		0001
Interest Rate Swap /85243/[Semi- Annual]FIXED [ 1.96%]/Quarterly LIBOR		Schedule B, D, Exhibit 5		JPMORGAN CHASE																			
	Portfolio Hedge	D, EXHIBI( 5	Interest		7H6GLXDRUGQFU57RNE97 _	_11/18/2015	01/19/2023 _		100,000,000	.LIBOR [ 1.96%]			(597,000)	(5, 208, 414)		(5,208,414)	(5,415,237)				1,279,648		0001
Annual]FIXED [ 2.4855%]/Quarterly	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A.	E570DZWZ7FF32TWEFA76 _	12/04/2015	12/08/2030 _		24,000,000	LIBOR [ 2.4855%]			(228,639)	(2,756,715)		(2,756,715)	(2,646,125)				456,000		0001

Chawing all Options	Cana Floor	Collora Cwan	a and Earwarda Onar	as of Current Statement Date
SHOWING All ODDIONS.	. Cabs. Fibbli	s. Cullais. Swap	S aliu Folwalus Opel	i as di Guireili Statellieli Date

					;	Showing a	all Option:	s, Caps, F	loors, Colla	rs, Swaps	and Forwa	rds Open a	ເs of Curre	nt Stateme	nt 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										Cumulative	_											
	of Item(s)									Strike	Prior	Current						Tatal	O	A -1:		Credit	Hedge
	Hedged, Used for		Tymo(a)				Date of			Price, Rate or	Year(s) Initial Cost	Year Initial Cost of		Book/			Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		Quality of	Effectiveness
	Income	Schedule/	Type(s) of				Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange	e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code F	air Value	(Decrease)	B./A.C.V.	Accretion		Exposure	Entity	(b)
Interest Rate Swap			` ′							` /							` ´					,	` ′
/86620/[Quarterly]LIB0		Schedule B,																					
R [ 0.6351%]/Semi- Annual FIXED 1.968%	Portfolio Hedge	D, Exhibit 5	Interest	BNP PARIBAS	ROMUWSFPU8MPR08K5P83	.01/20/2016	01/00/0000		20 000 000	1.968% [LIBOR]			176.597	1,543,189		1,543,189	1,543,189				510,221		0001
Interest Rate Swap	roitiono neuge		IIIterest	DINF FANTDAS	NUMUMOFFUOMFNUONOFOO .	01/20/2010			30,000,000	I.900% [LIDUN]			170,397	1,040,109		1,343, 109	1,343, 109						0001
/87052/[Quarterly]LIB0		Schedule B,																					
R [ 0.6281%]/Semi-		D, Exhibit 5		CREDIT SUISSE																			
Annual FIXED 1.713% Interest Rate Swap	Portfolio Hedge		Interest	. INTERNATIONAL	E58DKGMJYYYJLN8C3868 .	02/10/2016	02/12/2028 .		25,000,000	1.713% [LIBOR]			104,943	580,506		580,506	580,506				426 , 102		0001
/87057/[Quarterly]LIB0		Schedule B,																					
R [ 0.6261%]/Semi-		D, Exhibit 5		JPMORGAN CHASE																			
	Portfolio Hedge		Interest	BANK, N.A	7H6GLXDRUGQFU57RNE97 .	02/11/2016	02/16/2031 .		25,000,000	1.685% [LIBOR]			99,393	166,969		166,969	166,969				478 , 115		0001
Interest Rate Swap /87061/[Quarterly]LIBO		Schedule B,																					
R [ 0.6261%]/Semi-		D, Exhibit 5																					
	Portfolio Hedge		Interest	. CITIBANK N.A	E570DZWZ7FF32TWEFA76 .	02/11/2016	02/16/2031 .		25,000,000	1.675% [LIBOR]			98,456	133,068		133,068	133,068				478, 115		0001
Interest Rate Swap		01.11.0																					
/87512/[Quarterly]LIB0 R [ 0.66065%]/Semi-		Schedule B, D. Exhibit 5		GOLDMAN SACHS BANK																			
	Portfolio Hedge	D, EXIIIDIT O	Interest	USA	KD3XUN7C6T14HNAYLU02 .	_03/04/2016	03/08/2026		8,600,000	3.65% [LIBOR]			80,977	1,810,941		1,810,941	1,810,941				133,854		0001
Interest Rate Swap																							
/87548/[Quarterly]LIB0		Schedule B,																					
R [ 0.6566%]/Semi- Annual FIXED 3.15%	Portfolio Hedge	D, Exhibit 5	Interest	CITIRANK NI A	E570DZWZ7FF32TWEFA76 .	03/07/2016	03/00/2026		40 000 000	3.15% [LIBOR]			310,926	6.562.456		6,562,456	6.562.456				622,575		0001
Interest Rate Swap	Tortrorio nougo		111101001	OTTIBANK N.A	LOTODEWETT OF THE THOU	2.00/01/2010								0,002,400		, 002, 100	0,002,400						0001
/87683/[Semi-																							
Annual]FIXED [ 1.8355%]/Quarterly		Schedule B, D. Exhibit 5		GOLDMAN SACHS						LIBOR [													
	Portfolio Hedge	D, EXIIIDIT S	Interest		W22LROWP21HZNBB6K528	_03/11/2016	03/15/2026		80,000,000				(279,575)	)(3,338,812)	1	(3,338,812)	(3.338.812)				1,246,435		0001
Interest Rate Swap	· ·													,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(-,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				, ,		
/88044/[Quarterly]LIB0		Schedule B,																					
R [ 0.6311%]/Semi- Annual FIXED 3.265%	Portfolio Hedge	D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	03/24/2016	03/30/3046		25 000 000	.3.265% [LIBOR]			165,731	8,434,728		8,434,728	8,434,728				681,795		0001
Interest Rate Swap	roitiono neuge		111161651	DANK, N.A	THOULADHOUGH GOTHNEST .	00/ 24/ 20 10	00/ 30/ 2040 .		23,000,000	.3.203# [LIBON]			100,731	0,434,720		0,404,720	0,454,720				001,730		0001
/88558/[Quarterly]LIB0		Schedule B,																					
R [ 0.6366%]/Semi-	Donkfolio Hodon	D, Exhibit 5		GOLDMAN SACHS	WOOLDOWDOLLIZNDDOV.COO	04/00/0040	05 (00 (0000		70 000 000	4 004% [1 1000]			140 040	0.000.440		0 000 440	0.000.440				1 055 000		0001
Annual FIXED 1.891% Interest Rate Swap	Portfolio Hedge		Interest	INTERNATIONAL	W22LR0WP21HZNBB6K528 .	04/28/2016		·	13,000,000	1.891% [LIBOR]			146,240	3,089,443		3,089,443	3,089,443			<u> </u>	1, 255, 939		0001
/88705/[Quarterly]LIB0		Schedule B,																					
R [ 0.6329%]/Semi-		D, Exhibit 5	l	WELLS FARGO BANK,	VD 41140000000000000000000000000000000000	05 (05 (55 )	05 (05 :			4 0055% ** ***						4 05: -::							
Annual FIXED 1.8255% _ Interest Rate Swap	Portfolio Hedge	-	Interest	N.A	. KB1H1DSPRFMYMCUFXT09 .	05/03/2016	1.05/05/2028 .		35,000,000	1.8255% [LIBOR]	<b></b>		64,315	1,224,043		1,224,043	1,224,043			<del> </del>	602,417		0001
/88747/[Quarterly]LIB0		Schedule B,																					
R [ 0.6318%]/Semi-		D, Exhibit 5		GOLDMAN SACHS																			
	Portfolio Hedge		Interest	INTERNATIONAL	W22LROWP21HZNBB6K528 .	05/05/2016	05/09/2028 .	<b></b>	100,000,000	1.761% [LIBOR]	}		161,352	2,771,225		2,771,225	2,771,225				1,721,918		0001
Interest Rate Swap /89352/[Quarterly]LIB0		Schedule B.																					
R [ 0.6653%]/Semi-		D, Exhibit 5		CREDIT SUISSE																			
Annual FIXED 1.9775% .	Portfolio Hedge		Interest	INTERNATIONAL	E58DKGMJYYYJLN8C3868 .	05/24/2016	05/26/2031 .		27,000,000	1.9775% [LIBOR]			33,946	1,237,346		1,237,346	1,237,346			ļ	521,282		0001
Interest Rate Swap /89605/[Quarterly]LIB0		Schedule B,																					
R [ 0.68215%]/Semi-		D, Exhibit 5		CREDIT SUISSE																			
	Portfolio Hedge	,	Interest	. INTERNATIONAL	E58DKGMJYYYJLN8C3868 .	_06/03/2016	_06/07/2028	ļ	46,000,000	_1.718% [LIBOR]			31,766	1,034,535		1,034,535	1,034,535			<u> </u>	794,749		0001
Interest Rate Swap																							
/89616/[Semi- Annual]FIXED [		Schedule B,																					
3.73%]/Quarterly LIBOR		D. Exhibit 5																					
0.6366%	Portfolio Hedge		Interest	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86 .	_06/03/2016	08/03/2040	<u></u>	70,000,000	.⊥IBOR [ 3.73%]			(174,433)	)(28,019,104)		.(28,019,104)	(28,019,104)		<u></u>	<u> </u>	1,717,855	<u></u>	0001
									,,,,,,,,				, , , , , , , ,			. ,,, .	, , , , . , . ,				,,		

### **SCHEDULE DB - PART A - SECTION 1**

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

					Showing a	ан Орион	s, caps, r	10015, 00118	ırs, Swaps a	and Forwar	rus Open a	is of Curre	ni Stateme	ni Dale								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description									Cumulative												1
	of Item(s)								Strike	Prior	Current										Credit	Hedge
	Hedged,								Price.	Year(s)	Year Initial						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code I	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap	'		` ′			i '			` ′							,				·		, , , , , , , , , , , , , , , , , , ,
/89929/[Quarterly]LIB0		Schedule B,																				1
R [ 0.6548%]/Semi-		D, Exhibit 5																				1
	Portfolio Hedge		Interest	. CITIBANK N.A E570DZWZ7FF32TWEFA76	06/14/2016	06/16/2028 .		40,000,000	1.5925% [LIBOR]			15,628	330,659		330,659	330,659				691,665		0001
Interest Rate Swap																						1
011985		Schedule B.																				1
/597/[Quarterly]LIBOR [ 0.6366%]/Semi-Annual		D, Exhibit 5																				1
	Portfolio Hedge	D, EXIIIDIT 3	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/21/2001	08/02/2031		2 000 000	.6.215% [LIBOR]			56,382	1,283,262		1,283,262	264, 164				38,846		0001
Interest Rate Swap	roitiono neuge		111101031	. DECISCIE DANN AG /ETIII ZITICNOXODOZINOO	0//31/2001			2,000,000	0.213# [LIDON]				1,200,202		1,200,202	204, 104			-			0001
012492																						1
/598/[Quarterly]LIBOR		Schedule B,																				1
[ 0.6381%]/Semi-Annual		D, Exhibit 5																				1
	Portfolio Hedge		Interest	_ DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/22/2002	01/24/2017 .		50,000,000	5.97% [LIBOR]			1,344,274	1,494,358		1,494,358	(1,205,909)				188,746		0001
Interest Rate Swap																						1
013468																						1
/599/[Quarterly]LIBOR		Schedule B,		DAME OF AMERICA																		1
[ 0.67405%]/Semi-	Dankfallia Hadaa	D, Exhibit 5		BANK OF AMERICA,	05 /04 /0000	05 /00 /0000		05 000 000	0 4E7E% [LIDOD]			007 704	10 400 117		10 400 117	0 400 455				498,592		0001
Annual FIXED 6.1575% _ Interest Rate Swap	Portfolio Hedge		Interest	N.A. B4TYDEB6GKMZ0031MB27	05/24/2002	05/28/2032 .		25,000,000	6.1575% [LIBOR]			697,701	16,480,117		16,480,117	3,483,455				498, 392		0001
013520																						1
/600/[Quarterly]LIBOR		Schedule B,																				1
[ 0.6801%]/Semi-Annual		D, Exhibit 5																				1
	Portfolio Hedge		Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	_06/04/2002	.06/07/2032		30.000.000	6.0949% [LIBOR]			827,007	19,544,609		19,544,609	4, 192, 710				598,874		0001
Interest Rate Swap												,				, . ,				,		1
014589																						1
/606/[Quarterly]LIBOR		Schedule B,																				1
[ 0.63485%]/Annual		D, Exhibit 5		GOLDMAN SACHS BANK																		1
	Portfolio Hedge		Interest	USA KD3XUN7C6T14HNAYLU02	01/16/2003	01/21/2028 .		13,000,000	5.79% [LIBOR]			337,271	6, 139, 190		6 , 139 , 190	1,263,708				221,000		0001
Interest Rate Swap 025391																						1
/619/[Quarterly]LIBOR		Schedule B,																				1
[ 0.6318%]/Semi-Annual		D, Exhibit 5		MERRILL LYNCH																		1
	Portfolio Hedge	D, EXIIIDIT 3	Interest	CAPITAL SERVICES GDWTXX03601TB7DW3U69	08/07/2006	08/09/2018		100 000 000	.5.503% [LIBOR]			2,466,304	9,965,628		9,965,628	(823,044)				726,292		0001
Interest Rate Swap	. or crorro mago			STATE SERVICES SERVICES CONTRIBUTIONS		1.00, 00, 20 10							,000,020		0,000,020	(020,011)						
027300																						1
/621/[Quarterly]LIBOR		Schedule B,					]				1		]			]						1 1
[ 0.66065%]/Semi-		D, Exhibit 5		GOLDMAN SACHS BANK																		1
	Portfolio Hedge		Interest	USA KD3XUN7C6T14HNAYLU02	12/06/2006	12/08/2016 .		2,000,000	4.9285% [LIBOR]			43,483	37 , 137		37 , 137	(39,690)				6,633		0001
Interest Rate Swap																						1 1
028444 /623/[Quarterly]LIBOR		Schedule B.																				1
[ 0.6318%]/Semi-Annual		D, Exhibit 5	1	GOLDMAN SACHS BANK							1											1 1
	Portfolio Hedge	D, EMILDIE 3	Interest	USA KD3XUN7C6T14HNAYLU02	02/05/2007	02/07/2022	]	50,000,000	5.3745% [LIBOR]		1	1,200,581	11,922,172		11,922,172	1.641.365				591,608		0001
Interest Rate Swap				NOONON OF PRINTEDE			<u> </u>		2.2.10% [2.5011]			.,200,001	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.,,,,,,,,,						/
028859			1								1											1 1
/624/[Quarterly]LIBOR		Schedule B,	1								1											1 1
[ 0.6801%]/Semi-Annual		D, Exhibit 5	1								1											1 1
	Portfolio Hedge		Interest	DEUTSCHE BANK AG 7LTWFZY1CNSX8D621K86	03/01/2007	03/05/2037 .	ļ	30,000,000	.5.237% [LIBOR]		ļ	698,322	19, 122,884		19, 122, 884	5,271,519	ļ	L	-	682 , 129		0001
Interest Rate Swap			1								1											1 1
030469 /625/[Semi-		0-1-4-1- 0	1								1											1 1
Annual]FIXED [ 4.77%]/Quarterly LIBOR		Schedule B, D, Exhibit 5		CREDIT SUISSE			]				1		]			]						1 1
	Portfolio Hedge	D, EXHIBIT 5	Interest	INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2007	.06/05/2027		20 000 000	.LIBOR [ 4.77%]		1	(418.848)	(6,940,953)		(6,940,953)	(1,748,414)	J			330.757		0001
Interest Rate Swap	FULLIUITO Heuge		miterest	_ INTERNATIONAL ESOUNGHISTITSLINGG3808		1.00/03/2027	†	20,000,000	LLIDUN [ 4.//%]			(410,848)	(0,940,953)		(0,340,953)	(1,740,414)			-			0001
030501 /626/[Semi-			1								1											1
Annual]FIXED [		Schedule B,	1								1											1 1
4.98%]/Quarterly LIBOR		D, Exhibit 5		CREDIT SUISSE			]				1		]			]						1 1
	Portfolio Hedge		Interest	_ INTERNATIONAL E58DKGMJYYYJLN8C3868	05/21/2007	05/23/2027 .		15,000,000	LIBOR [ 4.98%]			(331,353)	(5,521,727)		(5,521,727)	(1,307,759)				247,614		0001
								_		_		_	_							_		

Showing all Ontions	Cane Floore	Collars Swans	and Forwards One	n as of Current Statement Date
SHOWING AN ODDIONS.	Caps. I louis	. Ouliais, Swaps	anu i diwalus Opei	1 as of Current Statement Date

				:	Showing a	all Options	s, Caps, F	loors, Colla	rs, Swaps	and Forwai	rds Open a	s of Curre	nt Stateme	nt 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									Cumulative												
	of Item(s)								Strike	Prior	Current										Credit	Hedge
	Hedged,								Price,	Year(s)	Year Initial						Total	Current	Adjustment		Quality	
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of	<b>5</b>	<b>-</b> .	Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Description	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying	0-4- [	-: V-I	Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code F	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap 033748 /1628/[At																						
Maturity]FIXED [		Schedule B,																				
4.663%]/At Maturity		D, Exhibit 5																				
LIBOR 0.6401%	Portfolio Hedge		Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 .	03/19/2008	03/25/2026 .		70,163,435	LIBOR [ 4.663%]			(1,998,999	)(38, 262, 720)		(38,262,720)	(10,382,536)				1,094,864		0001
Interest Rate Swap																						
033749 /1966/[At																						
Maturity]FIXED [ 4.64%1/At Maturity		Schedule B, D. Exhibit 5																				
4.64%]/At Maturity LIBOR 0.6401%	Portfolio Hedge	D, EXHIBIT 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2008	06/25/2026		A7 165 777	_LIBOR [ 4.64%]			(1 327 317	)(26,097,036)		_(26,097,036)	(7,330,951)				745,383		0001
Interest Rate Swap	Tortrorro neage			ODO AG DI MOTO TOTZE TQOEMTROO		00/25/2020 .						(1,021,011	,(20,037,000)	'		(7,000,001)						0001
033750 /1492/[At																						
Maturity]FIXED [		Schedule B,																				
4.669%]/At Maturity		D, Exhibit 5																				
LIBOR 0.6401%	Portfolio Hedge		Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 .	03/19/2008	09/25/2029 .		41, 148, 481	LIBOR [ 4.669%]			(1, 174, 611	)(30,500,537)		_(30,500,537)	(9,363,953)				748,631		0001
Interest Rate Swap 034265																						
/5329/[Quarterly]LIBOR		Schedule B.																				
[ 0.6318%]/Semi-Annual		D, Exhibit 5		CREDIT SUISSE																		
FIXED 5.1%	Portfolio Hedge				05/06/2008	05/08/2018		15,000,000	5.1% [LIBOR]			339,587	1,209,871		1,209,871	(135,056)				102,286		0001
Interest Rate Swap	,																					
034424																						
/5547/[Quarterly]LIBOR		Schedule B,																				
[ 0.6813%]/Semi-Annual FIXED 5.27%	Portfolio Hedge	D, Exhibit 5	Interest	BARCLAYS BANK PLC _ G5GSEF7VJP5170UK5573 _	05/20/2009	06/03/2018 .		150 000 000	5.27% [LIBOR]			3,521,833	12,997,095		12,997,095	(1,405,604)				1.041.933		0001
	- Swaps - Hedging	Other - Inter		Britishing British 120 2 Godden 174 017 GOOGO 2	. p.007 007 2000	-1-00/00/2010		100,000,000	o.erw [Elbon]			14, 152, 878		XXX	19,228,546	43,996,885				200,025,730		XXX
Credit Default Swap		1										,,	,,		,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						1
/18728/931142CH4 WMT																						
5.875% 04/05/27 Senior				GOLDMAN SACHS BANK																		
Unsecure	Portfolio Hedge	Schedule D	Credit	USA KD3XUN7C6T14HNAYLU02 _	03/26/2010	06/20/2020 _			CREDT [ 1.0%]	(31,258)		(4,929	)(28,969)		(28,969)	2,828					. 1	. 0008
Credit Default Swap /34872/06051GDX4 BAC																						
5.65% 05/01/18 Senior				JPMORGAN CHASE																		
Note	Portfolio Hedge	Schedule D		BANK, N.A	10/07/2011	.12/20/2016		950.000	CREDT [ 1.0%]	118,195		(4,803	)(3,475)	)	(3,475)	3,542					2	0008
Credit Default Swap						1				,		.,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,,,,,,						
/38686/FR0000187 FRTR																						
4.25% 04/25/19																						
Discount Note	Portfolio Hedge	Schedule D	Credit	CITIBANK N.A E570DZWZ7FF32TWEFA76 .	02/07/2012	03/20/2017 _		2,500,000	CREDT [ 0.25%]	163,575		(3, 160	)(2,717)		(2,717)	3,691					1	. 0008
Credit Default Swap /41655/38238QAM8 GR		1														1						
6.8% 02/01/18 Senior				BANK OF AMERICA.																		
Unsecured N	Portfolio Hedge	Schedule D		N. A	04/24/2012	06/20/2017		600,000	CREDT [ 1.0%]	(25,887)		(3,033	)(5,671)		(5,671)	2,812					1	0008
Credit Default Swap								- ,		, , , , , ,			1			]						
/42862/38238QAM8 GR		1																				
6.8% 02/01/18 Senior	D 47 11 11 1	0.1.1.5	0 114	OLT IDAM AL A FERROR TO THE TOTAL TO	05 (04 (004 5	00 /00 /00 -		4 040 0	ODEDT 1 4 5	/ / / 00==		/0.0==	, ,,, ,		(44.0==						L	0000
Unsecured N Credit Default Swap	Portfolio Hedge	Schedule D	credit	CITIBANK N.A E570DZWZ7FF32TWEFA76 .	05/24/2012	06/20/2017 .		1,240,000	CREDT [ 1.0%]	(41,836)		(6,269	)(11,677)		(11,677)	5,909					1	0008
/48757/539830AT6 LMT		1														1						
4.25% 11/15/19 Senior																						
Unsecured	Portfolio Hedge	Schedule D	Credit	CITIBANK N.A E570DZWZ7FF32TWEFA76 .	11/08/2012	12/20/2017 .		900,000	CREDT [ 1.0%]	(11, 130)		(4,550	)(12,390)		(12,390)	3,670					2	. 0008
Credit Default Swap								•														
/50577/913017BH1 UTX		1	l l																		1.	
4.875% 05/01/15 Note .		Schedule D		CITIBANK N.A E570DZWZ7FF32TWEFA76	12/13/2012	12/20/2017 _		2,000,000	CREDT [ 1.0%]			(10,111	)(26,409)		(26,409)	8,099					1	0008
	- Swaps - Hedging	Other - Cred	IIT Default			_				128,551		(36,855	(91,308)	XXX	(91,308)	30,551					XXX	XXX
Currency Swap /30213/GBP/GBP [Semi-		1														1						
Annual]FIXED [		1														1						
6.04%]/Semi-Annual		1																				
	i .	1	1 -	D. D. D. L. V. D. D. L. D. C.	00 (07 (00 4 4	00 (00 (00 )	1			1	I .		I				1	ı	1			1
FIXED 6.09%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC _ G5GSEF7VJP5170UK5573 _	06/0//2011	08/02/2041 _		3 <u>,</u> 286 <u>,</u> 000	_6.09% [ 6.04%]			13,466	572,807		572,807	472,682						0002

Chawing all Options	Cana Floor	Collora Cwan	a and Earwarda Onar	as of Current Statement Date
SHOWING All ODDIONS.	. Cabs. Fibbli	s. Cullais. Swap	S aliu Folwalus Opel	i as di Guireili Statellieli Date

						Showing a	all Option	s, Caps, F	loors, Colla	rs, Swaps	and Forwa	ds Open a	is of Curre	nt Stateme	ent 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									Chritica	Cumulative	0										0 4:4	Hadaa
	of Item(s) Hedged,									Strike Price,	Prior Year(s)	Current Year Initial						Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
	Used for		Type(s)				Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)		, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code F	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Currency Swap /30774/CAD/CAD [Semi-																							
Annual]FIXED [																							
5.52%]/Semi-Annual				ROYAL BANK OF																			
FIXED 5.175% Currency Swap	ASSET HEDGE	. Schedule D	Currency	CANADA	. ES71P3U3RH1GC71XBU11 .	06/22/2011	07/19/2021 .		1,642,710	5.175% [ 5.52%]			9,262	458,774		458,774	(55,579)				18 , 458		0002
/45337/GBP/GBP																							
[Quarterly]FIXED [																							
3.733%]/Quarterly FIXED 3.585%	ASSET HEDGE	Cobodul o D	Currency	DADOLAVO DANK DLO	. G5GSEF7VJP5170UK5573 .	07/27/2012	10 / 20 / 20 24		10,000,000	3.585% [			9.686	1,342,280		1,342,280	1 052 702				144 , 135		0002
Currency Swap	ASSET REDUCE	. Schedule B	. Cul relicy	DANGLATS DANK FLG .	. 0303EF/VJF31/00N33/3 .	01/21/2012	10/20/2024 .		10,000,000	0.700mj			9,000	1, 342, 200		1,342,200	1,053,703				144, 133		0002
/49143/GBP/GBP [Semi-																							
Annual]FIXED [																							
4.08%]/Semi-Annual FIXED 4.095%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573 _	11/16/2012	12/12/2027		6 744 750	4.095% [ 4.08%]			13.769	1,036,029		1,036,029	769,884				114.114		0002
Currency Swap	NOOL! HEDGE	Concuere D	our ronoy	Britioento Britis Teo _	_ dddci / for o i / ddi ddi o i		1.12/12/2027			4.000% [ 4.00%]				1,000,020		1,000,020							0002
/49984/CAD/CAD																							
[Monthly]FIXED [ 5.635%]/Monthly FIXED				ROYAL BANK OF																			
4.9%	ASSET HEDGE	Schedule B	Currency	CANADA	. ES71P3U3RHIGC71XBU11 .	12/03/2012	03/01/2023		8.773.254	4.9% [ 5.635%]			28,922	2,064,315		2,064,315	(322,647)				113,291		0002
Currency Swap			,						, , , , , , ,				,,,,,	, , , , , , ,			,						
/55665/GBP/GBP [Semi-																							
Annual]FIXED [ 4.48%]/Semi-Annual																							
FIXED 4.84%	ASSET HEDGE	. Schedule D	Currency	CITIBANK N.A	_ E570DZWZ7FF32TWEFA76 _	03/13/2013	04/17/2028 .		9,500,000	4.84% [ 4.48%]			25,346	1,002,653		1,002,653	1,083,046				163, 168		0002
Currency Swap			,																				
/56768/EUR/EUR [Semi- Annual]FIXED [																							
9.96%]/Semi-Annual				ROYAL BANK OF																			
FIXED 10.44%	ASSET HEDGE	. Schedule D	Currency	CANADA	ES71P3U3RH1GC71XBU11 .	04/05/2013	04/08/2017 .		2,206,750	10.44% [ 9.96%]			20,811	330,470		330,470	(45,500)				9,745		0002
Currency Swap /58802/EUR/EUR [Semi-																							
Annual]FIXED [																							
6.518%]/Semi-Annual										6.9735% [													
FIXED 6.9735%	ASSET HEDGE	. Schedule D	Currency	CITIBANK N.A	_ E570DZWZ7FF32TWEFA76 _	05/14/2013	05/16/2017 .		5,096,000	6.518%]			35,061	740,461		740,461	(96,877)				23,902		0002
Currency Swap /59361/GBP/GBP [Semi-																							
Annual]FIXED [																							
8.33%]/Semi-Annual																							
FIXED 8.45% Currency Swap	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A	_ E570DZWZ7FF32TWEFA76 _	05/24/2013	05/28/2017 .		3,866,/37	<u></u> 8.45% [ 8.33%]			10,771	457,467		457,467	374,225			-	18,544		0002
/59789/GBP/GBP [Semi-																							
Annual]FIXED [																							
4.101%]/Semi-Annual FIXED 4.62%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA	. ES71P3U3RH1GC71XBU11 .	05/20/2012	06/30/3035		6 210 200	4.62% [ 4.101%]			23 , 123	894,371		894,371	685,589				93,289		0002
Currency Swap	AUULI NEDUE	. Journal D	out rency	UANADA	. LoriFouonFluoriABUII.	00/ 30/ 20 13		<b>†</b>	0,218,290	a.∪∠n [ 4.101h]			Z3, IZ3	094,3/1		094,3/1	000, 389			· [			0002
/61065/EUR/EUR																							
[Quarterly]E-BOR [ 2.507%]/Quarterly																							
LIBOR 3.6925%	ASSET HEDGE	Schedule D	Currency.	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573 .	_06/14/2013	_06/15/2020		31.302.000	LIBOR [E-BOR]			231,506	5,647,552		5,647,552	(738,074)				311,451		0002
Currency Swap									,002,000				20.,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,									
/61136/GBP/GBP																							
[Quarterly]BPLib [ 2.39188%]/Quarterly																							
LIBOR 2.58125%	ASSET HEDGE	Schedule D	Currency	DEUTSCHE BANK AG	_ 7LTWFZYICNSX8D621K86 _	06/14/2013	06/15/2020 .		13,006,100	LIBOR [BPLib]			22,551	2,030,170		2,030,170	1,215,907				129,409		0002
Currency Swap					-																		
/61607/GBP/GBP [Semi- Annual]FIXED [																							
3.75%]/Semi-Annual																							
FIXED 4.22%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A	_ E570DZWZ7FF32TWEFA76 _	_06/25/2013	09/12/2026 .		1,387,800	.4.22% [ 3.75%]			5,080	211,881		211,881	144,881		L	. L	22, 172		0002

Chawing all Options	Cana Floor	Collara Cwan	and Earwards Open	as of Current Statement Date	
SHOWING All ODDIONS	. Gabs. Floors	o. Collais, Swap	s and Forwards Open i	as of Gufferil Stateriletti Date	,

					,	Snowing a	ан Ориоп	s, caps, r	ioors, colla	rs, Swaps	and Forwa	ius Open a	is of Gurre	ni Stateme	ni Dale								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description										Cumulative												
	of Item(s)									Strike	Prior	Current										Credit	Hedge
	Hedged,									Price,	Year(s)	Year Initial						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	Initial Cost	_Cost of	_	Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Danamintian	Generation	Exhibit	Risk(s)		, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying	0-4-	Га:» \/alа	Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description Currency Swap	or Replicated	Identifier	(a)	or Central (	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
/61608/GBP/GBP [Semi-																							
Annual]FIXED [																							
4.07%]/Semi-Annual																							
	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A	E570DZWZ7FF32TWEFA76 .	_06/25/2013	09/12/2030 .		1,387,800	4.555% [ 4.07%]			5,339	215,616		215,616	157,378				26,148		0002
Currency Swap																							
/62247/GBP/GBP [Semi- Annual]FIXED [																							
7.52%]/Semi-Annual				ROYAL BANK OF																			
	ASSET HEDGE	Schedule D	Currency	CANADA	ES71P3U3RH1GC71XBU11 .	07/03/2013	07/05/2017		5,608,050	7.585% [ 7.52%]			14,552	764, 113		764, 113	608,049				28 , 180		0002
Currency Swap			,														-						
/62654/EUR/EUR [Semi-																							
Annual]FIXED [																							
6.93%]/Semi-Annual FIXED 7.605%	ASSET HEDGE	Schedule D	Currency	CITIDANK NI A	E570DZWZ7FF32TWEFA76 _	07/10/2012	07/12/2016		1 720 700	7.605% [ 6.93%]			13,582	229,681		229,681	(37,559)				1,499		0002
Currency Swap	AGGLT TILDUL	ochedure D	_ Gui i elicy	CITIDANK N.A	LOTODZIIZTI TOZI IILI ATO _	_0// 10/2013	1.01/ 12/2010		1,730,700	7.0000 [ 0.000]				229,001		229,001	(37,339)			-			0002
/64231/GBP/GBP [Semi-																							
Annual]FIXED [																							
8.3%]/Semi-Annual																							
	ASSET HEDGE	Schedule D	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86 .	08/08/2013	08/12/2017 .		1,086,050	8.35% [ 8.3%]			3,692	154, 198		154, 198	103, 104				5,747		0002
Currency Swap /67914/EUR/EUR [Semi-																							
Annual]FIXED [																							
8.75%]/Semi-Annual		Schedule BA,																					
	Portfolio Hedge	D	Currency	CITIBANK N.A	. E570DZWZ7FF32TWEFA76 .	10/04/2013	10/07/2016 .		1,223,100	.9.06% [ 8.75%]			11,445	224,543		224,543	(27,425)						0002
Currency Swap																							
/72108/GBP/GBP [Quarterly]FIXED [																							
4.561%1/Quarterly				GOLDMAN SACHS BANK						4.7775% [													
FIXED 4.7775%	ASSET HEDGE	Schedule B	. Currency	USA	. KD3XUN7C6T14HNAYLU02 .	01/29/2014	01/31/2024 .		15,393,360					3,497,937		3,497,937	1,749,249				211,903		0002
Currency Swap																							
/72277/GBP/GBP [Semi-																							
Annual]FIXED [ 7.32%1/Semi-Annual										6.9225% [													
	ASSET HEDGE	Schedule B	Currency	CITIBANK N A	E570DZWZ7FF32TWEFA76 _	02/05/2014	02/06/2017		6,360,900				16,061	1, 139,060		1,139,060	558.757				24,636		0002
Currency Swap							T		, +, +							,,							
/72349/EUR/EUR [Semi-																							
Annual]FIXED [				WELL O EADOO DANK																			
6.69%]/Semi-Annual FIXED 7.133%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	02/05/2014	02/06/2017		4 727 250	7.133% [ 6.69%]			38,226	870,834		870,834	(88,848)				18,347		0002
Currency Swap	NOOLI IILDUL	Joneudie D	Jour Folloy		TO ILLIDOLLI WILMOOL VIOS	02/03/2014		+		g. 100% [ 0.03%]			220 , دالا	070,004			(00,040)		·····	-	10,047		0002
/73751/GBP/GBP [Semi-																							
Annual]FIXED [																	1						
7.0%]/Semi-Annual	ADDET HEDDE	0.1.1.2		DELITORIE DANK AC	71 THE 71/10/10/2000 41/22	04 (00 (004)	04/40/004-		0 000 0	0.50% / 7.0***			0.00	540 0:-		F40 0:=	000 75:				44 0		0000
FIXED 6.59% Currency Swap	ASSET HEDGE	Schedule D	_ currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86 .	04/08/2014	1.04/10/201/		2,680,000	6.59% [ 7.0%]	ł		8,231	542,647		542,647	229,784			-	11,835		0002
/73767/EUR/EUR [Semi-																							
Annual]FIXED [																							
6.95%]/Semi-Annual		I		ROYAL BANK OF																			
FIXED 7.53%	ASSET HEDGE	Schedule D	Currency	CANADA	. ES71P3U3RH1GC71XBU11 .	04/09/2014	04/10/2017 .			7.53% [ 6.95%]	·			179,948		179,948	(17,239)		<b></b>	-	3,964		0002
Currency Swap /75431/GBP/GBP [Semi-																							
Annual]BPLib [																							
2.7775%]/Semi-Annual				WELLS FARGO BANK,																			
FIXED 5.092%	ASSET HEDGE	Schedule D	Currency	N.A	KB1H1DSPRFMYMCUFXT09.	06/27/2014	06/29/2029 .		8,512,499	5.092% [BPLib]			114,793	3,434,509		3,434,509	1,582,269				153,461		0002
Currency Swap																							
/75814/CAD/CAD [Semi- Annual]FIXED [																							
3.95%]/Semi-Annual				ROYAL BANK OF						3.9453% [													
FIXED 3.9453%	ASSET HEDGE	Schedule D	Currency	CANADA	. ES71P3U3RH1GC71XBU11 .	07/22/2014	10/22/2024 .		1,349,339				5,077	268,586		268,586	(43,856)				19,449		0002
			, ,						/: :/***						, p.								

Showing all Options, Caps, Floors, Collars, Swap	and Forwards Open as of Current Statement Date
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						Sillowing a	an Option	5, Caps, I	iodis, odila		aliu i olwai	rds Open a		il Stateme	III Dale								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)		s. Counterparty	Trade	Date of Maturity	Number of	Notional	Strike Price, Rate or Index Received	Cumulative Prior Year(s) Initial Cost of Premium (Received)	Current Year Initial Cost of Premium (Received)	Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of	Potential	of Refer-	Hedge Effectiveness at Inception and at Quarter-end
Description	or Replicated	Identifier			Clearinghouse	Date	or Expiration		Amount	(Paid)	(Received)	(Received)	Income	Value	Codo	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	ence Entity	(b)
Currency Swap	or neplicated	ideritiller	(a)	or Gentral	Oreannynouse	Date	Expiration	CONTROLS	AIIIOUIII	(raiu)	rdiu	Falu	income	value	Code	i ali value	(Decrease)	D./A.U.V.	ACCIELION	Itelli	⊏xposure	⊏⊓tity	(0)
/76132/EUR/EUR [Semi- Annual]FIXED [ 5.64%]/Semi-Annual	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF	ES7 IP3U3RHI GC71XBU11	08/07/2014	. 08/11/2018		5.576.120	.6.97% [ 5.64%]			62.706	1,020,962		1,020,962	(84,359)				40,595		0002
Currency Swap /76938/GBP/GBP [Semi- Annual]FIXED [				DOVAL DANK OF																			
3.63%]/Semi-Annual FIXED 4.05% Currency Swap	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA	. ES71P3U3RH1GC71XBU11 .	09/16/2014	12/16/2024 .		3,300,356	4.05% [ 3.63%]			13,840	680,629		680,629	355,676				47 ,997		0002
/77708/GBP/GBP [Semi- Annual]FIXED [ 3.91%]/Semi-Annual FIXED 4.375%	ASSET HEDGE	Schedule D	Ourronov	CITIDANY NI A	_ E570DZWZ7FF32TWEFA76 _	10/31/2014	12/10/2044 _		2 200 000	4.375% [ 3.91%]			13,930	521,247		521,247	344,953				85,342		0002
Currency Swap /77835/EUR/EUR [Semi- Annual]FIXED [	NOUL! NEUVE	Scriedure D	Currency		_ LS/VUZIIZ/FFSZIIIEFR/O _	10/31/2014	12/ 10/2044 _		3,200,000	m.oron [ a.e/h]			13,930	321,247		321,24/					90,342		0002
2.69%]/Semi-Annual FIXED 4.531% Currency Swap	ASSET HEDGE	Schedule D	. Currency	ROYAL BANK OF CANADA	. ES71P3U3RH1GC71XBU11 .	11/07/2014	12/10/2024 .		3,224,000	4.531% [ 2.69%]			34,000	415,835		415,835	(41,840)				46,831		0002
/78058/AUD/AUD [Quarterly][ 3.9%]/Quarterly LIBOR				WELLS FARGO BANK,																			
2.0621% Currency Swap /78255/GBP/GBP [Semi- Annual]FIXED [	ASSET HEDGE	Schedule D	. Currency	N.A	. KB1H1DSPRFMYMCUFXT09 .	11/24/2014 .	11/21/2024 .		4,056,100	LIBOR [3.9%]			(31,834)	571,701		571,701	(62,467)				58,743		0002
7.2%]/Semi-Annual FIXED 7.2225% Currency Swap /78491/EUR/EUR [Semi-	ASSET HEDGE	Schedule D	. Currency	CITIBANK N.A	_ E570DZWZ7FF32TWEFA76 _	12/01/2014	12/03/2017 .		3,305,400	7.2225% [ 7.2%]			10,956	513,020		513,020	310,025				19,763		0002
Currency Swap	ASSET HEDGE	Schedule D	. Currency	ROYAL BANK OF CANADA	. ES71P3U3RH1GC71XBU11 .	12/11/2014	12/15/2018 .		1,423,700	.6.637% [ 5.0%]			<u>1</u> 5, 148	165,073		165,073	(21,062)				11, 165		0002
/78873/CAD/CAD [Quarterly]FIXED [ 5.375%]/Quarterly FIXED 5.172%	ASSET HEDGE	Schedule D	. Currency	ROYAL BANK OF CANADA	_ ES71P3U3RH1GC71XBU11 _	12/23/2014 .	04/30/2034 _		3,379,000	5.172% [ 5.375%]			7,901	451,136		451, 136	(153,914)				71,340		0002
Currency Swap /79254/EUR/EUR [Semi- Annual]FIXED [ 1.94%]/Semi-Annual				WELLS FARGO BANK,																			
FIXED 3.612% Currency Swap /79542/GBP/GBP [Semi- Annual]FIXED [	ASSET HEDGE	Schedule D	. Currency	N. A	. KB1H1DSPRFMYMCUFXT09 .	01/15/2015	03/16/2025 .		4,988,000	3.612% [ 1.94%]			43,519	203,074		203,074	(88,450)				73,605		0002
7.55%]/Semi-Annual FIXED 7.755% Currency Swap /79737/EUR/EUR [Semi- Annual]FIXED [	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A	. E570DZWZ7FF32TWEFA76 .	02/04/2015 .	02/05/2018 .		3,078,000	7.755% [ 7.55%]			9,753	385,648		385,648	301,579				19,467		0002
1.39%]/Semi-Annual FIXED 3.385% Currency Swap //79944/GBP/GBP [Semi-	ASSET HEDGE	Schedule D	. Currency	CITIBANK N.A	_ E570DZWZ7FF32TWEFA76 _	02/19/2015 .	04/13/2025 _		2,733,360	3.385% [ 1.39%]			27,640	123,437		123,437	(61,008)				40,519		0002
Annual]FIXED [ 2.84%]/Semi-Annual FIXED 3.41%	ASSET HEDGE	Schedule D	. Currency	THE ROYAL BANK OF	. RR3QWICWWIPCS8A4S074 _	02/26/2015 .	04/29/2025 _		2,774,160	.3.41% [ 2.84%]			10,640	454 , 104		454, 104	299,357				41,218		0002

Chawing all Options	Cana Floor	Collara Cwan	and Earwards Open	as of Current Statement Date	
SHOWING All ODDIONS	. Gabs. Floors	o. Collais, Swap	s and Forwards Open i	as of Gufferil Stateriletti Date	,

						JIIOWIIIG 6	an Option	s, Caps, 1 1	0013, 00118		anu i orwai	rds Open a		iii Sialeiile	III Dale								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Positivi	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange	, Counterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Cumulative Prior Year(s) Initial Cost of Premium (Received)	Current Year Initial Cost of Premium (Received)	Current Year	Book/ Adjusted Carrying	O. I. I	to Well on	Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	of Refer- ence	Hedge Effectiveness at Inception and at Quarter-end
Description	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code F	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Currency Swap /80550/EUR/EUR [Semi- Annual]FIXED [	ASSET HEDGE	Schedule D	. Currency	CITIBANK N.A	. E570DZWZ7FF32TWEFA76 .	03/06/2015 .	03/24/2022 .		2,495,500				28,374	(31,821)		(31,821)	(58,064)				29,868		0002
2.197%]/Semi-Annual										4.415% [													
Currency Swap /80688/CAD/CAD [Monthly]FIXED [ 3.5%]/Monthly FIXED	ASSET HEDGE		. Currency	CITIBANK N.A	_ E570DZWZ7FF32TWEFA76 _				4, 197, 125				44,992	(91,507)		(91,507)	(127,957)				77, 106		0002
3.764%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A	_ E570DZWZ7FF32TWEFA76 _	03/20/2015 .	06/01/2025 _		647 , 163	_3.764% [ 3.5%]			1,484	31,866		31,866	(33,473)				9,664		0002
	ASSET HEDGE	Schedule D	. Currency	CITIBANK N.A	_ E570DZWZ7FF32TWEFA76 _	03/20/2015	06/01/2025		528,296	.3.764% [ 3.5%]			1,211	26,013		26,013	(27,325)				7,889		0002
Currency Swap /80690/CAD/CAD [Monthly]FIXED [ 3.5%]/Monthly FIXED 3.764%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A	_ E570DZWZ7FF32TWEFA76 _	03/20/2015	06/01/2025		071 600	.3.764% [ 3.5%]			1,999	42,922		42,922	(45,086)				13,017		0002
Currency Swap /80691/CAD/CAD [Monthly]FIXED [ 3.5%]/Monthly FIXED																							
3.764%	ASSET HEDGE	Schedule D	. Currency	CITIBANK N.A	_ E570DZWZ7FF32TWEFA76 .	03/20/2015 .	06/01/2025 _		8/6,9/1	5.341% [			2,011	43, 182		43, 182	(45,359)				13,096		0002
Currency Swap /80790/GBP/GBP [Quarterly]FIXED [ 3.18%]/Quarterly FIXED		Schedule D	Currency	ROYAL BANK OF	_ E570DZWZ7FF32TWEFA76 _				1,846,278				2,911	135,024		135,024	(104,652)				38,980		0002
3.866%	ASSET HEDGE	Schedule D	Currency	CANADA	_ ES71P3U3RH1GC71XBU11 _	03/27/2015 .	03/31/2025 _	}	1,760,000	3.866% [ 3.18%]			<i>7</i> ,072	239,518		239,518	189,892				26,031		0002
Currency Swap /80798/EUR/EUR [Quarterly]FIXED [ 2.59%]/Quarterly FIXED 4.64%	ASSET HEDGE	Schedule D	Currency	CITIRANK NI A	_ E570DZWZ7FF32TWEFA76 _	03/27/2015	19/31/2026		2 521 600	4.64% [ 2.59%]	13,255		25.042	136.040		136.040	(40,407)				57.087		0002
Currency Swap /80832/CAD/CAD [Monthly]FIXED [ 3.8%]/Monthly FIXED	NUULI HLUUE	Johnston 18 D	. Four Felicy	ROYAL BANK OF	- EGIOUZIIZII FOZIIIEFA/O -		12/ 3 1/ 2030 .		2,321,090	<del>.</del> .სურ [ 2.33%]			£0,042	130,040		130,040	(40,407)				Jr ,u8/		0002
	ASSET HEDGE	Schedule D	. Currency	CANADA	ES71P3U3RH1GC71XBU11 .	01/23/2015 .	04/01/2025 _		3,206,705	.3.802% [ 3.8%]			4,029	132,030		132,030	(158,723)				47 ,428		0002
3.676%	ASSET HEDGE	Schedule D	. Currency	BNP PARIBAS	. ROMUWSFPU8MPR08K5P83 .	04/02/2015 .	04/20/2027 .		5,000,000	3.676% [ 3.03%]			18,812	673,176		673, 176	549,033				82,196		0002
3.57%]/Semi-Annual FIXED 4.3425%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	_ E570DZWZ7FF32TWEFA76 _	04/10/2015 .	04/30/2030 .		1,464,400	4.3425% [ 3.57%]			6, 194	179,552		179,552	157,994				27,230		0002

Chawing all Ontions	Cono Floor	College Cwee	a and Earwarda Onan	as of Current Statement Date
SHOWING All ODDIONS.	. Cabs. Fibbl	s. Guilais. Swab	S and Forwards Open	as of Current Statement Date

					3	Snowing a	ан Ориоп	s, Caps, F	idors, Colla	rs, Swaps	and Forwa	ras Open a	is of Gurre	ni Stateme	ent 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										Cumulative												1
	of Item(s)									Strike	Prior	Current										Credit	Hedge
	Hedged,									Price,	Year(s)	Year Initial						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of		_		Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
<b>.</b>	Generation	Exhibit	Risk(s)		Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central C	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Currency Swap /81068/GBP/GBP [Semi-																							1
Annual]FIXED [																							1
3.81%]/Semi-Annual																							1
	ASSET HEDGE	Schedule D	. Currency	CITIBANK N.A	E570DZWZ7FF32TWEFA76 .	04/10/2015	.04/30/2035 .		1,464,400	.4.59% [ 3.81%]			6,285	165,957		165,957	158,002				31,773		0002
Currency Swap																							1
/81086/GBP/GBP [Semi-																							1
Annual]FIXED [																							1
3.98%]/Semi-Annual FIXED 4.76%	ASSET HEDGE	Schedule D	Currency	CITIDANK NI A	E570DZWZ7FF32TWEFA76 .	04/10/2015	04/20/2040		2 050 160	.4.76% [ 3.98%]				189,027		189,027	214,587				50,040		0002
Currency Swap	AOOLT TIEDUL	ochedure b	- Our rency	OTTIDANK N.A	LUTODZIIZTI OZIIILI ATO .	04/ 10/ 2013	04/ 00/ 2040 .		2,000,100				,0,000	103,021		105,021	214,307						0002
/81256/GBP/GBP [Semi-																							1
Annual]FIXED [																							1
3.03%]/Semi-Annual				JPMORGAN CHASE																			1
FIXED 3.608%	ASSET HEDGE	Schedule D	_ Currency	BANK, N.A.	7H6GLXDRUGQFU57RNE97 _	04/22/2015	05/21/2040 .		4,809,600	3.608% [ 3.03%]	}		17,242	496,803		496,803	535,847			-	117,540		0002
Currency Swap /81259/GBP/GBP [Semi-																							1
Annual]FIXED [																							1
3.47%]/Semi-Annual																							1
FIXED 4.05%	ASSET HEDGE	Schedule D	. Currency	CITIBANK N.A	E570DZWZ7FF32TWEFA76 .	04/22/2015	06/01/2030		4,959,900	.4.05% [ 3.47%]			18,568	641,604		641,604	528,798				92,559		0002
Currency Swap			•																				1
/81311/GBP/GBP [Semi-																							1
Annual]FIXED [ 2.77%]/Semi-Annual										3.2575% [													1
FIXED 3.2575%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A	E570DZWZ7FF32TWEFA76 .	04/24/2015	05/27/2025		2, 118, 200				6.694	261, 123		261, 123	199, 265				31,614		0002
Currency Swap	NOOL! NEBGE	Concuero D	- our ronoy	OTTIBANK N.A	LOTODZIIZITT OZTIIZI NITO :					2.77.0]				201,120			100,200						0002
/81447/GBP/GBP [Semi-																							1
Annual]FIXED [																							1
3.68%]/Semi-Annual	ADDET LIEDOE	01.11.0		OLT IDAMY N. A	FE70D7W77FF00TWFF170	05 (04 (0045	05 (07 (0005		4 000 400	4 0000 1 0 0001			00.057	070 000		070 000	500.045				400 544		0000
FIXED 4.283% Currency Swap	ASSET HEDGE	Schedule D	_ Currency	CITIBANK N.A	E570DZWZ7FF32TWEFA76 .	_05/01/2015	05/2//2035 .		4,992,160	4.283% [ 3.68%]			20,357	678,260		678,260	533,845				108,544		0002
/82440/EUR/EUR [Semi-																							1
Annual]FIXED [																							1
2.61%]/Semi-Annual				ROYAL BANK OF																			1
FIXED 4.465%	ASSET HEDGE	Schedule D	_ Currency	CANADA	ES71P3U3RH1GC71XBU11 .	06/24/2015	06/25/2022 .		1,533,030	4.465% [ 2.61%]			14,265	9,923		9,923	(25,216)				18,760		0002
Currency Swap /83737/EUR/EUR [Semi-																							1
Annual IFIXED [																	I			1			1
3.8%]/Semi-Annual				ROYAL BANK OF													1			1			1
FIXED 5.634%	ASSET HEDGE	Schedule D	_ Currency		ES71P3U3RH1GC71XBU11 _	_09/02/2015	03/03/2024	<b></b> .	2,025,000	_5.634% [ 3.8%]	ļ		18,862	13,285		13,285	(41,065)				28,059		0002
Currency Swap																	1			1			1 1
/84526/GBP/GBP [Semi-																	I			1			1 1
Annual]FIXED [ 2.84%]/Semi-Annual				WELLS FARGO BANK.													I			1			1 1
	ASSET HEDGE	Schedule D	_ Currency		KB1H1DSPRFMYMCUFXT09 .	10/02/2015	01/06/2023		1 979 900	3.089% [ 2.84%]			4,016	246, 161		246, 161	250,252			1	25,278		0002
Currency Swap		30.100010 0					, 55/ 2020 .	[	,0,0,000				,010	270, 101			[			[	20,270		
/84527/GBP/GBP [Semi-																	1			1			1 1
Annual]FIXED [																	I			1			1
3.05%]/Semi-Annual	ACCET LIEDOE	0-1-4-1-0	A	CITIDANK NI A	EEZODZWZZEEQOTWEE 120	10 /00 /0015	04 /00 /0000		1 070 700	0.4500 [ 0.0501			2 222	170 007		170 007	170 404			1	01 110		0000
FIXED 3.456% Currency Swap	ASSET HEDGE	Schedule D	_ currency	UIIIBANK N.A	E570DZWZ7FF32TWEFA76 .	10/02/2015	01/06/2026 .		1,3/0,/00	3.456% [ 3.05%]			3,909	172,387		172,387	170,464			-	21, 146		0002
/84837/GBP/GBP [Semi-																	I			1			1
Annual]FIXED [																	1			1			1
3.76%]/Semi-Annual				JPMORGAN CHASE													1			1			1
	ASSET HEDGE	Schedule D	_ Currency	BANK, N.A	7H6GLXDRUGQFU57RNE97 _	10/27/2015	12/02/2035 .		1,070,300	.4.36% [ 3.76%]			4,461	158,237		158,237	121,644			-	23,589		0002
Currency Swap																	I			1			1
/84838/GBP/GBP [Semi-																	I			1			1
Annual]FIXED [ 3.91%]/Semi-Annual				JPMORGAN CHASE													1			1			1
FIXED 4.58%	ASSET HEDGE	Schedule D	Currency		7H6GLXDRUGQFU57RNE97	10/27/2015	12/02/2040	[	1.070.300	.4.58% [ 3.91%]	L		4.886	152.461		152.461	118.376			.L	26.451		0002
1.00%		3011000010 D			02.10.10031 00/11120/	p , E , E			,0,000				т,000	IOE, 70 I			110,070			P			

Showing all Ontions	Cane Floore	Collare Swane	and Forwards Open	as of Current Statement Date	
SHOWING All ODDIONS.	Cabs. Floors	. Cullais, Swabs	and Forwards Oben	as of Guiterii Stateriierii Date	,

					Showing	ali Option	s, caps, r	ioors, Colla	ırs, Swaps	and Forwa	ius Open a	is of Curre	ni Stateme	ni Dale								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description									Cumulative												i
	of Item(s)								Strike	Prior	Current										Credit	Hedge
	Hedged,								Price,	Year(s)	Year Initial						Total	Current	Adjustment			
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of District	E alcana O and an alcana	T	Maturity	Number	Madanal	Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	Datasital	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Codo	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end (b)
Currency Swap	or rieplicated	identinei	(a)	or Certifal Clearinghouse	Date	Lxpiration	Contracts	Amount	(i aiu)	i aiu	i aiu	IIICOIIIE	value	Code	i ali value	(Decrease)	D./A.O.V.	Accietion	цеш	Lxposure	Litty	(0)
/84854/GBP/GBP [Semi-																						1
Annual]FIXED [																						1
3.99%]/Semi-Annual									4.7135% [													1
FIXED 4.7135%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A E570DZWZ7FF32TWEFA76	10/27/2015	12/08/2045		2,907,000	3.99%]			14 , 155	368 , 153		368 , 153	284,208				78,865		0002
Currency Swap /85055/GBP/GBP [Semi-																						1
Annual]FIXED [																						1
3.34%]/Semi-Annual				JPMORGAN CHASE					3.7475% [													1
FIXED 3.7475%	ASSET HEDGE	Schedule D	Currency	BANK, N.A	11/05/2015	03/03/2027		4,880,000	3.34%]			9,724	675,579		675,579	679, 169				79,740		0002
Currency Swap /85251/GBP/GBP [Semi-																						i
Annual]FIXED [																						1
3.38%]/Semi-Annual																						1
FIXED 4.131%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A E570DZWZ7FF32TWEFA76	11/19/2015	02/18/2041		3,056,000	4.131% [ 3.38%]			10,908	438,848		438,848	396,461				75,833		0002
Currency Swap																						i
/85252/GBP/GBP [Semi- Annual]FIXED [																						i
3.46%]/Semi-Annual				JPMORGAN CHASE																		i
FIXED 4.264%	ASSET HEDGE	Schedule D	Currency	BANK, N.A	11/19/2015	02/18/2046		305,600	4.264% [ 3.46%]			1 , 156	48,907		48,907	44,252						0002
Currency Swap			, , , , , , , , , , , , , , , , , , , ,	,								,	,			,						i
/85414/CHF/USD																						i
[Annual]FIXED [ 1.01%]/Semi-Annual				JPMORGAN CHASE																		i
FIXED 4.26%	ASSET HEDGE	Schedule D	Currency	BANK, N.A	11/24/2015	08/15/2026		2 063 476	.4.26% [ 1.01%]				15, 168		15, 168	(22, 122)				32,838		0002
Currency Swap	710021 12302 11111111111	001104410 5		Distr, titl		100, 10, 2020			20% [							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						1
/85415/CHF/USD																						i
[Annual]FIXED [				IDMODOVAL OLIVOE																		i
1.17%]/Semi-Annual FIXED 4.4%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/2//2015	08/15/2028		/ 013 030	4.4% [ 1.17%]				7,594		7,594	(96,352)						0002
Currency Swap	AGGLT TILDUL	Scriedure D	. Cui i elicy	DANK, N.A //IOGE/DIOGG/ 03/NNE9/	11/24/2013	00/ 13/ 2020		4,913,039	4.40 [ 1.170]							(90,002)						0002
/85442/EUR/EUR [Semi-																						i
Annual]FIXED [																						i
2.48%]/Semi-Annual FIXED 4.128%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/05/0015	12/15/2035		4 227 000	4.128% [ 2.48%]			32,773	(317,956)		(317,956)	(258,409)				95,678		0002
Currency Swap	ASSET REDGE	Schedule D	. Currency	BANK, N.A /HOGLADHUGUPU3/HNE9/	1 1/25/2015	12/15/2035		4,337,800	4.128% [ 2.48%]				(317,936)		(317,930)	(258,409)				95,678		0002
/85804/EUR/EUR [Semi-																						i
Annual]FIXED [																						i
2.125%]/Semi-Annual	ACCET HEDOE	0-1-4-1-0		CITIDANY N. A	10 (07 (00 15	10/04/0004		4 407 740	4.021% [			14 105	(444 500)		/444 500	(30 505)				40.000		10000
FIXED 4.021% Currency Swap	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A E570DZWZ7FF32TWEFA76	12/0//2015	12/31/2021		4, 197, 746	∠. I25%]			41,485	(111,596)		(111,596)	(79,585)				49,268		0002
/86056/EUR/EUR [Semi-													1			1						, l
Annual]FIXED [													1			1						, l
3.249%]/Semi-Annual	100FT   FD0T			JPMORGAN CHASE	40.0:= :== :=	04 (45 :									,							1,,,,,
FIXED 4.98% Currency Swap	ASSET HEDGE	Schedule D	Currency	BANK, N.A	12/17/2015	01/15/2036	<b></b>	1,842,800	4.98% [ 3.249%]	}		13,813	(87,788)		(87,788)	(119,238)				40,730		0002
/86065/GBP/GBP [Semi-													1			1						, l
Annual]FIXED [													1			1						, l
4.184%]/Semi-Annual				JPMORGAN CHASE					4.9325% [													<sub>1</sub>
FIXED 4.9325%	ASSET HEDGE	Schedule D	Currency	BANK, N.A 7H6GLXDRUGQFU57RNE97	12/17/2015	01/15/2036	<b></b>	2,831,000	4.184%]	·		11,905	403, 131		403, 131	354, 105				62,571		0002
Currency Swap /86591/EUR/EUR [Semi-													1			1						,
Annual]FIXED [													1			1						, l
1.839%]/Semi-Annual				JPMORGAN CHASE					3.455% [				1			1						, l
FIXED 3.455%	ASSET HEDGE	Schedule D	Currency	BANK, N.A	01/15/2016	03/30/2026		5,037,000	1.839%]			26,717	(151,643)		(151,643)	(151,643)				78,640		0002
Currency Swap													1			1						, l
/86802/EUR/EUR [Semi- Annual]FIXED [													1			1						, l
2.739%]/Semi-Annual				JPMORGAN CHASE					4.38625% [				1			1						,
FIXED 4.38625%	ASSET HEDGE	Schedule D	Currency	BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/29/2016	02/08/2034		4,981,800				31,224	(218,814)		(218,814)	(218,814)				104,529		0002
																	_					

Chawing all Ontions	Cono Floor	College Cwee	a and Earwarda Onan	as of Current Statement Date
SHOWING All ODDIONS.	. Cabs. Fibbl	s. Guilais. Swab	S and Forwards Open	as of Current Statement Date

						Showing a	an Option	s, Caps, i i	ioors, oona	15, Swaps o	anu i orwa	rds Open a	S OI CUITEI	ni Stateme	III Dale								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)		s. Counterparty	Trade	Date of Maturity	Number of	Notional	Strike Price, Rate or Index Received	Cumulative Prior Year(s) Initial Cost of Premium (Received)	Current Year Initial Cost of Premium (Received)	Current Year	Book/ Adjusted			Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of	Potential	of Refer-	Hedge Effectiveness at Inception and at Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	or Expiration		Amount	(Paid)	(Received)	(Received)	Income	Carrying Value	Codo	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	ence Entity	(b)
Currency Swap	or neplicated	identiner	(a)	or Central	Oleanignouse	Date	Expiration	Contracts	AIIIOUIII	(raiu)	гdIU	Falu	IIICOIIIE	value	Code	ı alı value	(Decrease)	B./A.U.V.	ACCIELION	Itelli	Exposure	⊏⊓tity	(0)
/87046/GBP/GBP [Semi- Annual]FIXED [ 3.34%]/Semi-Annual FIXED 3.82% Currency Swap	ASSET HEDGE	Schedule D	. Currency	CITIBANK N.A	_ E570DZWZ7FF32TWEFA76 _	02/10/2016	03/23/2026 _		2,170,650	3.82% [ 3.34%]			3,014	165,223		165,223	165,223				33,854		0002
/87331/GBP/GBP [Semi- Annual]FIXED [ 3.8%]/Semi-Annual	10057 15005			JPMORGAN CHASE	71 001 1/201 1/201 1/201 1/201	20 (25 (2042	00.400.400.44		0.505.000	4 74% ( 0.0%)			5.040	400.000		400,000	400,000				20.000		
FIXED 4.71%	ASSET HEDGE	Schedule D	. Currency	BANK, N.A	_ 7H6GLXDRUGQFU57RNE97 _	02/25/2016	03/30/2041 _		2,505,600	4.71% [ 3.8%]			5,016	126,693		126,693	126,693				62,326		0002
FIXED 5.976%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A	_ E570DZWZ7FF32TWEFA76 _	03/04/2016	12/31/2045 .		4,950,000	5.976% [ 3.75%]			30,423	80,529		80,529	80,529				134 , 427		0002
3.5%]/Semi-Annual FIXED 4.2225% Currency Swap	ASSET HEDGE	Schedule D	. Currency	JPMORGAN CHASE BANK, N.A	. 7H6GLXDRUGQFU57RNE97 .	03/17/2016	04/20/2034 .		4,338,000	4.2225% [ 3.5%]			6,325	434,077		434,077	434,077				91,536		0002
/87921/GBP/GBP [Semi- Annual]FIXED [ 3.875%]/Semi-Annual FIXED 4.407%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A	_ E570DZWZ7FF32TWEFA76 _	02/21/2016	03/30/2026		7 , 185 , 000	4.407% [			9.305	534,491		534,491	534,491				112, 176		0002
Currency Swap /88003/GBP/GBP [Semi- Annual]FIXED [ 3.98%]/Semi-Annual	ASSET TIEDUE	ochedule b	. currency	JPMORGAN CHASE	. L37002#2711321#EI A70 .	03/21/2010	00/30/2020			4.9925% [						304,431					112, 170		0002
FIXED 4.9925% Currency Swap /88015/GBP/GBP [Semi- Annual]FIXED [ 3.77%]/Semi-Annual	ASSET HEDGE	Schedule D	. Currency	BANK, N.A.	. 7H6GLXDRUGQFU57RNE97 .	03/23/2016	04/05/2046 _		4,942,000				11,272	363,386		363,386	363,386				134,800		0002
FIXED 4.56%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A	_ E570DZWZ7FF32TWEFA76 _	03/22/2016	04/27/2036 .		1,848,600	.4.56% [ 3.77%]			2,451	124,433		124,433	124,433				41,160		0002
FIXED 4.399% Currency Swap /88161/GBP/GBP	ASSET HEDGE	Schedule D	Currency	N. A.	_ KB1H1DSPRFMYMCUFXT09 _	03/23/2016	10/28/2020 _		1,692,000	4.399% [ 5.75%]			(5,819)	6,836		6,836	6,836				17,604		0002
[Quarterly]FIXED [ 3.41%]/Quarterly FIXED 3.9575% Currency Swap	ASSET HEDGE	Schedule D	. Currency	CITIBANK N.A	. E570DZWZ7FF32TWEFA76 .	03/29/2016	04/04/2026 .		4,862,000	3.9575% [ 3.41%]			6,906	332,795		332,795	332,795				75,986		0002
/88191/GBP/GBP [Quarterly]FIXED [ 3.24%]/Quarterly FIXED 3.7775%	ASSET HEDGE	Schedule D	. Currency	JPMORGAN CHASE BANK, N.A	. 7H6GLXDRUGQFU57RNE97 .	04/01/2016	04/12/2028 _		4,963,000	3.7775% [ 3.24%]			6,008	330,967		330,967	330,967				85, 170		0002
Currency Swap /88566/EUR/EUR [Semi- Annual]FIXED [ 1.92%]/Semi-Annual				WELLS FARGO BANK,																			
FIXED 3.782%	ASSET HEDGE	Schedule D	. Currency	N.A	_ KB1H1DSPRFMYMCUFXT09 _	04/28/2016	06/01/2026 _		4,532,400	3.782% [ 1.92%]			7,088	143,572		143,572	143,572				71,376		0002
2.454%]/Semi-Annual FIXED 4.212%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A.	. KB1H1DSPRFMYMCUFXT09 .	_05/20/2016	11/30/2040 _		2,857,407	4.212% [ 2.454%]			4,737	41,913		41,913	41,913				70,602		0002

Chawing all Ontions	Cono Floor	College Cwee	a and Earwarda Onan	as of Current Statement Date
SHOWING All ODDIONS.	. Cabs. Fibbl	s. Guilais. Swab	S and Forwards Open	as of Current Statement Date

					Showing	all Option	s, caps, r	ioors, cons	irs, Swaps	and Forwa	ius Open a	is of Curre	nt Stateme	ili Dale								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description									Cumulative												1
	of Item(s)								Strike	Prior	Current							_			Credit	Hedge
	Hedged,								Price,	Year(s)	Year Initial						Total	Current	Adjustment			Effectiveness
	Used for	1	Type(s)			Date of			Rate or	Initial Cost	_Cost of	_	Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
<b>.</b>	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Currency Swap /89358/GBP/GBP [Semi-																						1
Annual]FIXED [																						1
3.18%]/Semi-Annual				JPMORGAN CHASE																		1
	ASSET HEDGE	Schedule D	. Currency	BANK, N.A. 7H6GLXDRUGQFU57RNE	9705/25/2016	07/20/2028	l	4.998.000	.3.62% [ 3.18%]				(11,342)		(11,342)	(11,342)				86,784		0002
Currency Swap			,																			1
/89367/GBP/GBP [Semi-																						1
Annual]FIXED [																						1
3.33%]/Semi-Annual FIXED 3.829%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A E570DZWZ7FF32TWEFA	76 05/25/2016	07/20/2021		2 040 000	3.829% [ 3.33%]				391		391	391				57,047		0002
Currency Swap	AGGLI TILDUL	Scriedure D	_ Gui i elicy	CITIDANN N.A LS/ODZIIZ/II SZIIILI A	.7003/23/2010	0172072031		2,540,000	D.023% [ 0.00%]						ا در					,047 וע		0002
/89402/GBP/GBP [Semi-																						1
Annual]FIXED [																						1
3.01%]/Semi-Annual				JPMORGAN CHASE																		1
FIXED 3.85%	ASSET HEDGE	Schedule D	Currency	BANK, N.A	9705/26/2016	07/20/2051		1,907,100	_3.85% [ 3.01%]				(36,084)		(36,084)	(36,084)				56,461		0002
Currency Swap																						1
/89542/CAD/CAD [Semi- Annual]FIXED [																						1
3.926%]/Semi-Annual																						1
	ASSET HEDGE	Schedule D	. Currency	CITIBANK N.A E570DZWZ7FF32TWEFA	7605/31/2016	.01/31/2035	ll	4.217.791	3.96% [ 3.926%]			108	5.739		5.739	5.739				90,903		0002
Currency Swap			, , , , , , , , , , , , , , , , , , , ,					, ,					,			,				, , ,		1
/89568/EUR/EUR [Semi-																						1
Annual]FIXED [																						1
1.43%]/Semi-Annual FIXED 3.2925%	ASSET HEDGE	Calcadad a D	0	JPMORGAN CHASE  BANK, N.A	00/00/0040	06/27/2026		2,232,000	3.2925% [			465	44.041		44,041	44,041				05 004		0002
Currency Swap	ASSET REDGE	Schedule D	. Currency	BANK, N.A /MOGLADHUGUPUS/HNE	9706/02/2016	1.00/2//2020		2,232,000	1.43%]			400	44,041		44,041	44,041				35,291		0002
/89569/GBP/GBP [Semi-																						1
Annual]FIXED [																						1
2.8%]/Semi-Annual																						1
FIXED 3.31%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A E570DZWZ7FF32TWEFA	7606/02/2016	06/27/2026		2,884,000	3.31% [ 2.8%]			232	209,600		209,600	209,600				45,600		0002
Currency Swap /89608/EUR/EUR [Semi-																						1
Annual]FIXED [																						1
2.02%1/Semi-Annual																						1
	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A E570DZWZ7FF32TWEFA	7606/03/2016	06/28/2023		2,260,000	3.973% [ 2.02%]			375	54,243		54,243	54,243				29,876		0002
Currency Swap																						1
/89931/GBP/GBP [Semi-																			1			1
Annual]FIXED [ 3.18%]/Semi-Annual									4.0325% [										1			1
	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK55	73 06/14/2016	08/31/2041		1,840,800					3, 161		3, 161	3,161			1	46, 176		0002
Currency Swap		Conoduro D			. 5	2.30/01/2041	†						5, 101		, 101	, 101			<u> </u>	70, 170		
/90023/CHF/CHF [Semi-																			1			1
Annual]FIXED [																			1			1 1
6.75%]/Semi-Annual	ADDET HEDDE	01.11.5		JPMORGAN CHASE	07 00 (45 (00 10	00/45/0040		4 445 075	9.2275% [			4 070	04.070		04.670	04.670			1	0.050		0000
FIXED 9.2275% Currency Swap	ASSET HEDGE	Schedule D	_ Currency	BANK, N.A 7H6GLXDRUGQFU57RNE	9/06/15/2016	03/15/2018	<del> </del>	1,415,975	0./5%]	·	<b></b>	1,378	24,070		24,070	24,070			-			0002
/90063/EUR/EUR [Semi-																			1			1
Annual]FIXED [																			1			1
5.0%]/Semi-Annual																			1			1 1
FIXED 6.793%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A E570DZWZ7FF32TWEFA	7606/16/2016	06/20/2019	-	18,381,000	6.793% [ 5.0%]			9,967	56,362		56,362	56,362			-	158,386		0002
Currency Swap																			1			1 1
/90136/EUR/EUR [Semi- Annual]FIXED [																			1			1
2.34%]/Semi-Annual				JPMORGAN CHASE															1			1 1
	ASSET HEDGE	Schedule D	Currency	BANK, N.A	9706/21/2016	06/29/2026		5,655.000	.4.21% [ 2.34%]	L		904	170,115		170, 115	170, 115			.L	89,413		0002
Currency Swap		23.1000.10 2		The second secon	2	1 30, 20, 2320		, 555, 666				504	, 110							, 410		
/90166/EUR/EUR [Semi-																			1			1
Annual]FIXED [																			1			1
3.34%]/Semi-Annual	ACCET LIEBOE			0.7.10.11/. 1.4	70 00 (00 (52 :-	00 100 105		0 400					40		40.5	40			1	40		
FIXED 5.2%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A E570DZWZ7FF32TWEFA	/6 _  _06/22/2016	06/30/2038		2, 122, 935	5.2% [ 3.34%]			679	49,325		49,325	49,325				49,787		0002

Chawing all Ontions	Cono Floor	College Cwee	a and Earwarda Onan	as of Current Statement Date
SHOWING All ODDIONS.	. Cabs. Fibbl	s. Guilais. Swab	S and Forwards Open	as of Current Statement Date

							an Option							nt Statemen									
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)		r, Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or 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	Codo	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
	oi nepiicateu	identinei	(a)	or Ceriliai	Clearingriouse	Date	Expiration	Contracts	Amount	(raiu)	raiu	Faiu	IIICOIIIE	Value	Code	raii vaiue	(Decrease)	D./A.U.V.	Accretion	Item	Exposure	⊏⊓uty	(b)
Currency Swap /90168/EUR/EUR [Semi- Annual]FIXED [ 3.4%]/Semi-Annual																							
FIXED 5.295%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A	_ E570DZWZ7FF32TWEFA76 _	06/22/2016	09/30/2041 .		5,270,535	5.295% [ 3.4%]			1,717	153,058		153,058	153,058				132,421		0002
Annual]FIXED [ 6.95%]/Semi-Annual FIXED 7.586%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	06/29/2016	07/11/2020		11 424 000	7.586% [ 6.95%]				7,211		7,211	7,211				114,810		0002
Currency Swap 020007 /1612/AUD/AUD [Semi- Annual]ABB6M [ 2.83%]/Semi-Annual	TOOL! TESSE	Solication 5	our ronoy		TO THE WITHOUT A TOO	2.507 207 2010				J. 1000% [ 0.00%]				,,		,211	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
FIXED 5.6%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A	_ E570DZWZ7FF32TWEFA76 _	03/23/2005	05/05/2017 _		3,000,000	5.6% [ABB6M]			42,678	204,564		204,564	(110,363)				13,829		0002
5.47%]/Monthly FIXED 6.1148%	ASSET HEDGE	Schedule B	Currency	BANK OF MONTREAL	. NQQ6HPCNCCU6TUTQYE16 .	12/20/2006	03/01/2017 _		3,794,745	6.1148% [ 5.47%]			27 ,584	506,719		506,719	(235,337)				15,531		0002
Currency Swap 028456 /1623/CAD/CAD [Monthly]FIXED [ 5.77%]/Monthly FIXED																							
6.435%	ASSET HEDGE	Schedule B	Currency	BANK OF MONTREAL	. NQQ6HPCNCCU6TUTQYE16 .	02/06/2007	09/01/2018 _		4,441,624	6.435% [ 5.77%]			28,901	493,577		493,577	(246,928)				32,790		0002
4.72%]/Semi-Annual FIXED 5.6% Currency Swap 028763 /1625/EUR/EUR [Semi-	ASSET HEDGE	Schedule D	Currency	THE ROYAL BANK OF SCOTLAND PLC	. RR3QWICWWIPCS8A4S074 .	02/20/2007	03/28/2017 .		4,531,575	5.6% [ 4.72%]			35,991	710,059		710,059	(85,509)				19,491		0002
Annual]FIXED [ 4.817%]/Semi-Annual FIXED 5.7% Currency Swap 028871	ASSET HEDGE	Schedule D	Currency	THE ROYAL BANK OF SCOTLAND PLC	. RR3QWICWWIPCS8A4S074 .	02/20/2007	03/28/2019 _		2, 134, 438	.5.7% [ 4.817%]			17 , 140	334, 171		334, 171	(21,771)				17,666		0002
/1626/CAD/CAD [Monthly]FIXED [ 5.125%]/Monthly FIXED 5.735%	ASSET HEDGE	Schedule B	Currency	MERRILL LYNCH CAPITAL SERVICES	_ GDWTXX03601TB7DW3U69 _	03/01/2007	04/03/2017		5,140,202	5.735% [ 5.125%]			32,269	583,624		583,624	(328,866)				22,406		0002
Currency Swap 029844 /1630/CAD/CAD [Monthly]FIXED [ 5.16%]/Monthly FIXED				MERRILL LYNCH																			
5.68%	ASSET HEDGE	Schedule B	Currency	CAPITAL SERVICES	_ GDWTXX03601TB7DW3U69 _	.05/01/2007	09/01/2017 _		2,522,129	.5.68% [ 5.16%]			17,563	412,002		412,002	(152,087)				13,640		0002
	- Swaps - Hedging		ign Exchange	e							13,255		1,741,616	46,247,095		46,247,095	16,480,043				6,175,003		XXX
0969999. Subtotal	- Swaps - Hedging	Other									141,806		15,857,638	65,384,332	XXX	65,384,332	60,507,479				206,200,733	XXX	XXX
1029999. Subtotal	- Swaps - Replicati	on													XXX							XXX	XXX
	- Swaps - Income C														XXX							XXX	XXX
1149999. Subtotal															XXX							XXX	XXX
	vaps - Interest Rate												14, 152, 878		XXX	19,228,546	43,996,885				200,025,730		XXX
	vaps - Credit Default	t									128.551		(36,855)		XXX	(91,308)	30,551				200,020,700	XXX	XXX
	vaps - Credit Default										13.255		1.741.616		XXX	46.247.095	16.480.043				6.175.003		XXX
		ange									13,255		1,741,616		XXX	40,247,095	10,480,043				0,1/0,003	XXX	XXX
	vaps - Total Return										<del>                                     </del>									<del>                                     </del>			
1199999. Total Sw											444		45 057 555		XXX	05 004 555	00 507 :			<u> </u>	200 200	XXX	XXX
1209999. Total Sw	vaps	T	ı				1			1	141,806		15,857,638	65,384,332	XXX	65,384,332	60,507,479			<u> </u>	206,200,733	XXX	XXX
FNCL 3% 08/01/43 TBA 3.0 Forward Au /90445	TBA FORWARD	Schedule D	Interest	WELLS FARGO BANK, N.A.	. KB1H1DSPRFMYMCUFXT09 .	06/30/2016	08/11/2016		63,400,000	103.48437500				56,962		56,962	56,962				105 , 137		0013
		1				p0, 00, 2010	, 2010 .					r											

# **SCHEDULE DB - PART A - SECTION 1**

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

					U		an Options	3, Oaps, 1	ioors, oona	rs, Swaps a	and i oiwa			iii Otatoiiio									
1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description										Cumulative												
	of Item(s)									Strike	Prior	Current										Credit	Hedge
																		T	0	A -P 1 1			
	Hedged,									Price,	Year(s)	Year Initial						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Cou	internarty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clear		Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	or replicated	identinei	(a)	Of Certifial Clear	illigilouse	Date	LAPITATION	Contracts	Aniount	(i aiu)	i aiu	i aiu	IIICOIIIE	value	Code	i ali value	(Decrease)	D./A.O.V.	Accietion	ILEIII	Lxposure	Linuty	(D)
REC 22000.00 EUR PAY [	ACCET LIEBOE		_	ODEDLE ANDLOSIE	T110F1/11000 1041 000	05 (00 (00 10	40 (04 (0047		05.004	4 44704000				(074)		(074)	(074)				440		
25234.22] USD /89274 _	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7	//VQFKUUQSJ21A2U8	05/20/2016 _	10/31/2017 .		25,234	1. 14701000				(374)		(374)	(374)				146		0002
REC 25299.56 USD PAY [																							
22000.00] EUR /89218 .	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7	/7VQFKU0QSJ21A208	05/20/2016 .	12/29/2017 .		25,300	1.14998000				375		375	375				155		0002
REC 27000.00 EUR PAY [				JPMORGAN CHASE																			
30870.45] USD /89275 _	ASSET HEDGE	Schedule D	Currency	BANK, N.A 7H6GL	LXDRUGQFU57RNE97	_05/20/2016 _	_08/31/2017 _		30,870	1.14335000				(456)		(456)	(456)				167		0002
REC 30000.00 EUR PAY [			-																				
34353.00] USD /89258 .	ASSET HEDGE	Schedule D	Currency	UBS AG BFM81	BT61CT2L1QCEMIK50 .	05/20/2016 .	09/29/2017 .		34,353	1.14510000				(485)		(485)	(485)				192		0002
REC 31050.90 USD PAY [				JPMORGAN CHASE					,					,									
27000.00] EUR /89227	ASSET HEDGE	Schedule D	Currency		LXDRUGQFU57RNE97 .	.05/20/2016 .	12/29/2017 .		31,051	1. 15003333				477		477	477				190		0002
REC 34506.12 USD PAY [	10021 12502	001104410 5	041 1 0110 /	5,100, 11,11																			
30000.00] EUR /89235 .	ASSET HEDGE	Schedule D	Currency	UBS AG BFM87	BT61CT2L1QCEMIK50 .	05/20/2016 .	12/29/2017 .		34,506	1.15020400				500		500	500				211		0002
REC 46000.00 EUR PAY [	MODEL HEDGE	OUTIOURIE D	out i one y	JPMORGAN CHASE	, 10 1012L IQULWINJU		12/23/2017 .			1. 13020400				UU	I	00لا۔۔۔۔۔۔	00لد						000 <u>2</u>
52524.72] USD /89214 .	ASSET HEDGE	Schedule D	Currency		LXDRUGQFU57RNE97	05/20/2016 .	07/31/2017 _	]	52,525	1.14184174				(775)	j l	(775)	(775)				273		0002
	ASSLI REDUE	Scriedule D	Currency		LADROUGEOS/NINES/	03/20/2010 _	0//31/201/ .			1.141041/4				(7/5)	1	(1/5)	(7/3)				2/3		0002
REC 52910.73 USD PAY [	ACCET LIEDOE			JPMORGAN CHASE	VDDI IOOFI IFZDNECZ	05 (00 (00 10	40 (00 (00 (7		F0 044	4 45000000						604	604				201		0000
46000.00] EUR /89217 .	ASSET HEDGE	Schedule D	Currency		LXDRUGQFU57RNE97	05/20/2016 .	12/29/2017 .	} <b> </b>	52,911	1. 15023326				821	[	821	821			<b>}</b> }	324		0002
REC 70000.00 EUR PAY [		l	1_	JPMORGAN CHASE																			
79398.16] USD /89146 _	ASSET HEDGE	Schedule D	Currency		LXDRUGQFU57RNE97	05/20/2016 .	02/28/2017 .		79,398	1. 13425943				(12,473)		(12,473)	(12,473)				323		0002
REC 77000.00 EUR PAY [				JPMORGAN CHASE																			
87669.52] USD /89216 .	ASSET HEDGE	Schedule D	Currency	BANK, N.A 7H6GL	LXDRUGQFU57RNE97	05/20/2016 .	05/31/2017 .		87,670	1. 13856519				(1,263)		(1,263)	(1,263)				420		0002
REC 79840.12 USD PAY [				JPMORGAN CHASE																			
70000.00] EUR /89132 _	ASSET HEDGE	Schedule D	Currency	BANK, N.A 7H6GL	LXDRUGQFU57RNE97	05/20/2016 .	06/30/2017 _		79,840	1.14057314				1, 192		1, 192	1, 192				399		0002
REC 80000.00 EUR PAY [			,	THE TORONTO-					·								·						
90828.08] USD /89213	ASSET HEDGE	Schedule D	Currency		B789TSUIDF371261 .	05/20/2016 .	.03/31/2017		90,828	1. 13535100				(1,048)		(1,048)	(1,048)				393		0002
REC 82000.00 EUR PAY [	70027 712502 1111111111	001100010 5 111	00110110111111	JPMORGAN CHASE	57 00 700 757 07 720 7									(1,010)									0002
92906.27] USD /89145 _	ASSET HEDGE	Schedule D	Currency		LXDRUGQFU57RNE97 .	05/20/2016 .	.01/31/2017 .		92,906	1. 13300329				(1,342)		(1,342)	(1,342)				354		0002
REC 84000.00 EUR PAY [	AUGLI TIEDUL	ochedure D	our rency	JPMORGAN CHASE	EXDITIONAL OUT TINEST .	03/20/2010	01/01/201/ .			1. 10000023				(1,042)		(1,042)							0002
94904.75] USD /89130 _	ASSET HEDGE	Schedule D	Currency		LXDRUGQFU57RNE97	.05/20/2016	_11/30/2016 _		94.905	1.12981845				(1,342)		(1,342)	(1,342)				308		0002
REC 84000.00 EUR PAY [	ASSET TIEDUE	Scriedule D	our rency	JPMORGAN CHASE	LADHOUGI OUTHINLET .	_03/20/2010 _	11/30/2010 .			1. 1230 1043				(1,042)		(1,042)							0002
95497.56] USD /89215 .	ASSET HEDGE	0-1 J. I - D	0		LXDRUGQFU57RNE97 .	05/20/2016 .	04/28/2017 _		05 400	1 10007571				(4.000)		(1.000)	(1.000)				435		0000
	ASSET REDUE	Schedule D	Currency		LADRUGUPUS/HNE9/	05/20/2016 _	04/28/2017 .		95,498	1. 13687571				(1,363)		(1,363)	(1,363)				430		0002
REC 86000.00 EUR PAY [	ACCET LIEBOE		_	JPMORGAN CHASE	VDDI IOOFI IFTDI IFOT	05 (00 (00 10	10 (01 (0010		07.074	4 40070000				(4.000)		(4.000)	(4.000)				070		
97073.90] USD /89082 _	ASSET HEDGE	Schedule D	Currency		LXDRUGQFU57RNE97	_05/20/2016	10/31/2016 _		97,074	1. 12876628				(1,392)		(1,392)	(1,392)				279		0002
REC 87786.45 USD PAY [				JPMORGAN CHASE																			
77000.00] EUR /89170 .	ASSET HEDGE	Schedule D	Currency		alxdrugqfu57rne97	05/20/2016 .	06/30/2017 .		87,786	1.14008377				1,273		1,273	1,273				439		0002
REC 91212.88 USD PAY [				THE TORONTO-																			
80000.00] EUR /89154 _	ASSET HEDGE	Schedule D	Currency		B789TSUIDF371261	_05/20/2016 _	06/30/2017 _	ļ ļ	91,213	1. 14016100				1,098	[	1,098	1,098				456		0002
REC 93533.56 USD PAY [		1		JPMORGAN CHASE																			
82000.00] EUR /89128 .	ASSET HEDGE	Schedule D	Currency	BANK, N.A 7H6GL	LXDRUGQFU57RNE97	05/20/2016 .	06/30/2017 .	L	93,534	1.14065317				1,402		1,402	1,402				468		0002
REC 95006.86 USD PAY [		1		JPMORGAN CHASE																			
84000.00] EUR /89106 _	ASSET HEDGE	Schedule D	Currency	BANK, N.A 7H6GL	LXDRUGQFU57RNE97 _	_05/20/2016	_12/30/2016 _	<b></b>	95,007	1. 13103405				1,335	[	1,335	1,335			L	336		0002
REC 95767.88 USD PAY [		1		JPMORGAN CHASE	-		1	]	•						[ [ [					] [			
84000.00] EUR /89162 .	ASSET HEDGE	Schedule D	Currency		LXDRUGQFU57RNE97	05/20/2016 .	06/30/2017 .	L	95.768	1.14009381	L			1,390	I	1,390	1,390				479		0002
REC 97287.67 USD PAY [				JPMORGAN CHASE			T		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, 300	, , , , , , , , , , , , , , , , , , , ,						
86000.00] EUR /89058	ASSET HEDGE	Schedule D	Currency		SLXDRUGQFU57RNE97	_05/20/2016	_12/30/2016 _	]	97,288	1. 13125198				1,385		1,385	1,385				344		0002
REC 98000.00 EUR PAY [						, 20, 2010	2, 00, 2010							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, 500	, 300						
110460.80] USD /89042		1	]	JPMORGAN CHASE				]															
110-100.00] 000 /09042	ASSET HEDGE	Sahadula D	Currency		LXDRUGQFU57RNE97	05/20/2016 .	09/30/2016 .		110,461	1.12715102				(1,554)	1	(1,554)	(1,554)				276		0002
DEC 110040 00 1100 DAY	ASSET REDUCE	Schedule D	Currency	DANA, N.A/HOGL	LAURUUUFU3/HNE9/	00/20/2010 _			1 IU, 40 I	1. 12/ 10102				(1,054)		(1,554)	(1,004)				∠/b		0002
REC 110848.00 USD PAY		1		IDMODO ANI OLIAGE																			
[ 98000.00] EUR /89067	ADDET HEDDE			JPMORGAN CHASE	VDDI IOOFI IFTO IFO	05 (00 (00 10	40 (00 (00 10	]	440.0:-	4 404400													0000
	ASSET HEDGE	Schedule D	Currency	BANK, N.A 7H6GL	LXDRUGQFU57RNE97	05/20/2016 .	12/30/2016 .		110,848	1. 13110204				1,564	[	1,564	1,564				392		0002
REC 113351.50 USD PAY		1	]					]															
[ 100000.00] EUR		1	1.					]							1								
/90124	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7	7VQFKU0QSJ21A208	_06/21/2016	09/15/2016 .	ļ ļ	113,352	1.13351500				1,875		1,875	1,875				260		0002
REC 120000.00 EUR PAY		1																					
[ 133093.20] USD		1																					
/90384	ASSET HEDGE	Schedule BA	Currency	CREDIT AGRICOLE 1VUV7	7VQFKU0QSJ21A208 _	_06/29/2016 _	_07/01/2016 _		133,093	1. 10911000				( 105)	[ L	(105)	(105)						0002
REC 124000.00 EUR PAY		l	l ,						,														
[ 139609.031 USD		1		JPMORGAN CHASE																			
/89057	ASSET HEDGE	Schedule D	Currency		LXDRUGQFU57RNE97	05/20/2016 .	08/31/2016 .	]	139,609	1. 12587927				(1,960)		(1,960)	(1,960)				288		0002
/ 0000/	MODE I HEDUL	OUTGULTE D	our roncy	Dines, N.A /HOGE	ENDITOUGI OOTTINEDT					1. 12001321				(1,300)		(1,300)	(1,300)						0002

Chawing all Options	Cana Floor	Collora Cwan	a and Earwarda Onar	as of Current Statement Date
SHOWING All ODDIONS.	. Cabs. Fibbli	s. Cullais. Swap	S aliu Folwalus Opel	i as di Guireili Statellielii Date

					Showing	ali Option:	s, caps, r	ioors, Colla	rs, Swaps	and Forwai	ras Open a	is of Curre	nt Stateme	nt 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									Cumulative											i
	of Item(s)								Strike	Prior	Current									Credit	Hedge
	Hedged,								Price,	Year(s)	Year Initial					Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	of Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
REC 131000.00 EUR PAY	or replicated	identino	(α)	or contrar crearing reace	Date	Expiration	Contracto	711100111	(i did)	1 did	i did	moome	Value	Oodo Tali Valuo	(Bedreade)	D.// 1.O.V.	71001011011	110111	Ехробито	Linkly	(5)
[ 147315.77] USD				GOLDMAN SACHS BANK																	ł
/89098	ASSET HEDGE	Schedule D	Currency	USA KD3XUN7C6T14HNAYLU02	05/20/2016	_07/29/2016	l	147,316	1. 12454786				(2,094)	(2,094	(2,094)	L			208		0002
REC 133260.36 USD PAY																					ł
[ 120000.00] EUR																					1
/90377	ASSET HEDGE	Schedule BA	Currency	CREDIT AGRICOLE 1VUV7VQFKU0QSJ21A208	06/29/2016	08/03/2016 _		133,260	1.11050300				145	145	145				200		0002
REC 140241.77 USD PAY																					1
[ 124000.00] EUR				JPMORGAN CHASE																	1
/89105	ASSET HEDGE	Schedule D	Currency	BANK, N.A	05/20/2016	12/30/2016 .		140,242	1.13098202				1,964	1,964	1,964				496		0002
REC 148150.09 USD PAY [ 131000.00] EUR				GOLDMAN SACHS BANK																	i
/89074	ASSET HEDGE	Schedule D	Currency	USA KD3XUN7C6T14HNAYLU02	05/20/2016	12/30/2016		148 , 150	1.13091672				2, 117	2,117	2, 117				524		0002
REC 150000.00 GBP PAY	MODEL HEDGE	Joseph D	out i onoy	NDONON OUT HINN LOUZ		1.12/00/2010	†	, 130	1. 1000 1072					2,11/	, 117						0002
[ 212392.79] USD		1			1		]								1						i
/89901	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKU0QSJ21A208	06/14/2016	09/15/2016 _		212,393	1.41595193				(10,902)	(10,902	)(10,902)				487		0002
REC 220551.53 USD PAY		1	1												1						,
[ 192000.00] EUR				MORGAN STANLEY	1																i
/88640	ASSET HEDGE	Schedule BA	Currency	CAPITAL SERVICES 17331LVCZKQKX5T7XV54	04/29/2016	08/03/2016 _		220,552	1.14870589				7,582		7,582				331		0002
REC 295699.24 USD PAY																					i
[ 400000.00] AUD	ACCET LIEBOE			JPMORGAN CHASE	00 (07 (00 40	00/40/0040		205 200	70004040				(4.455)	/4.45	, (4.455)						1,,,,,
/90275	ASSET HEDGE	Schedule BA	Currency	BANK, N.A 7H6GLXDRUGQFU57RNE97	06/2//2016	09/12/2016 .		295,699	73924810					(1,455	)(1,455)				661		0002
REC 342628.50 USD PAY [ 300000.00] EUR																					i
/90182	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A E570DZWZ7FF32TWEFA76	06/23/2016	00/15/2016		342,629	1.14209500				8,221	8,22					785		0002
REC 460997.68 USD PAY	AGGET TIEDGE	ochedure D	our rency	CITIDANK N.A ESTODENETITIOETHELATO		1.03/ 13/ 2010			1. 14200000												1
[ 600000.01] CAD																					i
/90051	ASSET HEDGE	Schedule BA	Currency	CREDIT AGRICOLE 1VUV7VQFKU0QSJ21A208	06/16/2016	09/19/2016 _		460,998					(1, 153)	(1,153	)(1,153)				1,081		0002
REC 467000.00 EUR PAY																					i
[ 536365.70] USD				JPMORGAN CHASE																	i
/89259	ASSET HEDGE	Schedule D	Currency	BANK, N.A	05/20/2016	11/30/2017 .		536,366	1.14853469				(8,229)	(8,229	)(8,229)				3, 196		0002
REC 538201.50 USD PAY				IDMODOANI OLIAOF																	i
[ 468000.00] EUR /89243	ASSET HEDGE	Schedule D	0	JPMORGAN CHASE BANK, N.A	05/20/2016	12/29/2017 .		538,202	1. 15000321					8,247					3,296		0002
REC 567173.80 USD PAY	MODE I FIEDUE	Scriedure D	Currency	BANK, N.A /HOULADHOUQFUS/NNE9/	03/20/2010	1.12/29/2017 .			1. 13000321												0002
[ 500000.00] EUR				MORGAN STANLEY																	i
/90116	ASSET HEDGE	Schedule D	Currency	CAPITAL SERVICES 17331LVCZKQKX5T7XV54	06/20/2016	_09/16/2016		567, 174	1. 13434760				11,690	11,690	11,690				1,300		0002
REC 1103915.85 USD PAY					1										1				,		
[ 1500000.00] AUD				MORGAN STANLEY	1																i
/90294	ASSET HEDGE	Schedule D	Currency	CAPITAL SERVICES 17331LVCZKQKX5T7XV54	06/28/2016	09/30/2016 _		1, 103,916	73594390				(9,503)	(9,503	)(9,503)				2,760		0002
REC 1155213.44 USD PAY		1																			,
[ 122000000.46] JPY	ACCET HEDCE	0-1-4-1 01	0	MORGAN STANLEY	00/45/0040	00/00/0040		4 455 040	00040000				(00.007)	(00.00	/00 007	]			0.700		0000
/89975 REC 1294412.31 USD PAY	ASSET HEDGE	Schedule BA	Currency	CAPITAL SERVICES 17331LVCZKQKX5T7XV54	06/15/2016	09/20/2016 .	·	1, 155, 213	00946896				(29,007)	(29,007	)(29,007)				2,709		0002
[ 900000.00] GBP				MORGAN STANLEY																	i
/88496	ASSET HEDGE	Schedule D	Currency	CAPITAL SERVICES 17331LVCZKQKX5T7XV54	04/22/2016	07/25/2016		1,294,412	1.43823590				102,231	102,231	102,231				1,712		0002
REC 1428787.00 USD PAY	/	Contour D	our ronoy	TOO IL TOURNO TANDA			<u> </u>						102,201		102,201	[		<b>[</b>	,,,,12		
[ 1250000.00] EUR				MORGAN STANLEY	1																i
/89708	ASSET HEDGE	Schedule BA	Currency	CAPITAL SERVICES 17331LVCZKQKX5T7XV54	06/08/2016	_08/23/2016 _	ļ	1,428,787	1.14302960				41,312	41,312	41,312				2,767		0002
REC 1596880.32 USD PAY	1	1																			,
[ 1400000.00] EUR		L		MORGAN STANLEY																	1
/88311	ASSET HEDGE	Schedule A	Currency	CAPITAL SERVICES 17331LVCZKQKX5T7XV54	04/07/2016	07/15/2016 _		1,596,880	1. 14062880				45,090	45,090	45,090				1,597		0002
REC 1718435.80 USD PAY				MORGAN STANLEY	1																i
[ 2300000.00] AUD /88303	ASSET HEDGE	Sobodul a D	Curropou	MUNGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	04/07/2010	_07/15/2016 _		1,718,436	74714600				6.485	6.485	6.485				1,718		0002
REC 1810670.05 USD PAY	/ NOOE   TEDUE	Schedule D	Currency	UNFITAL SERVICES 1/331LVCZKUKXS1/XVS4	1.04/0//2016	1.0// 13/2016 .	t	1,718,436										l	1,718		0002
[ 2450000.00] AUD	'			THE TORONTO-																	,
/90009	ASSET HEDGE	Schedule BA	Currency	DOMINION BANK PT3QB789TSUIDF371261	06/15/2016	_09/19/2016	<u> </u>	1,810,670					(286)	(286	(286)				4,246		0002
REC 2228869.05 USD PAY			,		1										1						
[ 1500000.00] GBP																					,
/90189	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A E570DZWZ7FF32TWEFA76		07/11/2016 _	ļ	2,228,869	1.48591270				214,735	214,735	214,735				1,930		0002

Showing all Ontions	Cane Floore	Collars Swans	and Forwards One	n as of Current Statement Date
SHOWING AN ODDIONS.	Caps. I louis	. Ouliais, Swaps	anu i diwalus Opei	1 as of Current Statement Date

					Showing	ан Орион	s, Gaps, F	iodis, Golia	is, swaps a	anu roiwai	us Open a	is of Guile	nt Stateme	ii Daie							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
	Description									Cumulative											1
	of Item(s)								Strike	Prior	Current									Credit	Hedge
	Hedged,								Price,	Year(s)	Year Initial					Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	Initial Cost	Cost of		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	of Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
REC 2237415.51 USD PAY	or reproduce	1001101	(α)	or communication in griduo	Date	Expiration:	o o made	7 111100111	(· u.u)	. a.a			14.40		(200:0000)	2.,,	71001011		_npood.o		(2)
[ 2050000.00] EUR				MORGAN STANLEY																	i
/86530	ASSET HEDGE	Schedule D	Currency	CAPITAL SERVICES 17331LVCZKQKX5T7XV54	_01/13/2016	.07/15/2016	L	2,237,416	1.09142220				(34,832)	(34,832	(34,832)	L			2,237		0002
REC 2682690.61 USD PAY																					i
[ 21500000.03] SEK				JPMORGAN CHASE																	1
/88621	ASSET HEDGE	Schedule BA	Currency	BANK, N.A	04/29/2016	08/03/2016 _		2,682,691	12477631				144,920	144,920	144,920				4,024		0002
REC 2923077.20 USD PAY																					i
[ 2000000.00] GBP			_	MORGAN STANLEY																	1
/88656	ASSET HEDGE	Schedule BA	Currency	. CAPITAL SERVICES 17331LVCZKQKX5T7XV54	04/29/2016	08/03/2016 .		2,923,077	1.46153860				273,526	273,526	273,526				4,385		0002
REC 2965102.40 USD PAY [ 2600000.00] EUR				THE TORONTO-																	1
/90203	ASSET HEDGE	Schedule BA	. Currency	DOMINION BANK PT3QB789TSUIDF371261	06/23/2016	08/03/2016 .		2,965,102	1.14042400				74, 139	74, 139	74, 139				4.448		0002
REC 3315429.53 USD PAY	MODEL FILDUL	Concurre DA	- our ronoy	DOMINION DANK 1 TOUD TOO TOO TO TEO		1.00/00/2010 .			1. 17072400						7, 109				, 440		J
[ 2300000.00] GBP						1															i
/89628	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKU0QSJ21A208	06/06/2016	_09/27/2016 _		3,315,430	1.44149110				225,471	225,47	225,471				8, 121		0002
REC 3400000.00 EUR PAY						1									1						i
[ 3757136.00] USD				ROYAL BANK OF		1									I						i
/90341	ASSET HEDGE	Schedule D	Currency	CANADA ES7 I P3U3RH I GC7 1XBU11	06/28/2016	07/07/2016 _		3,757,136	1.10504000				15,423	15,423	15,423				2,657		0002
REC 3769671.80 USD PAY																					1
[ 3400000.00] EUR	LOOFT LIEDOF			ROYAL BANK OF	00 (00 (00 10	10 (07 (00 10		0 700 070	4 40070700				(45.775)	(45.77)	(45 775)				0.704		
/90345	ASSET HEDGE	Schedule D	Currency	CANADA ES7 I P3U3RH I GC7 1XBU11	06/28/2016	10/07/2016 .		3,769,672	1. 10872700				(15,775)	(15,77	)(15,775)				9,794		0002
REC 3879292.90 USD PAY [ 3400000.00] EUR				JPMORGAN CHASE																	ı
/88244	ASSET HEDGE	Schedule D	Currency	BANK, N.A 7H6GLXDRUGQFU57RNE97	04/05/2016	07/07/2016 .		3,879,293	1.14096850				112,653	112,650	112,653				2,743		0002
REC 4050000.00 GBP PAY		ochedure b	our rency	DANK, N.A MODE/DIODG/ COMINEST		1.01/01/2010			1. 14030030				112,000	112,000	112,000						0002
[ 5405089.50] USD																					i
/90349	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKU0QSJ21A208	06/28/2016	_07/07/2016 _		5,405,090	1.33459000				(37,054)	(37,054	(37,054)				3,822		0002
REC 4539002.12 USD PAY																					i
[ 5800000.00] CAD				JPMORGAN CHASE																	i
/90103	ASSET HEDGE	Schedule D	Currency	BANK, N.A	06/20/2016	09/21/2016 .		4,539,002	78258657					66,214	66,214				10,884		0002
REC 4946043.08 USD PAY				HODOLNI OTANI EV																	i
[ 4400000.00] EUR /88997	ASSET HEDGE	Cabadala DA	0	MORGAN STANLEY  CAPITAL SERVICES 17331LVCZKQKX5T7XV54	05/19/2016	00 /00 /0010		4,946,043	1 10410070				62,179	62, 179	62, 179				9,578		0002
REC 5025866.71 USD PAY		Schedule BA	. Currency	CAPITAL SERVICES 1/331LVCZKQKX51/XV54	05/ 19/2016	1.08/23/2016 .		4,940,043	1. 12410070					DZ, 1/3					9,578		0002
[ 3550000.00] GBP				MORGAN STANLEY																	1
/88385	ASSET HEDGE	Schedule D	Currency	CAPITAL SERVICES I7331LVCZKQKX5T7XV54	04/14/2016	07/18/2016		5,025,867	1.41573710				323,724	323,724	323,724				5,619		0002
REC 5274759.69 USD PAY			,	1		T							,		,				,		1
[ 3950000.00] GBP						1									1						i
/90355	ASSET HEDGE	Schedule D	Currency	. CREDIT AGRICOLE 1VUV7VQFKU0QSJ21A208	06/28/2016	10/07/2016 _		5,274,760	1.33538220				36,970	36,970	36,970				13,704		0002
REC 5506232.90 USD PAY						1									I						i
[ 4900000.00] EUR	ACCET LIEDOE	0-1-4-1 01		OPENIT ACRICOLE AMERICANO PARA COM	0E /40 /0040	00 /00 /0040		E 500 000	4 40070400				40.504	40.50	40 504				40.000		Longo
/88981 REC 5609118.50 USD PAY	ASSET HEDGE	Schedule BA	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	05/19/2016	08/23/2016 .		5,506,233	1.12372100				48,521	48,52	48,521				10,663		0002
[ 3950000.00] GBP				THE TORONTO-		1									1						ı
/89988	ASSET HEDGE	Schedule BA	. Currency	DOMINION BANK PT3QB789TSUIDF371261	06/15/2016	09/19/2016 .		5,609,119	1.42003000				303,278	303,278	303,278				13 , 155		0002
REC 5725057.32 USD PAY	MODEL INCOME	Jonedale DA	July 1 only 1		1.00, 10, 2010	1.00, 10, 2010		,000,118								[		<b>[</b>			I
[ 4050000.00] GBP				MORGAN STANLEY		1									1						i
/88276	ASSET HEDGE	Schedule D	Currency	CAPITAL SERVICES 17331LVCZKQKX5T7XV54	04/06/2016	07/07/2016 _		5,725,057	1.41359440				361, 156	361,156	361,156				4,048		0002
REC 6141959.25 USD PAY						1									I						i
[ 5450000.00] EUR		L	1_	JPMORGAN CHASE		1							1 !								
/90016	ASSET HEDGE	Schedule BA	Currency	BANK, N.A 7H6GLXDRUGQFU57RNE97	06/15/2016	09/19/2016 .		6, 141, 959	1. 12696500					87,900	87,903				14 , 404		0002
REC 6300000.03 SEK PAY [ 771718.42] USD				MORGAN STANLEY		1									1						i
/88812	ASSET HEDGE	Schedule BA	Currence	MUHGAN STANLEY   CAPITAL SERVICES   17331LVCZKQKX5T7XV54	05/10/2010	08/03/2016		771,718					(28,038)	(28.038	(28,038)	]			1. 158		0002
REC 7831711.35 USD PAY		ochedule BA	Currency		03/ 12/2016	1.08/03/2016 .			12249499				(28,038)	(28,038	/(∠8,038)			l	1, 158		0002
[ 6975000.00] EUR				THE TORONTO-		1									I						i
/89928	ASSET HEDGE	Schedule D	Currency	DOMINION BANK PT3QB789TSUIDF371261	06/14/2016	09/16/2016		7,831,711	1.12282600				64.090	64,090	64.090				17,945		0002
REC 8735124.00 USD PAY						T							,,000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			[			
[ 6000000.00] GBP				THE TORONTO-		1									1						i
/89673	ASSET HEDGE	Schedule D	Currency	DOMINION BANK PT3QB789TSUIDF371261	06/07/2016	07/11/2016 _		8,735,124	1.45585400				680,429	680,429	680,429				7,565		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										Cumulative												
	of Item(s)									Strike	Prior	Current										Credit	Hedge
	Hedged,									Price.	Year(s)	Year Initial						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange	e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value			Accretion	Item	Exposure	Entity	(b)
REC 8816125.00 USD PAY			(-7		<u> </u>					( /							(					,	(-)
[ 6250000.00] GBP				WELLS FARGO BANK,																			
/88329	ASSET HEDGE	Schedule BA _	Currency	N.A	KB1H1DSPRFMYMCUFXT09	04/08/2016	_07/15/2016		8,816,125	1.41058000				538,709		538,709	538,709				8,816		0002
REC 12248933.26 USD																							
PAY [ 8450000.00] GBP				JPMORGAN CHASE																			
/88736	ASSET HEDGE	Schedule D	Currency	BANK, N.A	. 7H6GLXDRUGQFU57RNE97	05/05/2016	08/09/2016		12,248,933	1.44957790				1,051,741		1,051,741	1,051,741				20,313		0002
REC 13286735.61 SEK				HODOLIN OTHERY																			
PAY [ 13286735.61] USD /90159		Schedule BA		MORGAN STANLEY	170041 1/07//0///ETTYLIE4	00 (00 (0040	00 (00 (0040		1.138.402	1.00000000				(10.728)		(10.728)	(10.728)				1 930		0000
REC 17075701.35 USD	ASSET REDGE	Schedule BA	cur rency	CAPITAL SERVICES .	17331LVCZKQKX5T7XV54	00/22/2010	08/03/2016		1, 138,402	1.00000000				(10,728)		(10,728)	(10,728)				1,930		0002
PAY [ 15150000.00] EUR	1																						
		Schedule D	Currency	CREDIT AGRICOLE	. 1VUV7VQFKU0QSJ21A208	06/14/2016	09/15/2016		17.075.701	1. 12710900				187.095		187.095	187.095				39.125		0002
	- Forwards - Hedgi			100			.,		,					4.964.620	XXX	4,964,620	4.964.620				366,586	XXX	XXX
1269999. Subtotal														4,964,620	XXX	4.964.620	4,964,620				366,586		XXX
	- Hedging Effective	1												1,001,020	XXX	1,001,020	1,001,020				000,000	XXX	XXX
1409999. Subtotal											24, 196, 106		15.857.638	135,058,350		135,058,350	90.694.583				206,567,319		XXX
1419999. Subtotal											24, 130, 100	<del>                                     </del>	10,007,000	100,000,000	XXX	100,000,000	00,004,000			1	200,007,010	XXX	XXX
	- Income Generation	n .									+				XXX							XXX	XXX
1439999. Subtotal		/II													XXX					1		XXX	XXX
1439999. Subidial	- Other										04 400 400		45 057 000	135.058.350		405 050 050	00 004 500			<u> </u>	206.567.319		XXX
1 1449999 - LOTAIS											24.196.106	1	15.857.638	1 135.058.350	LXXX	135.058.350	90.694.583	1	1	1	206.567.319	XXX	XXX

_		
(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0001	Interest rate hedges reduced the portfolio's interest rate risk (duration, convexity, volatility, yield curve)
1	0002	Currency derivatives hedging foreign investments or liabilities back to USD
1	0007	Credit default swaps replicate corporate credit positions
1	8000	Credit default swaps reduced credit risk through the purchase of credit protection
	013	MBS forward contracts, efficient investments in MBS through liquid TBA markt

								Futures Contracts	Open as (	of the Curi	rent Stater	ment Date									
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly	Effective H	edges	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 Expira- tion	Exchange	Trade Date	Transac- tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	15 Cumulative Variation Margin	16  Deferred Variation Margin	17 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 Quarter-end (b)	Value of One (1) Point
Symbol	Contracts	Amount	US CBT LNG BOND II	or replicated	Schedule BA.	(a)	tion	Exchange	Date	TITCE	TTICE	i ali value	value	Maryin	Margin	Item	rieuges	i cai	Lxposure	(6)	1 OIIIt
USU6	1.620	162.000.000		Portfolio Hedge	D D	Interest	.09/30/2016 .	CBOT	.05/25/2016	162.6765	172.3400						15.655.654	15,655,654	3,402,000	0001	1,000
	,	, ,	US CBT LNG BOND II		Schedule BA,													, ,			
USU6	1,447	144,700,000		Portfolio Hedge	. D	Interest	09/30/2016 _	CBOT	.05/26/2016	162.2147	172.3400						14,651,890	14,651,890	3,038,700	0001	1,000
WAR IO	51	5.100.000	US ULTRA BOND /89435		Schedule BA,		00 (00 (0040	0007	05 (00 (0040	470 7400	186.3800						645.731	045 704	407 700	0004	1.000
WNU6	51	5, 100,000	US ULTRA BOND /89466	Portfolio Hedge	Schedule BA.	Interest	.09/30/2016 .	CBOT	. 05/26/2016 .	173.7102	186.3800							645,731	137,700	0001	1,000
WNU6	1.399	139.900.000		Portfolio Hedge	D	Interest	09/30/2016	CBOT9R7GPTS07KV3UQJZQ078 _	05/27/2016	175.0781	186.3800						15.799.643	15.799.643	3,777,300	0001	1.000
1289999.	Subtotal - L	ona Futures -	Hedging Other														46,752,918	46,752,918	10,355,700		XXX
		ong Futures	3 3														46,752,918	46,752,918	10,355,700		XXX
RTAU6	17	1,700	Russell 2000 Mini Future II /89731	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index_	_09/16/2016 _	ICE	_06/08/2016	1, 174. 3000	1,147.4000						45,665	45,665	86,700		100
ESU6	65	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	S&P 500 EMINI Futures	S VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index.	.09/16/2016 .	CMEX 9R7GPTS07KV3UQJZQ078	.06/08/2016	2,101.3000	2,090.2000	***************************************					35,863		299,000		50
			Hedging Other														81,528	81,528	385,700	XXX	XXX
		Short Futures															81,528	81,528	385,700		XXX
		Hedging Effecti																		XXX	XXX
		Hedging Other															46,834,446	46,834,446	10,741,400	XXX	XXX
1419999.	Subtotal - F	Replication																		XXX	XXX
1429999.	Subtotal - I	ncome Genera	tion																	XXX	XXX
1439999.	Subtotal - 0	Other																		XXX	XXX
1449999	Totals											_					46,834,446	46,834,446	10,741,400	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Securities in lieu of cash			
Total Net Cash Deposits			

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0001	Interest rate hedges reduced the portfolio's interest rate risk (duration, convexity, volatility, yield curve)
	0003	Equity derivatives hedging portfolio's exposure to equity markets

### **SCHEDULE DB - PART D - SECTION 1**

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Bool	k/Adjusted Carrying V	'alue		Fair Value		11	12
			Credit		5	6	7	8	9	10		
		Master	Support	Fair Value of	Contracts With	Contracts With						
Description of Exchange,		Agreement	Annex	Acceptable	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With	Contracts With	Exposure	Potential	Off-Balance
Counterparty or Central Clearinghouse		(Y or N)	(Y or N)	Collateral	Carrying Value >0	Carrying Value <0	Collateral	Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	can jung rance r	can jung ranco io					10.741.400	10,741,400
BANK OF AMERICA, N.A.	B4TYDEB6GKMZ0031MB27	У	ΥΥ		51,899,532	(63,776,953)		51,899,532	(63,776,953)		6,766,269	
BANK OF MONTREAL	NQQ6HPCNCCU6TUTQYE16	У	У		1,000,297		216,927	1,000,297		216,927	48,321	48,321
BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	Y	Y		55,358,535	(104,843,404)		55,358,535	(104,843,404)		11,616,879	
BNP PARIBAS	ROMUWSFPU8MPR08K5P83	Y	Y		9,222,559	(25,523,236)		9,222,559	(25,523,236)		1,861,112	
CITIBANK N.A.	E570DZWZ7FF32TWEFA76	У	У	3,460,000	76,245,140	(75, 463, 172)		76,245,140	(75, 463, 172)		16,379,235	13,701,203
Credit Agricole Corporate and Investment Bank	1VUV7VQFKU0QSJ21A208	У	У	630,000	500,451	(49,588)	ļ	500,451	(49,588)		77,764	
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	У	78, 150, 000	137,622,580	(65,097,229)		137,622,580	(65,097,229)		17,053,802	11,429,153
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	YY	У		121,477,583	(126,710,942)		121,477,583	(126,710,942)		14,923,293	9,689,933
GOLDMAN SACHS BANK USA	. KD3XUN7C6T14HNAYLU02	YY	У		101,382,724	(116,928,604)		101,382,724	(116,928,604)		20,338,840	4,792,959
HSBC BANK USA, NATIONAL ASSOCIATION	11E8VN30JCEQV1H4R804	У	У	17,111,605	16,074,174	(105,465)		16,074,174	(105,465)		1,394,378	251,482
JPMORGAN CHASE BANK, N.A.	. 7H6GLXDRUGQFU57RNE97	Y	У	23,737,883	28,427,479	(6,820,512)		28,427,479	(6,820,512)		4,251,873	2, 120, 958
MERRILL LYNCH CAPITAL SERVICES	. GDWTXX03601TB7DW3U69	Y	У	13,234,274	10,961,254			10,961,254				
MORGAN STANLEY CAPITAL SERVICES	17331LVCZKQKX5T7XV54	YY	У		26,767,478	(63,574,215)		26,767,478	(63,574,215)		5,876,670	
ROYAL BANK OF CANADA	ES71P3U3RH1GC71XBU11	Y	У		19,917,541	(27,830,162)		19,917,541	(27,830,162)		6,665,552	
THE ROYAL BANK OF SCOTLAND PLC	. RR3QWICWWIPCS8A4S074	Y	У	8,260,000	25,608,883	(16,766,952)	581,930	25,608,883	(16,766,952)	581,930	4,395,692	4,395,692
TORONTO-DOMINION BANK	PT3QB789TSUIDF371261	Y	Y	1,280,000	1, 123, 034	(1,334)		1, 123, 034	(1,334)		48,208	
UBS AG	BFM8T61CT2L1QCEM1K50	Y	Y	27, 153, 000	67,418,040	(26,097,521)	14, 167, 519	67,418,040	(26,097,521)	14, 167, 519	6,233,706	6,233,706
WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	Y	У	38,800,000	35,973,305			35,973,305			4,925,983	2,099,288
WELLS FARGO BANK, N.A. (MBS Fwds)	KB1H1DSPRFMYMCUFXT09	N	N	614,781	56,962			56,962			105, 137	105, 137
0299999. Total NAIC 1 Designation				213,214,913	787,037,551	(719, 589, 289)	14,966,377	787,037,551	(719,589,289)	14,966,377	123,725,052	54,867,833
0899999. Aggregate Sum of Central Clearing houses				122,446,881	310,520,698	(242,910,610)		310,520,698	(242,910,610)		82,842,267	67,437,816
0999999 - Gross Totals				335,661,793	1,097,558,249	(962, 499, 899)	14,966,377	1,097,558,249	(962, 499, 899)	14,966,377	217,308,719	133,047,049
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					1,097,558,249	(962, 499, 899)						

### **SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open as of Current Statement Date

#### Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty		CUSIP				Carrying	Maturity	Type of Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
Bank Of America NAB4TYDEB6GKMZ0031MB27	Treasury	912828-LJ-7	United States Treasury	11,873,607	10,758,000	11,636,135	08/15/2019	V
Barclays Bank Plc G5GSEF7VJP5170UK5573	Cash		Cash Collateral	51,780,000		51,780,000		V
BNP Paribas	Cash		Cash Collateral	16,850,000		16,850,000		V
Credit Suisse Securities USA LLC CME	Cash		Cash Collateral	55, 236, 539		55,236,539		1
Credit Suisse Securities USA LLC LCH 1V8Y6QCX6YMJ20ELII46	Cash		Cash Collateral			29,622,470		V
Deutsche Bank AG	Cash		Cash Collateral	45,550,000		45,550,000		V
Goldman Sachs Bank USA	Cash		Cash Collateral	14,580,000		14,580,000		V
Goldman, Sachs & Co CME FORBUP27PHTHYVLBNG30	Cash		Cash Collateral	4,061,866		4,061,866		1
Goldman, Sachs & Co CME FORBUP27PHTHYVLBNG30	Cash		Cash Collateral	16,280,122		16,280,122		V
Morgan Stanley Capital Services 17331LVCZKQKX5T7XV54	Cash		Cash Collateral	38,177,000		38, 177, 000		V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11 .	Cash		Cash Collateral	10,980,000		10,980,000		V
0199999 - Total				294,991,604	10,758,000	294,754,132	XXX	XXX

#### Collateral Pledged to Reporting Entity

1		2	3	4	5	6	7	8	9
							Book/Adjusted		Type of
Exchange, Counterparty			CUSIP				Carrying	Maturity	Margin
or Central Clearinghouse		Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV
Bank Of Montreal	NQQ6HPCNCCU6TUTQYE16	Treasury	912828-VS-6	United States Treasury	652,549	615,000	XXX	08/15/2023	V
Bank Of Montreal	NQQ6HPCNCCU6TUTQYE16	Treasury	912828-WC-0	United States Treasury		130,000	XXX	10/31/2020	v.
Citibank NA	E570DZWZ7FF32TWEFA76	Cash		Cash Collateral	3,460,000		XXX		V
Credit Agricole Corporate and Investment Bank	1VUV7VQFKU0QSJ21A208	Cash		Cash Collateral			XXX		V
Credit Suisse International	E58DKGMJYYYJLN8C3868	Cash		Cash Collateral			XXX		V
Credit Suisse Securities USA LLC CME	1V8Y6QCX6YMJ20EL1146	Cash		Cash Collateral	122,446,881		XXX		V
HSBC Bank USA	11E8VN30JCEQV1H4R804	Treasury	912828-G6-1	United States Treasury	2,234,775	2,202,000	XXX	11/30/2019	V
HSBC Bank USA	1 I E8VN30JCEQV1H4R804	Treasury	912828-J2-7	United States Treasury		1,302,000	XXX	02/15/2025	V
HSBC Bank USA		Treasury	912828-L9-9	United States Treasury		1,292,000	XXX	10/31/2020	V
HSBC Bank USA	11E8VN30JCEQV1H4R804	Treasury	912828-M4-9	United States Treasury		1,282,000	XXX	10/31/2022	V
HSBC Bank USA	1 I E8 V N 3 O J C E Q V 1 H 4 R 8 O 4	Treasury	912828-M5-6	United States Treasury		1, 165, 000	XXX	11/15/2025	V
HSBC Bank USA		Treasury	912828-P4-6	United States Treasury	264,359	262,000	XXX	02/15/2026	V
HSBC Bank USA	11E8VN30JCEQV1H4R804	Treasury	912828-P7-9	United States Treasury			XXX	02/28/2023	V
HSBC Bank USA	11E8VN30JCEQV1H4R804	Treasury	912828-Q3-7	United States Treasury		343,000	XXX	03/31/2021	V
HSBC Bank USA	11E8VN30JCEQV1H4R804	Treasury	912828-R2-8	United States Treasury		288,000	XXX	04/30/2023	V
HSBC Bank USA	11E8VN30JCEQV1H4R804	Treasury	912828-WZ-9	United States Treasury	1,890,529	1,841,000	XXX	04/30/2022	V
HSBC Bank USA	11E8VN30JCEQV1H4R804	Treasury	912828-XE-5	United States Treasury		1,755,000	XXX	05/31/2020	V
HSBC Bank USA	11E8VN30JCEQV1H4R804	Treasury	912828-XM-7	United States Treasury	4,195,098	4,091,000	XXX	07/31/2020	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912810-RN-0	United States Treasury		355,000	XXX	08/15/2045	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-D4-9	United States Treasury	5,492,272	5,564,000	XXX	08/15/2017	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-LY-4	United States Treasury	2,589,861	2,420,000	XXX	11/15/2019	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-ND-8	United States Treasury		1, 195, 000	XXX	05/15/2020	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-SD-3	United States Treasury		1, 105, 000	XXX	01/31/2019	v
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912828-WR-7	United States Treasury	12,869,596	12,455,000	XXX	06/30/2021	V
Merrill Lynch Capital Services Inc.		Treasury	912810-RP-5	United States Treasury		9,446,000	XXX	11/15/2045	vv
Merrill Lynch Capital Services Inc.		Treasury	912828-VE-7	United States Treasury	2,516,311	2,519,000	XXX	05/31/2018	V
The Royal Bank of Scotland PLC		Cash		Cash Collateral	8,260,000		XXX		V
Toronto Dominion Bank	PT3QB789TSUIDF371261	Cash		Cash Collateral	1,280,000		XXX		V
UBS AG		Cash		Cash Collateral	27, 153, 000		XXX	ļ	V
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Cash		Cash Collateral	38,800,000		XXX		V

#### Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty		CUSIP				Carrying	Maturity	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
Wells Fargo Securities LLC	Cash.		Cash Collateral			XXX		V
0299999 - Total	_	•		335,661,793	52,496,000	XXX	XXX	XXX

# Schedule DL - Part 1 - Reinvested Collateral Assets Owned $\overline{N}$ $\overline{O}$ $\overline{N}$ $\overline{E}$

Schedule DL - Part 2 - Reinvested Collateral Assets Owned  $\overline{N}$   $\overline{O}$   $\overline{N}$   $\overline{E}$ 

# SCHEDULE E - PART 1 - CASH Month End Depository Balances

T		IVIOTILIT	End Depository	Daiances				9
1	2	3	4	5	Book Balance at End of Each Month			
					During Current Quarter			
			Amount of	Amount of	6	7	8	
			Interest Received					
		Rate of	. 3	at Current				
Depository		Interest		Statement Date	First Month	Second Month	Third Month	*
Bank of America, NA Hartford, CT					(3,876,888)	(3,300,103)	(6,625,102)	XXX
Citibank, NA, London London, UK					8,521,203	10,569,024	10,839,793	XXX
Bank of America, NA					16,681,538	(23,361,554)	(14,637,211)	XXX
Northern Trust Company Chicago, IL					311, 191	300,000	300,000	XXX
State Street Bank & Trust								
Company Boston, MA	ļ				1,014,896	1,248,317	6,256,810	XXX
Wells Fargo Bank, NA Woodland Hills, CA					1,594,172	1,271,825	5,421,617	XXX
0199998. Deposits in 2 depositories that do not								
exceed the allowable limit in any one depository (See		,,,,,			005		4 700	
instructions) - Open Depositories	XXX				325		1,700	XXX
0199999. Totals - Open Depositories	XXX	XXX			24,246,438	(13,272,492)	1,557,606	XXX
0299998. Deposits in depositories that do not								
exceed the allowable limit in any one depository (See								
instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX			24,246,438	(13,272,492)	1,557,606	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX			24,246,438	(13,272,492)	1,557,606	XXX

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#### STATEMENT AS OF JUNE 30, 2016 OF THE C.M. Life Insurance Company

### **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1	2	3	4	5	6 Book/Adjusted	7 Amount of Interest	8 Amount Received
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
0599999. Total - U.S. Government Bonds							
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions Bonds							
3199999. Total - U.S. Special Revenues Bonds							
AutoZone Inc. Commercial Paper		06/29/2016	0.780	07/29/2016	24,984,833		1,083
CenterPoint Energy Inc. Commercial Paper		06/07/2016	0.750	07/07/2016	5,999,250		3,000
Nissan Motor Acceptance Corp. Commercial Paper			0.750	07/06/2016	4,999,479		5,937
PPG Industries Inc. Commercial Paper		05/17/2016	0.830	07/12/2016			8,817
Potash Corp. of Saskatchewan   Commercial Paper		06/21/2016	0.820	08/15/2016	9,989,748		2,275
Suncor Energy Inc. Commercial Paper		06/13/2016	0.850	07/11/2016	11,497,284		4,886
Suncor Energy Inc. Commercial Paper		06/28/2016	0.760	07/12/2016	20,464,246		1,296
TransCanada Power Marketing Lt Commercial Paper			0.930	07/22/2016	3,238,242		84
VF Corp. Commercial Paper		05/16/2016	0.750	07/13/2016	14,996,246		14,371
Xcel Energy Inc. Commercial Paper		06/30/2016	0.620	07/01/2016	11,700,000		202
Bell Canada Commercial Paper			0.850	07/25/2016	28,633,742		41,010
Bell Canada Commercial Paper		05/20/2016	0.870	08/18/2016	4,994,194		5,069
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							88,030
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					149,995,106		88,030
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					149,995,106		88,030
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					149,995,106		88,030
8699999 - Total Cash Equivalents					149,995,106		88,030