QUARTERLY STATEMENT

OF THE

C.M. Life Insurance Company

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
MARCH 31, 2019

[X] LIFE AND ACCIDENT AND HEALTH [ ] FRATERNAL BENEFIT SOCIETIES

2019

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LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2019

OF THE CONDITION AND AFFAIRS OF THE

C.M. Life Insurance Company

NAIC Group Code 0435 (Current) 0435 (Prior) NAIC Company Code 93432 Employer's ID Number 06-1041383

Organized under the Laws of Connecticut, State of Domicile or Port of Entry CT

Country of Domicile United States of America

Licensed as business type: Life, Accident & Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 04/25/1980 Commenced Business 05/12/1981

Statutory Home Office 100 Bright Meadow Boulevard (Street and Number), Enfield, CT, US 06082 (City or Town, State, Country and Zip Code)

Main Administrative Office 1295 State Street (Street and Number)

Springfield, MA, US 01111 (City or Town, State, Country and Zip Code), 413-788-8411 (Area Code) (Telephone Number)

Mail Address 1295 State Street (Street and Number or P.O. Box), Springfield, MA, US 01111 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1295 State Street (Street and Number)

Springfield, MA, US 01111 (City or Town, State, Country and Zip Code), 413-788-8411 (Area Code) (Telephone Number)

Internet Website Address www.massmutual.com

Statutory Statement Contact Yiji S. Starr (Name), 617-695-4651 (Area Code) (Telephone Number)

ystarr02@massmutual.com (E-mail Address), 413-226-4086 (FAX Number)

OFFICERS

President and Chief Executive Officer	Roger William Crandall	Treasurer	Todd Garett Picken
Secretary	Akintokunbo Akinbajo #	Appointed Actuary	Douglas Wright Taylor

OTHER

Elizabeth Ward Chicares, Executive Vice President and Chief Financial Officer

Michael Robert Fanning, Executive Vice President

Melvin Timothy Corbett, Executive Vice President

DIRECTORS OR TRUSTEES

Roger William Crandall - Chairman

Michael Robert Fanning

Elizabeth Ward Chicares

Michael James O'Connor

State of Massachusetts
County of Hampden SS:

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

Roger William Crandall	Akintokunbo Akinbajo	Todd Garett Picken
President and Chief Executive Officer	Secretary	Treasurer

Subscribed and sworn to before me this
day of

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

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	4,168,493,166		4,168,493,166	4,068,296,877
2.	Stocks:				
	2.1 Preferred stocks	26,502,638		26,502,638	26,431,077
	2.2 Common stocks	333,209,580		333,209,580	323,415,457
3.	Mortgage loans on real estate:				
	3.1 First liens	931,502,451		931,502,451	921,272,354
	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 $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 35,658,306), cash equivalents ($ 135,610,565) and short-term investments ($ 70,299,183)	241,568,054		241,568,054	391,004,715
6.	Contract loans (including $ premium notes)	150,487,155		150,487,155	149,329,290
7.	Derivatives	370,431,369		370,431,369	334,371,143
8.	Other invested assets	165,560,708	478,614	165,082,094	168,061,459
9.	Receivables for securities	254,175,330		254,175,330	212,042,387
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	6,641,930,451	478,614	6,641,451,837	6,594,224,759
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	91,126,919	4,074,848	87,052,071	94,788,205
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	120,593	366	120,227	527,728
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	(37,002,927)		(37,002,927)	(36,787,510)
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	36,047,687	2,630,793	33,416,894	18,498,916
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	8,761,163		8,761,163	8,486,324
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	6,749,614		6,749,614	11,243,030
18.2	Net deferred tax asset	89,775,912	62,925,559	26,850,353	23,744,121
19.	Guaranty funds receivable or on deposit	894,477		894,477	914,884
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	263,918		263,918	268,402
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	(99,240)	(159,296)	60,056	(209,963)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,838,568,567	69,950,884	6,768,617,683	6,715,698,896
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,751,704,888		1,751,704,888	1,596,971,717
28.	Total (Lines 26 and 27)	8,590,273,455	69,950,884	8,520,322,571	8,312,670,613
	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 other assets	63,000	2,944	60,056	(209,963)
2502.	Cash advances to agents	(162,240)	(162,240)		
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	(99,240)	(159,296)	60,056	(209,963)

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 3,962,587,572 less $ included in Line 6.3 (including $ Modco Reserve)	3,962,587,572	3,976,890,479
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3.	Liability for deposit-type contracts (including $ Modco Reserve)	80,139,483	90,264,206
4.	Contract claims:		
	4.1 Life	11,093,143	17,795,753
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	5,437	3,129
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 150,024 ceded	150,024	172,104
	9.4 Interest Maintenance Reserve	26,684,786	
10.	Commissions to agents due or accrued-life and annuity contracts $, accident and health $ and deposit-type contract funds $		
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	20,059	99
13.	Transfers to Separate Accounts due or accrued (net) (including $ (4,617,925) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(4,950,118)	(4,447,597)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	941,193	1,058,146
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	365,532	547,406
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	4,834,903	35,113,832
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	98,767,178	100,849,117
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	40,032,474	52,658,547
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	419,522,453	383,689,710
	24.09 Payable for securities	30,190,053	14,998,971
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	434,797,874	408,787,455
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,105,182,046	5,078,381,357
27.	From Separate Accounts Statement	1,751,704,888	1,596,971,716
28.	Total liabilities (Lines 26 and 27)	6,856,886,934	6,675,353,074
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	450,276,208	450,276,208
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	1,210,659,429	1,184,541,331
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)	1,660,935,637	1,634,817,539
38.	Totals of Lines 29, 30 and 37	1,663,435,637	1,637,317,539
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	8,520,322,571	8,312,670,613
	DETAILS OF WRITE-INS		
2501.	Repurchase agreements	234,248,515	234,404,238
2502.	Derivative accrued interest	111,754,551	98,576,620
2503.	Derivative collateral	83,998,062	72,041,219
2598.	Summary of remaining write-ins for Line 25 from overflow page	4,796,746	3,765,378
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	434,797,874	408,787,455
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		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	80,432,747	75,019,728	330,683,668
2.	Considerations for supplementary contracts with life contingencies	1,211,909	562,406	1,391,827
3.	Net investment income	66,992,762	71,015,183	289,809,577
4.	Amortization of Interest Maintenance Reserve (IMR)	612,752	1,783,946	6,603,760
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	21,804,487	15,496,487	89,736,253
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	8,947,922	9,278,709	37,495,020
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	505,592	579,082	2,296,928
9.	Totals (Lines 1 to 8.3)	180,508,172	173,735,541	758,017,033
10.	Death benefits	21,716,847	24,564,819	96,123,759
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	27,041,804	30,601,285	108,620,247
13.	Disability benefits and benefits under accident and health contracts	130,178	152,584	562,526
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	109,665,115	106,146,853	438,495,510
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	1,910,594	1,043,345	5,075,304
18.	Payments on supplementary contracts with life contingencies	306,243	452,693	1,301,510
19.	Increase in aggregate reserves for life and accident and health contracts	(14,302,873)	(18,399,099)	(32,446,171)
20.	Totals (Lines 10 to 19)	146,467,907	144,562,480	617,732,685
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	14,404,139	9,895,204	60,290,026
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses and fraternal expenses	31,163,576	27,243,202	116,989,200
24.	Insurance taxes, licenses and fees, excluding federal income taxes	4,004,620	3,448,761	12,100,190
25.	Increase in loading on deferred and uncollected premiums	(143,600)	241,711	(1,145,809)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(33,747,438)	(35,256,145)	(134,557,960)
27.	Aggregate write-ins for deductions	(1,894,640)	(1,643,606)	(6,522,072)
28.	Totals (Lines 20 to 27)	160,254,564	148,491,607	664,886,260
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	20,253,608	25,243,934	93,130,773
30.	Dividends to policyholders and refunds to members			
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	20,253,608	25,243,934	93,130,773
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	3,635,192	2,258,696	6,752,986
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	16,618,416	22,985,238	86,377,787
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 762,705 (excluding taxes of $ 95,519 transferred to the IMR)	(3,502,750)	(10,208,257)	675,716
35.	Net income (Line 33 plus Line 34)	13,115,666	12,776,981	87,053,503
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,637,317,539	1,573,159,890	1,573,159,890
37.	Net income (Line 35)	13,115,666	12,776,981	87,053,503
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 309,642	6,835,703	(27,459,080)	26,123,215
39.	Change in net unrealized foreign exchange capital gain (loss)	1,267,754	10,126,937	(24,330,875)
40.	Change in net deferred income tax	(4,387,221)	13,497,257	(1,962,993)
41.	Change in nonadmitted assets	8,897,315	(2,734,139)	(2,979,259)
42.	Change in liability for reinsurance in unauthorized and certified companies		474,515	1,005,500
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			(8,700,000)
44.	Change in asset valuation reserve	2,081,940	11,964,419	(4,517,144)
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			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(1,693,059)	(17,797,514)	(7,534,298)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	26,118,098	849,376	64,157,649
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,663,435,637	1,574,009,266	1,637,317,539
	DETAILS OF WRITE-INS			
08.301.	Revenue sharing	507,082	571,292	2,275,276
08.302.	Miscellaneous	(1,490)	7,790	21,652
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	505,592	579,082	2,296,928
2701.	Reinsurance ceded adjustment	(1,693,059)	(1,883,574)	(7,534,298)
2702.	Miscellaneous charges to operations	(201,581)	239,968	1,012,226
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(1,894,640)	(1,643,606)	(6,522,072)
5301.	Reinsurance ceded adjustment	(1,693,059)	(1,883,574)	(7,534,298)
5302.	Other changes in surplus		(15,913,940)	
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(1,693,059)	(17,797,514)	(7,534,298)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	81,019,826	76,586,206	339,484,396
2.	Net investment income	84,737,669	75,005,408	294,309,782
3.	Miscellaneous income	33,669,281	25,420,773	130,120,565
4.	Total (Lines 1 to 3)	199,426,776	177,012,387	763,914,743
5.	Benefit and loss related payments	182,259,849	182,526,705	645,347,415
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(33,244,917)	(34,888,948)	(135,915,913)
7.	Commissions, expenses paid and aggregate write-ins for deductions	61,471,211	44,127,380	179,198,656
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ ______ tax on capital gains (losses)			31,434,914
10.	Total (Lines 5 through 9)	210,486,143	191,765,137	720,065,072
11.	Net cash from operations (Line 4 minus Line 10)	(11,059,367)	(14,752,750)	43,849,671
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	130,229,727	141,537,810	764,131,226
	12.2 Stocks	(4,390,630)	393,042	13,568,723
	12.3 Mortgage loans	19,099,658	11,740,227	79,675,931
	12.4 Real estate			
	12.5 Other invested assets	6,411,769	16,453,040	70,661,555
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(2,134,532)	(104,485)	3,348,291
	12.7 Miscellaneous proceeds	(17,657,017)	(59,567,254)	(5,535,923)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	131,558,975	110,452,380	925,849,803
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	230,065,310	177,887,826	740,037,314
	13.2 Stocks	320,357	333,685	4,030,709
	13.3 Mortgage loans	27,746,998	9,468,222	66,936,238
	13.4 Real estate			
	13.5 Other invested assets	4,384,555	17,496,612	44,334,994
	13.6 Miscellaneous applications	(13,745,801)	(28,530,979)	(11,531,445)
	13.7 Total investments acquired (Lines 13.1 to 13.6)	248,771,419	176,655,366	843,807,810
14.	Net increase (or decrease) in contract loans and premium notes	1,158,487	(1,218,039)	1,353,482
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(118,370,931)	(64,984,947)	80,688,511
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(11,649,548)	6,613,824	3,261,248
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(8,356,816)	(83,336,112)	(41,122,997)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(20,006,364)	(76,722,288)	(37,861,749)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(149,436,662)	(156,459,985)	86,676,433
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	391,004,715	304,328,282	304,328,282
	19.2 End of period (Line 18 plus Line 19.1)	241,568,053	147,868,297	391,004,715

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

20.0001.	Bond conversions and refinancing	10,717,612	4,505,077	24,538,265
20.0002.	Stock conversions	316,578		1,307,260
20.0003.	Net investment income payment in-kind bonds	186,118	135,674	749,549
20.0004.	Bank loan rollovers		3,762,957	10,083,261
20.0005.	Dividend reinvestment		66,307	329,480
20.0006.	Return of capital		9,048	11,774

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	48,655,811	55,515,199	206,419,533
3.	Ordinary individual annuities	346,282,627	231,442,169	1,381,046,253
4.	Credit life (group and individual)			
5.	Group life insurance	23,900	25,520	635,822
6.	Group annuities			
7.	A & H - group			
8.	A & H - credit (group and individual)			
9.	A & H - other			
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	394,962,338	286,982,888	1,588,101,608
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	394,962,338	286,982,888	1,588,101,608
14.	Deposit-type contracts			
15.	Total (Lines 13 and 14)	394,962,338	286,982,888	1,588,101,608
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

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NOTES TO FINANCIAL STATEMENTS

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.

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:

	SSAP #	F/S Page	F/S Line #		2019		2018
NET INCOME							
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$	13,115,667	$	87,053,503
(2) State prescribed practices that increase/(decrease) NAIC SAP:	N/A	N/A	N/A		-		-
(3) State permitted practices that increase/(decrease) NAIC SAP:	N/A	N/A	N/A		-		-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$	13,115,667	$	87,053,503
SURPLUS							
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$	1,663,435,637	$	1,637,317,539
(6) State prescribed practices that increase/(decrease) NAIC SAP:	N/A	N/A	N/A		-		-
(7) State permitted practices that increase/(decrease) NAIC SAP:	N/A	N/A	N/A		-		-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$	1,663,435,637	$	1,637,317,539

b. Use of estimates in the preparation of the financial statements - No change

c. Accounting policy:

(1-5) No change

(6) For loan-backed and structured securities, 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.

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:

There is not substantial doubt regarding the Company's ability to continue as a going concern.

Note 2 – Accounting Changes and Corrections of Errors

a. For the three months ended March 31, 2019, the Company did not record any corrections of prior years' errors.

For the three months ended March 31, 2018, corrections of prior years' errors were recorded in capital and surplus, net of tax:

	Increase (Decrease) to:					
	Prior Years' Net Income		Current Year Surplus		Asset or Liability Balances	
	(In Millions)					
Deferred income taxes	$	-	$	(15,913,941)	$	(15,913,941)
Total	$	-	$	(15,913,941)		

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

b. Adoption of new accounting standards:

In June 2016, the NAIC adopted substantive revisions to Statements of Statutory Accounting Principles (SSAP) No. 51R, Life Contracts, to incorporate references to the Valuation Manual and to facilitate the implementation of principles-based reserving (PBR), which were effective on January 1, 2017. The adoption of PBR only applies to new life insurance policies issued after January 1, 2017, however the Company plans to adopt these revisions to SSAP No. 51R using the 3-year phased in approach by no later than January 1, 2020. The Company currently uses formulas and assumptions to determine reserves as prescribed by state laws and regulations. Under PBR, the Company will be required to hold the higher of (a) the reserve using prescribed factors and (b) the PBR reserve which considers a wide range of future economic conditions, computed using justified company experience factors, such as mortality, policyholder behavior and expenses. The modifications are not expected to have a material effect on the Company's total life reserves and surplus in the Company's financial statements.

NOTES TO FINANCIAL STATEMENTS

In October 2018, the NAIC issued SSAP No. 86, Benchmark Interest Rates, effective January 1, 2019. This guidance permits the use of the Overnight Index Swap (OIS) rate based on Secured Overnight Financing Rate as a U.S. benchmark interest rate for hedge accounting purposes under ASC Topic 815 in addition to the U.S. Treasury rate, the LIBOR swap rate, the OIS rate based on the Fed Funds Effective Rate, and the SIFMA Municipal Swap Rate. The Company has not elected to apply hedge accounting, therefore adoption of this guidance did not have an impact on the Company's financial statements.

In November 2018, the NAIC issued SSAP No. 30R, Unaffiliated Common Stock, effective January 1, 2019. These clarifications applies to unaffiliated common stock including Securities Exchange Commission registered investment companies, such as closed-end mutual funds and unit investments trusts. The modification also includes public stock warrants, while nonpublic stock warrants would be classified as derivative instruments. The modifications did not have a material effect 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

Reverse mortgages - No change

d. Loan-backed 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 other-than-temporary impairments (OTTI) classified on the following bases for recognizing OTTI:

		(1) Amortized Cost Basis Before OTTI	(2) OTTI Recognized in Loss (2a) Interest	(2b) Non-interest	(3) Fair Value 1-(2a+2b)
	OTTI 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	1,165,596	-	9,831	1,155,765
c.	Total first quarter	$ 1,165,596	$ -	$ 9,831	$ 1,155,765
	OTTI 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 recover the amortized cost basis	-	-	-	-
f.	Total second quarter	$ -	$ -	$ -	$ -
	OTTI 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	$ -	$ -	$ -	$ -
	OTTI 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	-	-	-	-
l.	Total fourth quarter	$ -	$ -	$ -	$ -
m.	Annual aggregate total		$ -	$ 9,831	

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

NOTES TO FINANCIAL STATEMENTS

(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
61750MAB1	$ 586	$ 548	$ (38)	$ 548	$ 554	March 31, 2019
65106FAG7	12,643	11,714	(929)	11,714	343	March 31, 2019
761118FM5	390,110	385,210	(4,900)	385,210	388,296	March 31, 2019
57643QAE5	755,970	754,768	(1,201)	754,768	790,386	March 31, 2019
US74951PBV94	6,287	3,525	(2,763)	3,525	6,872	March 31, 2019
Totals	$ 1,165,596	$ 1,155,765	$ (9,831)	$ 1,155,765	$ 1,186,451	

(4) As of March 31, 2019, 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:
   1. Less than 12 months $ (3,147,381)
   2. 12 months or longer $ (3,420,723)

b. The aggregate related fair value of securities with unrealized losses:
   1. Less than 12 months $ 296,729,444
   2. 12 months or longer $ 142,707,788

(5) No change

e. Dollar repurchase agreements and/or securities lending transactions: The Company did not have any dollar repurchase agreements and/or securities lending transactions.

f. Repurchase agreements transactions accounted for as secured borrowing:

(1) The Company has entered into repurchase agreements whereby the Company sells securities and simultaneously agrees to repurchase the same or substantially the same securities. These repurchase agreements are accounted for as collateralized borrowings with the proceeds from the sale of the securities recorded as a liability and the underlying securities continue to be recorded as an investment by the Company. Earnings on these investments are recorded as investment income and the difference between the proceeds and the amount at which the securities will be subsequently reacquired is amortized as interest expense. Repurchase agreements are used as a tool for overall portfolio management to help ensure the Company maintains adequate assets in order to provide yield, spread and duration to support liabilities and other corporate needs.

The Company provides collateral, as dictated by the repurchase agreements, to the counterparty in exchange for a loan. If the fair value of the securities sold becomes less than the loan, the counterparty may require additional collateral.

The carrying value, which is at cost, reported in the Company's liabilities as repurchase agreements approximates the fair value.

(2) Type of Repo Trades Used

	1 FIRST QUARTER	2 SECOND QUARTER	3 THIRD QUARTER	4 FOURTH QUARTER
a. Bilateral (YES/NO)	YES	-	-	-
b. Tri-Party (YES/NO)	NO	-	-	-

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER				SECOND QUARTER			
	1 MINIMUM	2 MAXIMUM	3 AVERAGE DAILY BALANCE	4 ENDING BALANCE	5 MINIMUM	6 MAXIMUM	7 AVERAGE DAILY BALANCE	8 ENDING BALANCE
a. Open – No Maturity	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Overnight	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
c. 2 Days to 1 Week	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
d. > 1 Week to 1 Month	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
e. > 1 Month to 3 Months	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
f. > 3 Months to 1 Year	$ 232,599,715	$ 291,668,315	$ 237,266,613	$ 232,756,100	$ -	$ -	$ -	$ -
g. > 1 Year	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

	THIRD QUARTER				FOURTH QUARTER			
	9 MINIMUM	10 MAXIMUM	11 AVERAGE DAILY BALANCE	12 ENDING BALANCE	13 MINIMUM	14 MAXIMUM	15 AVERAGE DAILY BALANCE	16 ENDING BALANCE
a. Open – No Maturity	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Overnight	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
c. 2 Days to 1 Week	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
d. > 1 Week to 1 Month	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
e. > 1 Month to 3 Months	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
f. > 3 Months to 1 Year	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
g. > 1 Year	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

The company did not have any repurchase agreements where securities sold and/or acquired resulted in default as of March 31, 2019.

NOTES TO FINANCIAL STATEMENTS

(5) Securities "Sold" Under Repo – Secured Borrowing

	FIRST QUARTER				SECOND QUARTER			
	1 MINIMUM	2 MAXIMUM	3 AVERAGE DAILY BALANCE	4 ENDING BALANCE	5 MINIMUM	6 MAXIMUM	7 AVERAGE DAILY BALANCE	8 ENDING BALANCE
a. BACV	XXX	XXX	XXX	$ 232,756,100	XXX	XXX	XXX	$ -
b. Nonadmitted - Subset of BACV	XXX	XXX	XXX	$ -	XXX	XXX	XXX	$ -
c. Fair Value	$ 232,599,715	$ 291,668,315	$ 237,266,613	$ 232,756,100	$ -	$ -	$ -	$ -

	THIRD QUARTER				FOURTH QUARTER			
	9 MINIMUM	10 MAXIMUM	11 AVERAGE DAILY BALANCE	12 ENDING BALANCE	13 MINIMUM	14 MAXIMUM	15 AVERAGE DAILY BALANCE	16 ENDING BALANCE
a. BACV	XXX	XXX	XXX	$ -	XXX	XXX	XXX	$ -
b. Nonadmitted - Subset of BACV	XXX	XXX	XXX	$ -	XXX	XXX	XXX	$ -
c. Fair Value	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

(6) Securities Sold Under Repo – Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NON-ADMITTED
a. Bonds - BACV	$ -	$ 232,756,100	$ -	$ -	$ -	$ -	$ -	$ -
b. Bonds - FV	-	232,756,100	-	-	-	-	-	-
c. LB & SS - BACV	-	-	-	-	-	-	-	-
d. LB & SS - FV	-	-	-	-	-	-	-	-
e. Preferred Stock - BACV	-	-	-	-	-	-	-	-
f. Preferred Stock - FV	-	-	-	-	-	-	-	-
g. Common Stock	-	-	-	-	-	-	-	-
h. Mortgage Loans - BACV	-	-	-	-	-	-	-	-
i. Mortgage Loans - FV	-	-	-	-	-	-	-	-
j. Real Estate - BACV	-	-	-	-	-	-	-	-
k Real Estate - FV	-	-	-	-	-	-	-	-
l. Derivatives - BACV	-	-	-	-	-	-	-	-
m. Derivatives - FV	-	-	-	-	-	-	-	-
n. Other Invested Assets - BACV	-	-	-	-	-	-	-	-
o. Other Invested Assets - FV	-	-	-	-	-	-	-	-
p. Total Assets - BACV	$ -	$ 232,756,100	$ -	$ -	$ -	$ -	$ -	$ -
q. Total Assets - FV	$ -	$ 232,756,100	$ -	$ -	$ -	$ -	$ -	$ -

p=a+c+e+g+h+j+l+n
q=b+d+f+g+i+k+m+o

(7) Collateral Received – Secured Borrowing

	FIRST QUARTER				SECOND QUARTER			
	1 MINIMUM	2 MAXIMUM	3 AVERAGE DAILY BALANCE	4 ENDING BALANCE	5 MINIMUM	6 MAXIMUM	7 AVERAGE DAILY BALANCE	8 ENDING BALANCE
a. Cash	$ 1,488,000	$ 1,887,000	$ 1,837,125	$ 1,887,000	$ -	$ -	$ -	$ -
b. Securities (FV)	$ 174,010,752	$ 234,298,502	$ 228,947,372	$ 233,978,670	$ -	$ -	$ -	$ -

	THIRD QUARTER				FOURTH QUARTER			
	9 MINIMUM	10 MAXIMUM	11 AVERAGE DAILY BALANCE	12 ENDING BALANCE	13 MINIMUM	14 MAXIMUM	15 AVERAGE DAILY BALANCE	16 ENDING BALANCE
a. Cash	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Securities (FV)	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

(8) Cash & Non-Cash Collateral Received – Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a. Cash	$ 1,887,000	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Bonds - FV	-	233,978,670	-	-	-	-	-	-
c. LB & SS - FV	-	-	-	-	-	-	-	-
d. Preferred Stock - FV	-	-	-	-	-	-	-	-
e. Common Stock	-	-	-	-	-	-	-	-
f. Mortgage Loans - FV	-	-	-	-	-	-	-	-
g. Real Estate - FV	-	-	-	-	-	-	-	-
h. Derivatives - FV	-	-	-	-	-	-	-	-
i. Other Invested Assets - FV	-	-	-	-	-	-	-	-
j. Total Collateral Assets - FV (Sum of a through i)	$ 1,887,000	$ 233,978,670	$ -	$ -	$ -	$ -	$ -	$ -

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	FAIR VALUE
a. Overnight and Continuous	$ -
b. 30 Days or Less	$ 173,687,500
c. 31 to 90 Days	$ 59,068,600
d. > 90 Days	$ -

The company did not have any repurchase agreements where cash collateral received was reinvested as of March 31, 2019.

NOTES TO FINANCIAL STATEMENTS

(11) Liability to Return Collateral – Secured Borrowing (Total)

	FIRST QUARTER				SECOND QUARTER			
	1 MINIMUM	2 MAXIMUM	3 AVERAGE DAILY BALANCE	4 ENDING BALANCE	5 MINIMUM	6 MAXIMUM	7 AVERAGE DAILY BALANCE	8 ENDING BALANCE
a. Cash (Collateral – All)	$ 1,488,000	$ 1,887,000	$ 1,837,125	$ 1,887,000	$ -	$ -	$ -	$ -
b. Securities Collateral (FV)	174,010,752	234,298,502	228,947,372	233,978,670	$ -	-	-	-

	THIRD QUARTER				FOURTH QUARTER			
	9 MINIMUM	10 MAXIMUM	11 AVERAGE DAILY BALANCE	12 ENDING BALANCE	13 MINIMUM	14 MAXIMUM	15 AVERAGE DAILY BALANCE	16 ENDING BALANCE
a. Cash (Collateral – All)	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Securities Collateral (FV)	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

g. Reverse repurchase agreements transactions accounted for as secured borrowing: The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing.

h. Repurchase agreements transactions accounted for as a sale: The Company did not have any repurchase agreements transactions accounted for as a sale.

i. Reverse repurchase agreements transactions accounted for as a sale: The Company did not have any reverse repurchase agreements transactions accounted for as a sale.

j. Real estate – No change

k. Low-Income Housing Tax Credit - No change

l. Restricted Assets - No change

m. Working capital finance investments: The Company did not invest in working capital finance investments.

n. 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.

o. Structured notes:
A structured note is a direct debt issuance by a corporation, municipality, or government entity, ranking pari-passu with the issuer's other debt issuance of equal seniority where either: (a) the coupon and/or principal payments are linked, in whole or in part, to prices or payment streams from index or indices, or assets deriving their value from other than the issuer's credit quality, or (b) the coupon and/or principal payments are leveraged by a formula that is different from either a fixed coupon, or a non-leveraged floating rate coupon linked to an interest rate index, including but not limited to the London Interbank Offered Rate (LIBOR) or the prime rate. As structured notes are issuer obligations without a trust, they are within the scope of SSAP No. 26, "Bonds, Excluding Loan-backed and Structured Securities". Structured notes are different than the asset backed structured securities, which are accounted for under SSAP No. 43R, "Revised - Loan-Backed and Structured Securities", as they lack either a trust or assets backing them. The disclosure below allows regulators to assess the volume of activity in structured notes and to determine whether additional accounting or reporting revisions, such as valuation and risk-based capital, are needed. To satisfy this request, the Company is required to separately identify structured notes, on a CUSIP basis and provide information by CUSIP for actual cost, fair value, book/adjusted carrying value, and whether the structured note is a mortgage-referenced security. The following sets forth the actual cost, fair value and carrying value of structured notes as of March 31, 2019:

CUSIP Identification	Actual Cost	Fair Value	Book / Adjusted Carrying Value	Mortgage-Referenced Security (YES/NO)
391164AF7	$ 444,402	$ 424,206	$ 428,828	NO
Total	$ 444,402	$ 424,206	$ 428,828	XXX

p. 5* Securities:

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	61	72	$72,816,223	$78,560,516	$71,814,581	$77,588,228
(2) LB&SS - AC	-	-	-	-	-	-
(3) Preferred Stock - AC	3	4	2,275,572	2,345,872	3,020,675	3,085,079
(4) Preferred Stock - FV	-	-	-	-	-	-
(5) Total (1+2+3+4)	64	76	$75,091,795	$80,906,388	$74,835,256	$80,673,307

AC - Amortized Cost FV - Fair Value

q. Short Sales - The Company does not engage in short sale transactions.

NOTES TO FINANCIAL STATEMENTS

r. Prepayment Penalty and Acceleration Fees:

		Three Months Ended March 31, 2019	
		General Account	Separate Account
1. Number of CUSIPS		8	N/A
2. Aggregate Amount of Investment Income	$	790,455	N/A

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 - 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-i. 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. Joint and several liabilities – No change

f. All other contingencies:
In the normal course of business, the Company is involved in disputes, litigation and governmental or regulatory inquiries, administrative proceedings, examinations and investigations, both pending and threatened. These matters, if resolved adversely against the Company or settled, may result in monetary damages, fines and penalties or require changes in the Company's business practices. The resolution or settlement of these matters is inherently difficult to predict. Based upon the Company's assessment of these pending matters, the Company does not believe that the amount of any judgment, settlement or other action arising from any pending matter is likely to have a material adverse effect on the statement of financial position. However, an adverse outcome in certain matters could have a material adverse effect on the results of operations for the period in which such matter is resolved, or an accrual is determined to be required, on the financial statement financial position, or on our reputation.

The Company evaluates the need for accruals of loss contingencies for each matter. When a liability for a matter is probable and can be estimated, the Company accrues an estimate of the loss and any related insurance recoveries, if any. An accrual is subject to subsequent adjustment as a result of additional information and other developments. The resolution of matters are inherently difficult to predict, especially in the early stages of matter. Even if a loss is probable, due to many complex factors, such as speed of discovery and the timing of court decisions or rulings, a loss or range of loss may not be reasonably estimated until the later stages of the matter. For matters where a loss is material and it is either probable or reasonably possible then it is disclosed. For matters where a loss may be reasonably possible, but not probable, or is probable but not reasonably estimated, no accrual is established, but the matter, if material, is disclosed.

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 2019 or 2018.

(3) No change

(4) The Company did not have interests that continue to be held by a transferor in securitized financial assets in 2019 or 2018.

(5-7) No change

c. Wash sales:

NOTES TO FINANCIAL STATEMENTS

(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, or unrated, through the three months ended March 31, 2019 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 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.

NOTES TO FINANCIAL STATEMENTS

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

	March 31, 2019				
	Level 1	Level 2	Level 3	Net Asset (NAV)	Total
Financial assets:					
Bonds:					
Industrial and miscellaneous	$ -	$ 2,502,448	$ 833,260	$ -	$ 3,335,708
Parent, subsidiaries and affiliates	-	1,951,403	6,281,762	-	8,233,165
Preferred stocks	-	-	74,560	-	74,560
Common stock - subsidiary and affiliates	16,208,839	-	-	-	16,208,839
Common stock - unaffiliated	286,735	-	2,600,347	-	2,887,082
Derivatives:					
Interest rate swaps	-	299,559,359	-	-	299,559,359
Options	-	17,373,150	-	-	17,373,150
Currency swaps	-	29,609,053	-	-	29,609,053
Forward contracts	-	2,724,173	-	-	2,724,173
Financial futures	-	21,165,635	-	-	21,165,635
Separate account assets	1,751,698,493	6,394	-	-	1,751,704,887
Total financial assets carried at fair value	$ 1,768,194,067	$ 374,891,615	$ 9,789,929	$ -	$ 2,152,875,611
Financial liabilities:					
Repurchase agreements					
Derivatives:					
Interest rate swaps	$ -	$ 409,354,347	$ -	$ -	$ 409,354,347
Options	-	2,363,860	-	-	2,363,860
Currency swaps	-	6,706,022	-	-	6,706,022
Forward contracts	-	958,714	-	-	958,714
Credit default swaps	-	11,228	-	-	11,228
Financial futures	-	128,283	-	-	128,283
Total financial liabilities carried at fair value	$ -	$ 419,522,454	$ -	$ -	$ 419,522,454

For the period ended March 31, 2019, there were no significant transfers between Level 1 and Level 2 and the Company does not have any financial instruments that were carried at NAV as a practical expedient.

NOTES TO FINANCIAL STATEMENTS

	December 31, 2018				
	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Financial assets:					
Bonds:					
Special revenue	$ -	$ 755,723	$ -	$ -	$ 755,723
Industrial and miscellaneous	-	326,177	4,289,616	-	4,615,793
Parent, subsidiaries and affiliates	-	2,110,729	6,384,097	-	8,494,826
Preferred stocks	362,670	-	31,996	-	394,666
Common stock - subsidiary and affiliates	10,868,152	-	-	-	10,868,152
Common stock - unaffiliated	116,099	-	2,499,354	-	2,615,453
Derivatives:					
Interest rate swaps	-	249,516,085	-	-	249,516,085
Options	-	13,957,901	-	-	13,957,901
Currency swaps	-	35,305,329	-	-	35,305,329
Forward contracts	-	3,471,843	-	-	3,471,843
Financial futures - short positions	-	94,647	-	-	94,647
Financial futures - long positions	-	32,025,337	-	-	32,025,337
Separate account assets	1,596,964,984	6,732	-	-	1,596,971,716
Total financial assets carried at fair value	$ 1,608,311,905	$ 337,570,503	$ 13,205,063	$ -	$ 1,959,087,471
Financial liabilities:					
Derivatives:					
Interest rate swaps	$ -	$ 374,936,861	$ -	$ -	$ 374,936,861
Options	-	407,364	-	-	407,364
Currency swaps	-	7,762,334	-	-	7,762,334
Forward contracts	-	570,442	-	-	570,442
Credit default swaps	-	12,710	-	-	12,710
Total financial liabilities carried at fair value	$ -	$ 383,689,711	$ -	$ -	$ 383,689,711

For the year ended December 31, 2018, there were no significant transfers between Level 1 and Level 2.

NOTES TO FINANCIAL STATEMENTS

(2) The following presents changes in the Company's Level 3 financial instruments that are carried at fair value:

	Balance as of 01/01/2019	Transfers[(1)] In	Transfers[(1)] Out	Gains (Losses) in Net Income	Gains (Losses) in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 3/31/2019
Financial assets:										
Bonds:										
Industrial and miscellaneous	$ 4,289,614	$ 242,424	$ (3,620,077)	$ (214,181)	$ 135,480	$ -	$ -	$ -	$ -	$ 833,260
Parent, subsidiaries and affiliates	6,384,098	-	-	-	(102,336)	-	-	-	-	6,281,762
Preferred stocks	31,996	42,257	-	-	307	-	-	-	-	74,560
Common stocks - unaffiliated	2,499,354	-	(131)	51,927	122,194	38	-	-	(73,035)	2,600,347
Total financial assets	$ 13,205,062	$ 284,681	$ (3,620,208)	$ (162,254)	$ 155,645	$ 38	$ -	$ -	$ (73,035)	$ 9,789,929

[(1)]Level 3 transfers include assets that are consistently carried at fair value but have had a level change, are no longer carried at fair value, or have just begun to be carried at fair value, such as assets with no level changes but a change in the lower of cost or market carrying basis.

	Balance as of 01/01/2018	Transfers[(1)] In	Transfers[(1)] Out	Gains (Losses) in Net Income	Gains (Losses) in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 12/31/2018
Financial assets:										
Bonds:										
Industrial and miscellaneous	$ 2,213,347	$ 3,546,000	$ -	$ (295,001)	$ (500,164)	$ 6,289	$ 152,258	$ -	$ (833,115)	$ 4,289,614
Parent, subsidiaries and affiliates	6,740,295	-	-	-	(356,197)	-	-	-	-	6,384,098
Preferred stock	167,887	-	(167,887)	-	(28,743)	-	60,739	-	-	31,996
Common stock - unaffiliated	3,274,658	-	-	647,982	(404,676)	51,618	1,600,312	-	(2,670,540)	2,499,354
Currency Swaps	49,359	-	(49,359)	-	-	-	-	-	-	-
Total financial assets	$ 12,445,546	$ 3,546,000	$ (217,246)	$ 352,981	$ (1,289,780)	$ 57,907	$ 1,813,309	$ -	$ (3,503,655)	$ 13,205,062

[(1)]Level 3 transfers include assets that are consistently carried at fair value but have had a level change, are no longer carried at fair value, or have just begun to be carried at fair value, such as assets with no level changes but a change in the 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.

(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:

Separate account assets - These assets primarily include bonds (industrial and miscellaneous; U.S. government and agencies) and derivatives. Their fair values are determined as follows:

Bonds (Industrial and miscellaneous) - These securities are principally valued using the market or the income approaches. Level 2 valuations are based primarily on quoted prices in markets that are not active, broker quotes, matrix pricing or other similar techniques that use standard market observable inputs such as benchmark yields, spreads versus benchmark yields, new issuances, issuer ratings, duration, and trades of identical or comparable securities. Privately placed securities are valued using discounted cash flow models using standard market observable inputs, and inputs derived from, or corroborated by, market observable data including market yield curve, duration, call provisions, observable prices and spreads for similar publicly traded or privately traded issuances that incorporate the credit quality and industry sector of the issuer. This level also includes securities priced by independent pricing services that use observable inputs. Valuations based on matrix pricing or other similar techniques that utilize significant unobservable inputs or inputs that cannot be derived principally from, or corroborated by, observable market data, including adjustments for illiquidity, delta spread adjustments or spreads to reflect industry trends or specific credit–related issues are classified as Level 3. In addition, inputs including quoted prices for identical or similar securities that are less liquid and based on lower levels of trading activity than securities classified in Level 2 are classified as Level 3.

Bonds (U.S. government and agencies) - These securities are principally valued using the market approach. Level 2 valuations are based primarily on quoted prices in markets that are not active, or using matrix pricing or other similar techniques using standard market observable inputs such as the benchmark U.S. Treasury yield curve, the spreads versus the U.S. Treasury yield curve for the identical security and comparable securities that are actively traded.

Derivative assets and liabilities - These financial instruments are primarily valued using the market approach. The estimated fair value of derivatives is based primarily on 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. *"Other Items".*

NOTES TO FINANCIAL STATEMENTS

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

	March 31, 2019						
	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial assets:							
Bonds:							
U. S. government and agencies	$ 274,108,643	$ 273,464,804	$ -	$ 274,108,643	$ -	$ -	$ -
All other governments	1,394,902	1,352,861	-	1,394,902	-	-	-
States, territories and possessions	32,061,677	29,347,201	-	32,061,677	-	-	-
Political subdivisions	19,866,107	18,245,380	-	19,866,107	-	-	-
Special revenue	138,605,326	125,573,426	-	138,605,326	-	-	-
Industrial and miscellaneous	3,619,101,555	3,504,983,061	-	1,799,866,888	1,819,234,667	-	-
Parent, subsidiaries and affiliates	222,602,072	215,526,432	-	29,587,090	193,014,982	-	-
Preferred stocks	27,583,553	26,502,638	19,452,316	-	8,131,237	-	-
Common stock - subsidiary and affiliates[(1)]	16,208,839	16,208,839	16,208,839	-	-	-	-
Common stock - unaffiliated	2,887,082	2,887,082	286,735	-	2,600,347	-	-
Mortgage loans - commercial	845,409,370	818,280,998	-	-	845,409,370	-	-
Mortgage loans - residential	108,967,565	113,221,453	-	-	108,967,565	-	-
Cash, cash equivalents and short-term investments	241,568,053	241,568,053	35,658,306	205,909,747	-	-	-
Derivatives:							
Interest rate swaps	299,559,359	299,559,357	-	299,559,359	-	-	-
Options	17,373,150	17,373,150	-	17,373,150	-	-	-
Currency swaps	29,609,053	29,609,053	-	29,609,053	-	-	-
Forward contracts	2,724,174	2,724,174	-	2,724,174	-	-	-
Financial futures	21,165,635	21,165,635	-	21,165,635	-	-	-
Separate account assets	1,751,704,887	1,751,704,887	1,751,698,493	6,394	-	-	-
Financial liabilities:							
Repurchase agreements	232,756,100	232,756,100	-	232,756,100	-	-	-
Individual annuity contracts	3,293,421,331	2,981,083,665	-	-	3,293,421,331	-	-
Supplementary contracts	80,940,878	80,139,483	-	-	80,940,878	-	-
Derivatives:							
Interest rate swaps	409,354,347	409,354,347	-	409,354,347	-	-	-
Options	2,363,859	2,363,859	-	2,363,859	-	-	-
Currency swaps	6,706,022	6,706,022	-	6,706,022	-	-	-
Forward contracts	958,714	958,714	-	958,714	-	-	-
Credit default swaps	11,228	11,228	-	11,228	-	-	-
Financial futures	128,283	128,283	-	128,283	-	-	-

[(1)]Common stock - subsidiary and affiliates does not include MML Bay State, which had a statutory carrying value of $307,543,396.

	December 31, 2018						
	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial assets:							
Bonds:							
U. S. government and agencies	$ 274,697,980	$ 273,487,919	$ -	$ 274,697,980	$ -	$ -	$ -
All other governments	1,371,069	1,361,038	-	1,371,069	-	-	-
States, territories and possessions	31,599,211	29,374,590	-	31,599,211	-	-	-
Political subdivisions	19,316,604	18,242,094	-	19,316,604	-	-	-
Special revenue	127,598,639	120,045,284	-	127,598,639	-	-	-
Industrial and miscellaneous	3,399,664,608	3,412,083,826	-	1,627,276,647	1,772,387,962	-	-
Parent, subsidiaries and affiliates	250,536,677	245,918,985	-	24,628,918	225,907,759	-	-
Preferred stocks	25,135,684	26,560,290	17,237,100	-	7,898,583	-	-
Common stock - subsidiary and affiliates(1)	10,868,152	10,868,152	10,868,152	-	-	-	-
Common stock - unaffiliated	2,615,453	2,615,453	116,099	-	2,499,354	-	-
Mortgage loans - commercial	828,977,237	812,186,687	-	-	828,977,237	-	-
Mortgage loans - residential	102,878,134	109,085,667	-	-	102,878,134	-	-
Cash, cash equivalents and short-term investments	391,004,715	391,004,715	69,979,806	321,024,909	-	-	-
Derivatives:							
Interest rate swaps	249,516,083	249,516,083	-	249,516,083	-	-	-
Options	13,957,901	13,957,901	-	13,957,901	-	-	-
Currency swaps	35,305,329	35,305,329	-	35,255,970	49,359	-	-
Forward contracts	3,471,843	3,471,843	-	3,471,843	-	-	-
Separate account assets	1,596,971,716	1,596,971,716	1,596,964,984	6,732	-	-	-
Financial liabilities:							
Repurchase agreements	232,277,500	232,277,500	-	232,277,500	-	-	-
Individual annuity contracts	3,312,409,604	2,995,402,794	-	-	3,312,409,604	-	-
Supplementary contracts	91,166,848	90,264,206	-	-	91,166,848	-	-
Derivatives:							
Interest rate swaps	374,936,862	374,936,862	-	374,936,862	-	-	-
Options	407,363	407,363	-	407,363	-	-	-
Currency swaps	7,762,334	7,762,334	-	7,762,334	-	-	-
Forward contracts	570,442	570,442	-	570,442	-	-	-
Credit default swaps	12,710	12,710	-	12,710	-	-	-

(1)Common stock - subsidiary and affiliates does not include MML Bay State, which had a statutory carrying value of $295,306,366.

d. As of March 31, 2019 and December 31, 2018, 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

b. Troubled debt restructuring - No change

c. 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 2017 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 Company uses derivatives, such as interest rate swaps and swaptions, as well as synthetic assets to reduce interest rate and duration imbalances determined in asset/liability analyses.

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.

NOTES TO FINANCIAL STATEMENTS

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 a portion of its 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 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.

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, domestically or internationally, may directly or indirectly 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 management 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) Direct exposure through other investments.

	March 31, 2019			Three Months Ended March 31, 2019
Alt-A:	Actual Cost	Carrying Value	Fair Value	OTTI
a. Residential mortgage-backed securities	$ 14,657,864	$ 16,943,607	$ 19,098,063	$ 5,211
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	709,167	807,939	945,129	-
f. Other assets	-	-	-	-
g. Total	$ 15,367,031	$ 17,751,546	$ 20,043,192	$ 5,211

* 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.

NOTES TO FINANCIAL STATEMENTS

	December 31, 2018			Year Ended December 31, 2018
Alt-A:	Actual Cost	Carrying Value	Fair Value	OTTI
a. Residential mortgage-backed securities	$ 15,342,362	$ 17,584,357	$ 19,871,069	$ 76,979
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	752,906	846,365	990,672	-
f. Other assets	-	-	-	-
g. Total	$ 16,095,268	$ 18,430,722	$ 20,861,741	$ 76,979

* 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.

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

g. Retained asset accounts - No change

Note 22 – Events Subsequent

Management of the Company has evaluated subsequent events through May 13, 2019, the date the financial statements were available to be issued to state regulators and subsequently on the Company’s website. No events have occurred subsequent to the date of the Statements of Financial Position and before the date of evaluation that would require disclosure.

Note 23 – Reinsurance - No change

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

a – d. No change

e. The Company does not write any accident and health insurance premium that is subject to the Affordable Care Act risk-sharing provisions.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

There was no increase to reserves in 2019 for incurred losses and loss adjustment expenses attributable to insured events of prior years, which 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

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 requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

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

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

2.2 If yes, date of change:

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

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

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [ ] No [X]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

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

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

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/31/2016

6.4 By what department or departments?
State of Connecticut Insurance Department

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

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

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

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated 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 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 location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Baring International Investment Limited	London, UK				YES
Barings Global Advisers Limited	London, UK				YES
Barings Securities, LLC	Charlotte, NC				YES
HarbourVeiw Asset Management Corporation	New York, NY				YES
MML Distributors, LLC	Enfield, CT				YES
MML Investment Advisers, LLC	Enfield, CT				YES
MML Investors Services, LLC	Springfield, MA				YES
MML Strategic Distributors, LLC	Springfield, MA				YES
MMLISI Financial Alliances, LLC	Springfield, MA				YES
OC Private Capital, LLC	New York, NY				YES
OFI Advisors, Inc.	New York, NY				YES
OFI Global Asset Management, Inc	New York, NY				YES
OFI Global Institutional, Inc.	New York, NY				YES
OFI Private Investments, Inc.	New York, NY				YES
OFI SteelPath, Inc.	Dallas, TX				YES
OppenheimerFunds Distributor, Inc.	New York, NY				YES
Oppenheimer Funds, Inc.	New York, NY				YES
The MassMutual Trust Company, FSB	Enfield, CT		YES		

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:
Answer required if 14.11 is "No"

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
Removed picture and quote of Scott Sebastian and replaced it with new quote and picture of Alison Weiss under Working with the government and third parties section.

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

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).
Answer required if 14.31 is Yes

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
Repurchase agreements, Letter stock or securities restricted as to sale - excluding FHLB Capital Stock, On deposit with states and Pledged as collateral - excluding collateral pledged to an FHLB.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 52,480,879

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? Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 245,915,459	$ 215,526,432
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 309,931,852	$ 330,322,499
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 70,990,378	$ 71,043,154
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 626,837,689	$ 616,892,085
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 [ ]
If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $

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

16.3 Total payable for securities lending reported on the liability page. $

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
Citibank, N.A.	333 West 34th Street, New York, NY 10001
JP Morgan Chase Bank N.A.	1 Chase Manhattan Plaza, 19th Floor, New York, NY 10005
State Street Global Services	801 Pennsylvania Avenue, Kansas City, MO 64105

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Barings LLC	A
IFM Investors Pty Ltd	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
106006	Barings LLC	MMPERQOMXYENC8A2GO84	SEC	DS
162754	IFM Investors Pty Ltd		SEC	NO

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

18.2 If no, list exceptions:
At 3/31/2019, 23 issues for 19 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 $28,567,369 or 0.63% of all assets.

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
   a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
   b. Issuer or obligor is current on all contracted interest and principal payments.
   c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

   Has the reporting entity self-designated 5GI securities? Yes [X] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
   a. The security was purchased prior to January 1, 2018.
   b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
   c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
   d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

   Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident Health Companies/Fraternal Benefit Societies:

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

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$
1.12 Residential Mortgages	$ 113,221,452
1.13 Commercial Mortgages	$ 818,280,999
1.14 Total Mortgages in Good Standing	$ 931,502,451
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	$
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	
1.41 Farm Mortgages	$
1.42 Residential Mortgages	$
1.43 Commercial Mortgages	$
1.44 Total Mortgages in Process of Foreclosure	$
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 931,502,451
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	$
1.62 Residential Mortgages	$
1.63 Commercial Mortgages	$
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$

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	%

3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [ ] No [ ] N/A [ ]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [X]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
66346	58-0828824	08/30/2010	Munich American Reassurance (MUT2)	GA	YRT/I	Authorized		
93572	43-1235868	08/30/2010	RGA Reinsurance Co. (GAT2)	MO	YRT/I	Authorized		
64688	75-6020048	08/30/2010	SCOR Global Life Americas Reins Co (TAT2)	DE	YRT/I	Authorized		
82627	06-0839705	08/30/2010	Swiss Re Life & Health America (SRT2)	MO	YRT/I	Authorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	822,746	4,988,756			5,811,502	
2.	Alaska AK	L	16,118	2,100			18,218	
3.	Arizona AZ	L	781,999	2,327,766			3,109,765	
4.	Arkansas AR	L	140,217	2,135,559			2,275,776	
5.	California CA	L	5,760,709	34,499,047			40,259,756	
6.	Colorado CO	L	596,606	4,186,440			4,783,046	
7.	Connecticut CT	L	1,227,007	14,945,738			16,172,745	
8.	Delaware DE	L	124,702	1,431,715			1,556,417	
9.	District of Columbia DC	L	408,501	317,330			725,831	
10.	Florida FL	L	4,781,176	25,146,448			29,927,624	
11.	Georgia GA	L	1,225,394	6,215,349			7,440,743	
12.	Hawaii HI	L	567,630	1,649,300			2,216,930	
13.	Idaho ID	L	75,729	318,980			394,709	
14.	Illinois IL	L	1,498,309	10,105,063			11,603,372	
15.	Indiana IN	L	920,384	10,803,825			11,724,209	
16.	Iowa IA	L	312,301	2,315,924			2,628,225	
17.	Kansas KS	L	366,189	501,403			867,592	
18.	Kentucky KY	L	285,753	1,995,353			2,281,106	
19.	Louisiana LA	L	373,423	3,389,614			3,763,037	
20.	Maine ME	L	92,702	2,172,054			2,264,756	
21.	Maryland MD	L	1,722,089	6,483,388			8,205,477	
22.	Massachusetts MA	L	1,240,917	14,127,734			15,368,651	
23.	Michigan MI	L	891,658	10,323,831			11,215,489	
24.	Minnesota MN	L	1,505,896	12,580,472			14,086,368	
25.	Mississippi MS	L	552,004	1,662,973			2,214,977	
26.	Missouri MO	L	607,320	7,135,218			7,742,538	
27.	Montana MT	L	107,281	2,477,478			2,584,759	
28.	Nebraska NE	L	195,391	5,740,150			5,935,541	
29.	Nevada NV	L	431,970	1,433,686			1,865,656	
30.	New Hampshire NH	L	259,996	3,475,698			3,735,694	
31.	New Jersey NJ	L	2,581,523	26,947,235			29,528,758	
32.	New Mexico NM	L	106,120	80,750			186,870	
33.	New York NY	N	1,772,350	189,756			1,962,106	
34.	North Carolina NC	L	1,954,421	9,838,425			11,792,846	
35.	North Dakota ND	L	7,759	1,009,484			1,017,243	
36.	Ohio OH	L	1,254,303	11,338,293			12,592,596	
37.	Oklahoma OK	L	496,416	952,483			1,448,899	
38.	Oregon OR	L	257,311	1,969,683			2,226,994	
39.	Pennsylvania PA	L	2,343,974	27,408,628			29,752,602	
40.	Rhode Island RI	L	195,084	4,362,834			4,557,918	
41.	South Carolina SC	L	808,244	3,649,418			4,457,662	
42.	South Dakota SD	L	28,779	667,918			696,697	
43.	Tennessee TN	L	935,026	14,294,246			15,229,272	
44.	Texas TX	L	3,753,001	22,612,186			26,365,187	
45.	Utah UT	L	369,795	1,423,272			1,793,067	
46.	Vermont VT	L	121,751	1,002,185			1,123,936	
47.	Virginia VA	L	1,570,964	10,819,527			12,390,491	
48.	Washington WA	L	665,257	2,703,937			3,369,194	
49.	West Virginia WV	L	195,908	1,295,409			1,491,317	
50.	Wisconsin WI	L	439,840	5,916,974			6,356,814	
51.	Wyoming WY	L	31,021	22,851			53,872	
52.	American Samoa AS	N						
53.	Guam GU	N	60				60	
54.	Puerto Rico PR	L	908,743	2,888,741			3,797,484	
55.	U.S. Virgin Islands VI	N	449				449	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	4,039				4,039	
58.	Aggregate Other Aliens OT	XXX	12,959				12,959	
59.	Subtotal	XXX	48,707,214	346,282,627			394,989,841	
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 endowment or premium paying period	XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	381,821				381,821	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	49,089,035	346,282,627			395,371,662	
96.	Plus Reinsurance Assumed	XXX						
97	Totals (All Business)	XXX	49,089,035	346,282,627			395,371,662	
98.	Less Reinsurance Ceded	XXX	35,091,432	279,260,404			314,351,836	
99.	Totals (All Business) less Reinsurance Ceded	XXX	13,997,603	67,022,223			81,019,826	
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	12,959				12,959	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	12,959				12,959	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 51

R - Registered - Non-domiciled RRGs

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state

Q - Qualified - Qualified or accredited reinsurer

N - None of the above - Not allowed to write business in the state 6

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

PART 1 – ORGANIZATIONAL CHART

The following entities are general partner level or above of **Massachusetts Mutual Life Insurance Company** (Parent)

	Federal Tax ID	NAIC Co Code	State of Domicile
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
CML Mezzanine Investor, LLC	06-1041383		Delaware
CML Mezzanine Investor L, LLC	06-1041383		Delaware
CML Mezzanine Investor III, LLC	06-1041383		Delaware
CML Special Situations Investor LLC	None		Delaware
MML Mezzanine Investor L, LLC	04-1590850		Delaware
Berkshire Way LLC	04-1590850		Delaware
MML Special Situations Investor LLC	None		Delaware
Timberland Forest Holding LLC	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
MSP-SC, LLC	04-1590850		Delaware
Insurance Road LLC	04-1590850		Delaware
MassMutual Trad Private Equity LLC	04-1590850		Delaware
MassMutual Intellectual Property LLC	04-1590850		Delaware
Trad Investments I LLC	None		Delaware
EM Opportunities LLC	None		Delaware
Jefferies Finance LLC	27-0105644		Delaware
JFIN GP Adviser LLC	None		Delaware
JFIN Revolver Fund, L.P.	None		Delaware
JFIN Fund III LLC	None		Delaware
JFIN Asset Management LLC	None		Delaware
JFAM GP LLC	None		Delaware
JFAM GP LP	None		Delaware
JFAM Loan Fund, LP	None		Delaware
JFIN Revolver Holdings LLC	None		Delaware
JFIN Revolver Holdings II 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 High Yield Investments LLC	None		Delaware
JFIN LC Fund LLC	None		Delaware

*This entity is owned by another or multiple entities in the group. Please refer to Schedule 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
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
Apex Credit CLO 2015-II Ltd.*	None		Cayman Islands
JFIN Revolver CLO 2015 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2018 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019 Ltd.	None		Cayman Islands
JFIN Revolver Fund, L.P.	None		Delaware
Apex Credit CLO 2016 Ltd.	None		Cayman Islands
Apex Credit CLO 2017 Ltd.	None		Cayman Islands
Apex Credit CLO 2017-II Ltd.	None		Cayman Islands
Apex Credit CLO 2018-II Ltd.	None		Cayman Islands
MassMutual MCAM Insurance Company	None		Vermont
MassMutual Mortgage Lending LLC	None		Delaware
MassMutual Retirement Services, LLC	04-1590850		Delaware
MM Copper Hill Road LLC	04-1590850		Delaware
MML Distributors LLC*	04-3356880		Massachusetts
MML Investment Advisers, LLC	None		Delaware
MML Mezzanine Investor, LLC	04-1590850		Delaware
MML Strategic Distributors, LLC	46-3238013		Delaware
The MassMutual Trust Company, FSB	06-1563535		Connecticut
MassMutual Asset Finance LLC*	26-0073611		Delaware
MMAF Equipment Finance LLC 2013-A	90-1005837		Delaware
MMAF Equipment Finance LLC 2014-A	36-4785301		Delaware
MMAF Equipment Finance LLC 2015-A	38-3969560		Delaware
MMAF Equipment Finance LLC 2016-A	32-0489588		Delaware
MMAF Equipment Finance LLC 2017-A	35-2590691		Delaware
MMAF Equipment Finance LLC 2017-B	32-0546197		Delaware
MMAF Equipment Finance LLC 2018-A	82-5335801		Delaware
MMAF Equipment Finance LLC 2019-A	83-3722640		Delaware
MML Private Placement Investment Company I, LLC	04-1590850		Delaware
MML Private Equity Fund Investor LLC	04-1590850		Delaware
MM Private Equity Intercontinental LLC	04-1590850		Delaware

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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
Pioneers Gate LLC	45-2738137		Delaware
MassMutual Holding LLC	04-2854319		Delaware
Fern Street LLC	37-1732913		Delaware
Haven Life Insurance Agency, LLC	46-2252944		Delaware
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	04-1590850		Delaware
MassMutual Ventures Holding LLC	None		Delaware
Crane Venture Partners LLP	None		United Kingdom
MassMutual Ventures Management LLC	None		Delaware
MassMutual Ventures SEA Management Private Limited	None		Singapore
MassMutual Ventures Southeast Asia I LLC	None		Delaware
MassMutual Ventures UK LLC	None		Delaware
MassMutual Ventures US I LLC	47-1296410		Delaware
MassMutual Ventures US II LLC	None		Delaware
MM Rothesay Holdco US LLC	04-1590850		Delaware
MML Investors Services, LLC	04-1590850		Massachusetts
MML Insurance Agency, LLC	04-1590850		Massachusetts
MMLISI Financial Alliances, LLC	41-2011634		Delaware
LifeScore Labs, LLC	47-1466022		Massachusetts
MM Asset Management Holding LLC	45-4000072		Delaware
Barings LLC	51-0504477		Delaware
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
Barings Investment Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Barings Overseas Investment Fund Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Baring SICE (Taiwan) Limited	98-0457707		Taiwan ROC
Barings Japan Limited	98-0236449		Japan
Baring Asset Management (Australia) Pty Limited	98-0457456		Australia
Barings Investment Advisors (Hong Kong) Limited	None		Hong Kong, Special Administrative Region of China
Barings Australia Holding Company Pty Ltd	None		Australia
Barings Australia Pty Ltd	98-0457456		Australia
Barings Finance LLC	80-0875475		Delaware
BCF Europe Funding Limited	None		Ireland
BCF Senior Funding I LLC	None		Delaware
BCF Senior Funding I Designated Activity Company	None		Ireland
Barings Securities LLC	04-3238351		Delaware
Barings Guernsey Limited	98-0437588		Guernsey
Barings Europe Limited	None		United Kingdom
Barings Real Estate UK Holdings Limited	None		Delaware

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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
BREAE AIFM LLP	None		United Kingdom
Barings Real Estate Advisers (Continental Europe) Limited	98-0654401		United Kingdom
Barings Real Estate Advisers Europe LLP	98-0654388		United Kingdom
Barings Real Estate Advisers Europe Finance LLP	98-0654412		United Kingdom
Barings Real Estate GmbH	98-1194368		Germany
Baring Asset Management Limited	98-0241935		United Kingdom
Barings Global Advisors Limited	98-1012393		United Kingdom
BCGSS 2 GP LLP	None		United Kingdom
Barings European Direct Lending 1 GP LLP	None		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 International Fund Managers (Ireland) Limited	98-0524272		Ireland
Baring Asset Management Switzerland Sàrl	None		Switzerland
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
Barings Investment Fund (LUX) GP S.à. r.l.	None		Luxembourg
Barings 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
Barings (U.K.) Limited	98-0432153		United Kingdom
Barings Multifamily Capital Holdings LLC	None		Delaware
Barings Multifamily Capital LLC	None		Michigan
Barings Multifamily Capital Corporation	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		California
MassMutual Baring Holding LLC	04-1590850		Delaware
Chassis Acquisition Holding LLC	81-2244465		Delaware
CRA Aircraft Holding LLC*	81-4258759		Delaware
Aland Royalty Holdings LP	None		Delaware
Intermodal Holding II LLC	46-2344300		Delaware
Milestone Acquisition Holding, LLC.	47-3055009		Delaware
Novation Companies, Inc.	None		Maryland
Red Lake Ventures, LLC	46-5460309		Delaware
Remington L & W Holdings LLC*	81-4065378		Connecticut

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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
EIP Holdings I, LLC	None		Delaware
Tamiami Citrus, LLC	None		Delaware
Teaktree Acquisition, LLC	None		Delaware
U.S. Pharmaceuticals Holdings I, LLC	46-0687392		Delaware
U.S. Pharmaceuticals Holdings II, LLC	47-5436800		Delaware
Validus Pharmaceuticals LLC	None		Delaware
VGS Acquisition Holding, LLC	None		Delaware
Aland Royalty GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware
BAI GP, LLC	None		Delaware
Barings Alternative Investments SLP, LLC	None		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Babson Global Loan Feeder Management, LLC	None		Delaware
Barings ABIF SLP, LLC	None		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings Core Property Fund GP LLC	None		Delaware
Barings Direct Lending GP Ltd.	None		Cayman Islands
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware
Barings Global Real Assets Fund GP, LLC	None		Delaware
Barings Multi Asset Income Fund	None		Hong Kong
Barings North American Private Loan Fund Management, LLC	None		Delaware
Barings/LAZ Parking Fund GP LLC	None		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BRECS VII GP LLC	None		Delaware
CCM Fund I REIT Manager LLC	None		Delaware
CEMF I GP LLC	None		Delaware
CHY Venture GP LLC	None		Delaware
CREF X GP LLC	None		Delaware
CREF VIII GP, LLC	None		Delaware
Great Lakes III GP, LLC	04-1590850		Delaware
Lake Jackson LLC	None		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
RECSA-NY GP LLC	None		Delaware
Somerset Special Opportunities Management LLC	04-1590850		Delaware

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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
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
HarbourView Asset Management Corporation	22-2697140		New York
OC Private Capital, LLC	None		Delaware
OFI Global Trust Company	13-3459790		New York
OFI Global: Emerging Markets Local Debt Fund LP	46-500112 2		Delaware
OFI Global: Life Sciences Fund LP	46-5001122		Delaware
OFI International, Ltd.	None		United Kingdom
SNW Asset Management Corporation	None		Delaware
Seattle Northwest Asset Management LLC	None		Washington
Trinity Investment Management Corporation	25-1951632		Pennsylvania
OFI SteelPath, Inc.	84-1128397		Delaware
Shareholder Services, Inc.	84-1066811		Colorado
OFI Advisors, LLC	None		Delaware
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, LLC	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 International LLC	04-3313782		Delaware
Yunfeng Financial Group Limited	None		Hong Kong
MML Management Corporation	04-2443240		Massachusetts
MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
MassMutual Holding MSC, Inc.	04-3341767		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
Cornerstone Global REIT Corporation	20-8730751		Delaware
Other Affiliates & Funds:			
100 w. 3rd Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware
300 South Tryon LLC	04-1590850		Delaware
54 West Capital LLC	20-3887968		Delaware
Almack Mezzanine Fund I LP*	None		United Kingdom
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom

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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
Almack Mezzanine Fund III LP*	None		United Kingdom
Barings Asset-Based Income Fund (US) LP	36-4868350		Delaware
Barings Emerging Markets Corporate Bond Fund	None		Ireland
Babson Capital Global Special Situation Credit Fund 2*	98-1206017		Delaware
Babson Capital Loan Strategies Fund, L.P.*	37-1506417		Delaware
Barings US High Yield Bond Fund*	None		Ireland
Babson CLO Ltd. 2012-II	None		Cayman Islands
Babson CLO Ltd. 2013-I	None		Cayman Islands
Babson CLO Ltd. 2014-I	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 CLO Ltd. 2016-II	None		Cayman Islands
Barings CLO Ltd. 2017-I	None		Cayman Islands
Barings CLO 2018-III	None		Cayman Islands
Barings CLO 2018-IV	None		Cayman Islands
Barings CLO 2019-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
Barings Global Em. Markets Equity Fund	82-5330194		North Carolina
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Global Inv. Grade Strat Fund	None		Ireland
Barings Global Private Loan Fund	None		Luxembourg
Barings Global Real Assets Fund LP	82-3867745		Delaware
Barings Global Special Situations Credit Fund 3	None		Ireland
Barings Middle Market CLO 2017-I Ltd & LLC	None		Cayman Islands
Barings Middle Market CLO 2018-I	None		Cayman Islands
Barings North American Private Loan Fund LP	38-4010344		Delaware
Barings RE Credit Strategies VII LP	98-1332384		Delaware
Baring International Small Cap Equity Fund	26-4142796		Delaware
Barings CLO Investment Partners LP	81-0841854		Delaware
Barings Real Estate European Value Add I SCSp*	None		United Kingdom
Braemar Energy Ventures I, L.P. *	None		Delaware
Barings European Core Property Fund SCSp	None		Luxembourg
Benchmark 2018-B2 Mortgage Trust	38-4059932		New York
Benchmark 2018-B4	None		New York
Benchmark 2018-B8	38-4096530		New York
Cornerstone High Yield Venture LP	36-4770946		Delaware
Barings/LAZ Parking Fund LP	46-5437441		Delaware

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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
Barings Core Property Fund LP	20-5578089		Delaware
Cornerstone Real Estate Fund VIII LP	27-0547156		Delaware
Cornerstone Real Estate Fund X LP	46-5432619		Delaware
Cornerstone Permanent Mortgage Fund III LLC	35-2531693		Massachusetts
Duchess VII CLO B.V.	None		United Kingdom
E-Wise Land Venture LLC	20-3887968		Delaware
Gateway Mezzanine Partners I LP	80-0691253		Delaware
Gateway Mezzanine Partners II LP*	90-0991195		Delaware
Great Lakes III, L.P.	37-1708623		Delaware
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011; 38-4041012		New York
JPMDB Commercial Mortgage Securities Trust 2017-C5	38-4032059		New York
Kazwell Realty Partners LLC	20-3887968		Delaware
KKR-MM Vector LP	82-1512591		Delaware
Marco Hotel LLC	46-4255307		Delaware
HB Naples Golf Owner LLC	45-3623262		Delaware
MM Debt Participations LLC	81-3000420		Delaware
Oakley Grove Development LLC	20-3887968		Delaware
Old Pasco Properties LLC	20-3887968		Delaware
RB Apartments LLC	82-4411267		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
Somerset Special Opportunities Fund L.P.*	20-8856877		Delaware
South Pasco Properties LLC	20-3887968		Delaware
Ten Fan Pier Boulevard LLC	35-2553915		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 46th Street Hotel LLC	05-1590850		Delaware
Barings Affiliates & Funds:			
Barings Emerging Markets Debt Blended Total Return Fund	None		Ireland
Barings Emerging Markets Debt Short Duration Fund	None		Ireland
Barings Emerging Markets Sovereign Debt Fund	None		Ireland
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Barings Emerging Markets Debt Blended Total Return Fund	47-3758432		Massachusetts
Barings Global High Yield Fund	47-3790192		Massachusetts
Baring Greater China Equity Fund	None		Hong Kong
Barings Total Return Bond Fund	47-3734770		Massachusetts

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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
Barings U.S. High Yield Fund	47-3801860		Massachusetts
Great Lakes II LLC*	71-1018134		Delaware
Barings Real Estate Affiliates & Funds:			
Wood Creek Venture Fund LLC	04-1590850		Delaware
50 Liberty LLC*	36-4823011		Delaware
One Harbor Shore LLC*	80-0948028		Delaware
Budapester Strasse LLC	81-4382111		Delaware
Calgary Railway Holding LLC*	82-2285211		Delaware
Cornbrook PRS Holdings LLC	82-3307907		Delaware
Cornerstone California Mortgage Fund I LLC	95-4207717		California
Cornerstone California Mortgage Fund II LLC	95-4207717		California
Cornerstone California Mortgage Fund III LLC	95-4207717		California
Cornerstone Fort Pierce Development LLC*	56-2630592		Delaware
Cornerstone Permanent Mortgage Fund	45-2632610		Massachusetts
Cornerstone Permanent Mortgage Fund II	61-1750537		Massachusetts
Cornerstone Permanent Mortgage Fund III	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV	61-1793735		Massachusetts
CREA Madison Member LLC	81-0890084		Delaware
CCB Montford Park LLC*	82-1563809		Delaware
Danville Riverwalk Venture, LLC	82-2783393		Delaware
Fan Pier Development LLC*	20-3347091		Delaware
Farringdon London Holdings LLC*	46-3880526		Delaware
Landmark Manchester Holdings LLC	81-5360103		Delaware
MM Island Member LLC	04-1590850		Delaware
NoHo West Venture LLC	83-0881588		Delaware
PACO France Logistics LLC	04-1590850		Delaware
PACO France Logistics 2 LLC	04-1590850		Delaware
PACO France Logistics 3 LLC	04-1590850		Delaware
Portland 400 Sixth Manager LLC	82-3393166		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Sawgrass Village Shopping Center LLC*	27-2977720		Delaware
Spain Avalon Holding LLC	04-1590850		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Twenty Two Liberty LLC*	35-2484550		Massachusetts
UK LIW Manager LLC	45-4606547		Delaware
UK LIW Member LLC	45-4606547		Delaware
Unna, Dortmund Holding LLC	82-3250684		Delaware
Via Ceresio Milan LLC	82-3281588		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
Waterloo London Holdings LLC	47-1993493		Delaware
WeHo Domain LLC*	46-3122029		Delaware

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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
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
MassMutual Select T. Rowe Price Retirement 2005 Fund	82-3347422		Massachusetts
MassMutual Select T. Rowe Price Retirement 2010 Fund	82-3355639		Massachusetts
MassMutual Select T. Rowe Price Retirement 2015 Fund	82-3382389		Massachusetts
MassMutual Select T. Rowe Price Retirement 2020 Fund	82-3396442		Massachusetts
MassMutual Select T. Rowe Price Retirement 2025 Fund	82-3417420		Massachusetts
MassMutual Select T. Rowe Price Retirement 2030 Fund	82-3430358		Massachusetts
MassMutual Select T. Rowe Price Retirement 2035 Fund	82-3439837		Massachusetts
MassMutual Select T. Rowe Price Retirement 2040 Fund	82-3451779		Massachusetts
MassMutual Select T. Rowe Price Retirement 2045 Fund	82-3472295		Massachusetts
MassMutual Select T. Rowe Price Retirement 2050 Fund	82-3481715		Massachusetts
MassMutual Select T. Rowe Price Retirement 2055 Fund	82-3502011		Massachusetts
MassMutual Select T. Rowe Price Retirement 2060 Fund	82-3525148		Massachusetts
MassMutual Select T. Rowe Price Retirement Balanced Fund	82-3533944		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
MassMutual RetireSMART Growth Fund	45-1618222		Massachusetts
MassMutual RetireSMART In Retirement Fund	03-0532464		Massachusetts

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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
MassMutual RetireSMART Moderate Fund	45-1618262		Massachusetts
MassMutual RetireSMART Moderate Growth Fund	45-1618046		Massachusetts
Oppenheimer Funds:			
OFI Carlyle Private Credit Fund	None		Delaware
OFI Pictet Global Environmental Solution Fund	81-5311583		Delaware
Oppenheimer Developing Markets Fund	93-6305075		Delaware
Oppenheimer Developing Markets Equity UCITS	None		Ireland
Oppenheimer Emerging Markets Innovators UCITS	None		Ireland
Oppenheimer Emerging Markets Local Debt UCITS	3440740DH		Ireland
Oppenheimer Global ILS Fund LP	83-1689208		New York
Oppenheimer Global Equity UCITS	None		Ireland
Oppenheimer Global Focus Equity UCITS Fund	None		Ireland
Oppenheimer Global Multi-Asset Growth Fund	47-3676235		Delaware
Oppenheimer Global Multi-Asset Income Fund	None		Delaware
Oppenheimer Global Real Estate Fund	46-1604428		Delaware
Oppenheimer Global Unconstrained Bond Fund	82-2693880		Delaware
Oppenheimer Macquarie Global Infrastructure Fund	81-1080638		Delaware
Oppenheimer Preferrred Securities & Income Fund	82-3462739		Delaware
Oppenheimer Senior Floating Rate Plus Fund	None		Delaware
Oppenheimer Small Cap Value Fund	None		Delaware
Oppenheimer SteelPath MLP & Energy Infrastructure Fund	82-2222426		Delaware
Oppenheimer SteelPath Panoramic Fund	None		Delaware
Oppenheimer Ultra-Short Duration Fund	27-5013457		Delaware
Oppenheimerfunds ICAV - Developing Markets Equity UCITS Fund	None		Ireland
Oppenheimerfunds ICAV - Global Equity UCITS Fund	None		Ireland

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0435	Massachusetts Mut Life Ins Co	65935	04-1590850	3848388			Massachusetts Mutual Life Insurance Company (MMLIC)	MA	UDP	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435	CM Life Ins Co	93432	06-1041383				C.M. Life Insurance Company	CT	RE	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435	MML Baystate Life Ins Co	70416	43-0581430				MML Bay State Life Insurance Company	CT	IA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000			06-1041383				CML Mezzanine Investor, LLC	DE	DS	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000			06-1041383				CML Mezzanine Investor L, LLC	DE	DS	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000			06-1041383				CML Mezzanine Investor III, LLC	DE	DS	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000							CML Special Situations Investor LLC	DE	DS	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Mezzanine Investor L, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MML Special Situations Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	Wood Creek Capital Management LLC	Management		MMLIC		
0000							Lyme Adirondack Forest Company, LLC	DE	NIA	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		
0000			20-5305426				Lyme Adirondack Timber Sales, Inc.	NY	NIA	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		
0000			04-1590850				Berkshire Way LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MSP-SC, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							EM Opportunities LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				Insurance Road LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Trad Private Equity LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Intellectual Property LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000							Trad Investments I LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000			27-0105644				Jefferies Finance LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		1
0000							MassMutual MCAM Insuarance Company	VT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Mortgage Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							JFIN GP Adviser LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Fund, L.P.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Fund III LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Asset Management LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LLC	DE	NIA	JFIN Asset Management, LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LP	DE	NIA	JFIN Asset Management, LLC	Ownership	100.000	MMLIC		
0000							JFAM Loan Fund, LP	DE	NIA	JFIN Asset Management, LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings II LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Co-Issuer Corporation	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Europe GP, S.a.r.l.	LUX	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Finance Europe, SCSp	LUX	NIA	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	NIA	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	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		

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0000							JFIN Revolver CLO Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2007 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2012 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2013 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2014-II 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 Revolver Fund, L.P.	DE	NIA	Jefferies Finance LLC	Ownership	90.100	MMLIC		
0000							Apex Credit CLO 2015-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	33.000	MMLIC		
0000							Apex Credit CLO 2015-II Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	53.000	MMLIC		
0000							JFIN Revolver CLO 2014 Ltd.	CYM	NIA	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 2017 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017-III Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2018 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2019 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit CLO 2016 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit CLO 2017 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit CLO 2017-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Retirement Services, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Copper Hill Road LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	NIA	MassMutual Holding LLC	Ownership	1.000	MMLIC		
0000							MML Investment Advisers, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Mezzanine Investor, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			46-3238013				MML Strategic Distributors, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			06-1563535	2881445			The MassMutual Trust Company, FSB	CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	Y	
0000			26-0073611				MassMutual Asset Finance LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.600	MMLIC		
0000			26-0073611				MassMutual Asset Finance LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.400	MMLIC		
0000			90-1005837				MMAF Equipment Finance LLC 2013-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0001			36-4785301				MMAF Equipment Finance LLC 2014-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0002			38-3969560				MMAF Equipment Finance LLC 2015-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0003			32-0489588				MMAF Equipment Finance LLC 2016-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0004			35-2590691				MMAF Equipment Finance LLC 2017-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0005			32-0546197				MMAF Equipment Finance LLC 2017-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0006			82-5335801				MMAF Equipment Finance LLC 2018-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0007			83-3722640				MMAF Equipment Finance LLC 2019-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Placement Investment Company I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			04-1590850				MM Private Equity Intercontinental LLC	DE	NIA	MML Private Equity Fund Investor LLC	Ownership	100.000	MMLIC		

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000			45-2738137				Pioneers Gate LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-2854319	2392316			MassMutual Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	Y	
0000			06-1597528				MassMutual Assignment Company	NC	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			37-1732913				Fern Street LLC	DE	NIA	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			04-1590850				MassMutual Capital Partners LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Holding LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Crane Venture Partners LLP	GBR	NIA	MassMutual Holding LLC	Ownership	33.000	MMLIC		
0000							MassMutual Ventures Management LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures SEA Management Private Limited	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia I LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures UK LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			47-1296410				MassMutual Ventures US I LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US II 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			47-1466022				LifeScore Labs, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MML Investors Services, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MML Insurance Agency, LLC	MA	NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC		
0000			41-2011634				MMLISI Financial Alliances, LLC	DE	NIA	MML Investors Services, 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				Barings LLC	DE	NIA	MassMutual Asset Management Holding LLC	Ownership	100.000	MMLIC		
0000			98-0524271				Baring Asset Management (Asia) Holdings Limited	HKG	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0457465				Baring International Fund Managers (Bermuda) Limited	BMU	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0457463				Baring Asset Management (Asia) Limited	HKG	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Baring Asset Management Korea Limited	KOR	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000							Barings Investment Management (Shanghai) Limited	HKG	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000							Barings Overseas Investment Fund Management (Shanghai) Limited	HKG	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000			98-0457707				Baring SICE (Taiwan) Limited	TWN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0236449				Barings Japan Limited	JPN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0457456				Baring Asset Management (Australia) Pty Limited	AUS	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Investment Advisors (Hong Kong) Limited	HKG	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Australia Holding Company Pty Ltd	AUS	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0457456				Barings Australia Pty Ltd	AUS	NIA	Baring Australia Holding Company Pty Ltd.	Ownership	100.000	MMLIC		
0000			80-0875475				Barings Finance LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BCF Europe Funding Limited	IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding I LLC	DE	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding I Designated Activity Company	IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000			04-3238351				Barings Securities LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0437588				Barings Guernsey Limited	GGY	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Europe Limited	GBR	NIA	Barings Guernsey Limited	Ownership	100.000	MMLIC		

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0000							Barings Real Estate UK Holdings Limited	DE	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							BREAE AIFM LLP	GBR	NIA	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0654401				Barings Real Estate Advisers (Continental Europe) Limited	GBR	NIA	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0654388				Barings Real Estate Advisers Europe LLP	GBR	NIA	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0654412				Barings Real Estate Advisers Europe Finance LLP	GBR	NIA	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-1194368				Barings Real Estate GmbH	DEU	NIA	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0241935				Baring Asset Management Limited	GBR	NIA	MassMutual Holdings (Bermuda) Limited	Ownership	100.000	MMLIC		
0000			98-1012393				Barings Global Advisors Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							BCGSS 2 GP LLP	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings European Direct Lending 1 GP LLP	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457328				Baring International Investment Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457587				Baring International Investment Management Holdings	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457576				Baring Asset Management UK Holdings Limited	GBR	NIA	Baring International Investment Management Holdings	Ownership	100.000	MMLIC		
0000			98-0465031				Baring Asset Management GmbH	DEU	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0524272				Baring International Fund Managers (Ireland) Limited	IRL	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
0000							Baring Asset Management Switzerland Sàrl	CHE	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0497550				Baring France SAS	FRA	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
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	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings GPC GP S.à. r.l .	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Investment Fund (LUX) GP S.à. r.l .	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Almack Mezzanine GP III Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Almack Holding Partnership GP Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Almack Mezzanine Fund Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Almack Mezzanine Fund II Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0432153				Barings (U.K.) Limited	GBR	NIA	Barings Guernsey Limited	Ownership	100.000	MMLIC		
0000							Barings Multifamily Capital Holdings LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Multifamily Capital LLC	MI	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Multifamily Capital Corporation	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-3238351	3456895			Barings Real Estate Advisers Inc.	CA	NIA	Barings Real Estate Advisers LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Baring Holding LLC	DE	NIA	MassMutual Asset Management Holding LLC	Ownership	100.000	MMLIC		
0000			81-2244465				Chassis Acquisition Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.000	MMLIC		
0000			81-2244465				Chassis Acquisition Holding LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.000	MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	26.700	MMLIC		
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Barings LLC	Management		MMLIC		
0000			46-2344300				Intermodal Holdings II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.000	MMLIC		
0000			47-3055009				Milestone Acquisition Holding, LLC.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	18.300	MMLIC		
0000			47-3055009				Milestone Acquisition Holding, LLC.	DE	NIA	Barings LLC	Influence		MMLIC		

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0000							Novation Companies, Inc.	MD	NIA	Massachusetts Mutual Life Insurance Company	Ownership	19.400	MMLIC		
0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	31.500	MMLIC		
0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000			81-4065378				Remington L & W Holdings LLC	CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	66.700	MMLIC		
0000			81-4065378				Remington L & W Holdings LLC	CT	NIA	Barings LLC	Influence		MMLIC		
0000							Tamiami Citurus, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.700	MMLIC		
0000							Teaktree Acquisition, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	14.700	MMLIC		
0000							Teaktree Acquisition, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000			46-0687392				US Pharmaceutical Holdings I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Management		MMLIC		
0000			20-2970495				US Pharmaceutical Holdings II, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	42.400	MMLIC		
0000			20-2970495				US Pharmaceutical Holdings II, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000							EIP Holdings I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	28.900	MMLIC		
0000							EIP Holdings I, LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000							Validus Pharmaceuticals LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000							VGS Acquisition Holding, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	33.300	MMLIC		
0000							VGS Acquisition Holding, LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000							Aland Royalty GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BAI GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BAI Funds SLP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Alternative Investments SLP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Baring Asset-Based Income Fund (US) GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Barings Global Investment Funds (U.S.) Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Babson Global Loan Feeder Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings ABIF SLP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings CLO Investment Partners GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Core Property Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Direct Lending GP Ltd.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Global Energy Infrastructure Advisors, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Multi Asset Income Fund	HKG	NIA	Barings LLC	Ownership	73.000	MMLIC		
0000							Barings North American Private Loan Fund Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Global Real Assets Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings/LAZ Parking Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0536233				Benton Street Advisors, Inc.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BRECS VII GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							CCM Fund I REIT Manager LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							CEMF I GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							CHY Venture GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							CREF X GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							CREF VIII GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Great Lakes III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Lake Jackson LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Loan Strategies Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Mezzco LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0000			02-0767001				Mezzco II LLC	DE	NIA	Barings LLC	Ownership	98.400	MMLIC		
0000			41-2280126				Mezzco III LLC	DE	NIA	Barings LLC	Ownership	99.300	MMLIC		
0000			80-0920285				Mezzco IV LLC	DE	NIA	Barings LLC	Ownership	99.300	MMLIC		
0000			90-0666326				Mezzco Australia LLC	DE	NIA	Barings LLC	Ownership	72.000	MMLIC		
0000							Mezzco Australia II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							RECSA-NY GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Somerset Special Opportunities Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			84-1149206	2897101			Oppenheimer Acquisition Corp.	DE	NIA	MassMutual Asset Management Holding LLC	Ownership	97.400	MMLIC		
0000			13-2527171	2679183			OppenheimerFunds, Inc.	CO	NIA	Oppenheimer Acquisition Corp.	Ownership	100.000	MMLIC		
0000			13-2953455				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			OFI Global Institutional, Inc.	NY	NIA	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC		
0000			22-2697140				HarbourView Asset Management Corporation	NY	NIA	OFI Institutional Asset Management, Inc.	Ownership	100.000	MMLIC		
0000							OC Private Capital, LLC	DE	NIA	OFI Institutional Asset Management, Inc.	Ownership	51.000	MMLIC		
0000			13-3459790	2914875			OFI Global Trust Company	NY	NIA	OFI Institutional Asset Management, Inc.	Ownership	100.000	MMLIC		
0000			46-5001122				OFI Global: Emerging Markets Local Debt Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			46-5001122				OFI Global: Life Sciences Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							OFI International, Ltd.	GBR	NIA	OFI Institutional Asset Management, Inc.	Ownership	100.000	MMLIC		
0000							SNW Asset Management Corporation	DE	NIA	OFI Institutional Asset Management, Inc.	Ownership	100.000	MMLIC		
0000			60-2233720				Seattle Northwest Asset Management LLC	WA	NIA	OFI Institutional Asset Management, Inc.	Ownership	100.000	MMLIC		
0000			25-1951632				Trinity Investment Management Corporation	PA	NIA	OFI Institutional Asset Management, Inc.	Ownership	100.000	MMLIC		
0000			84-1128397				OFI SteelPath, Inc.	DE	NIA	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC		
0000			84-1066811				Shareholder Services, Inc.	CO	NIA	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC		
0000							OFI Advisors , LLC	DE	NIA	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC		
0000							Index Management Solutions, LLC	PA	NIA	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC		
0000			84-0765063				OFI Global Asset Management, Inc.	DE	NIA	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC		
0000			91-2036414				OFI Private Investments Inc.	NY	NIA	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC		
0000			62-1210532				Tremont Group Holdings, LLC	NY	NIA	Oppenheimer Acquisition Corp.	Ownership	100.000	MMLIC		
0000			06-1121864				Tremont Partners, LLC	CT	NIA	Tremont Group Holdings, Inc.	Ownership	100.000	MMLIC		
0000			20-8215352				Tremont GP, LLC	DE	NIA	Tremont Group Holdings, Inc.	Ownership	100.000	MMLIC		
0000			90-0874510				Settlement Agent, LLC	DE	NIA	Tremont GP	Ownership	100.000	MMLIC		
0000							Tremont (Bermuda) Limited	BMU	NIA	Tremont Group Holdings, Inc.	Ownership	100.000	MMLIC		
0000			04-3313782				MassMutual International LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	Y	
0000							Yunfeng Financial Group Limited	HKG	NIA	MassMutual International LLC	Ownership	24.800	MMLIC		
0000			04-2443240				MML Management Corporation	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	Y	
0000			04-3548444				MassMutual International Holding MSC, Inc.	MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
0000			04-3341767				MassMutual Holding MSC, Inc.	MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
0000			04-1590850				MML Mezzanine Investor II, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Mezzanine Investor III, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			27-3576835				MassMutual External Benefits Group LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			20-8730751				Cornerstone Global REIT Corporation	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				100 w. 3rd Street LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			82-2432216				300 South Tryon Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

SCHEDULE Y
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0000			04-1590850				300 South Tryon LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			20-3887968				54 West Capital LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Almack Mezzanine Fund I LP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	41.400	MMLIC		
0000							Almack Mezzanine Fund I LP	GBR	NIA	C.M. Life Insurance Company	Ownership	4.600	MMLIC		
0000							Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	72.900	MMLIC		
0000							Almack Mezzanine Fund III LP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	34.200	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	NIA	Barings (U.K.) Limited	Management		MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	12.000	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	C.M. Life Insurance Company	Ownership/Influence	1.200	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	94.100	MMLIC		
0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	23.700	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	C.M. Life Insurance Company	Ownership	1.500	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Barings LLC	Management		MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	77.100	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	3.700	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	44.400	MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	Barings LLC	Ownership	17.300	MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Babson CLO Ltd. 2013-I	CYM	NIA	Barings LLC	Influence		MMLIC		3
0000							Babson CLO Ltd. 2014-I	CYM	NIA	Barings LLC	Influence		MMLIC		2
0000							Babson CLO Ltd. 2015-I	CYM	NIA	Barings LLC	Influence		MMLIC		4
0000							Babson CLO Ltd. 2015-II	CYM	NIA	Barings LLC	Influence		MMLIC		5
0000							Babson CLO Ltd. 2016-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Babson CLO Ltd. 2016-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO Ltd. 2017-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2018-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2018-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2019-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2014-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2014-II BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2015-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2016-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.300	MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	64.000	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	C.M. Life Insurance Company	Ownership	7.100	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Barings LLC	Management		MMLIC		
0000			82-5330194				Barings Global Em. Markets Equity Fund	NC	NIA	Barings LLC	Management		MMLIC		
0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	95.200	MMLIC		
0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Baring Asset Management Limited	Management		MMLIC		
0000							Barings Global Inv. Grade Strat Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Private Loan Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	12.700	MMLIC		
0000							Barings Global Private Loan Fund	LUX	NIA	Barings LLC	Management		MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	52.800	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	C.M. Life Insurance Company	Ownership	9.300	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Special Situations Credit Fund 3	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	19.800	MMLIC		
0000							Barings Global Special Situations Credit Fund 3	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings Middle Market CLO 2017-I Ltd & LLC	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market CLO 2018-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	48.100	MMLIC		
0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	34.500	MMLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			26-4142796				Baring International Small Cap Equity Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	11.600	MMLIC		
0000			26-4142796				Baring International Small Cap Equity Fund	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	88.000	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	1.300	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	MassMutual Holding LLC	Ownership/Influence	14.300	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	C.M. Life Insurance Company	Ownership	0.900	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			38-4059932				Benchmark 2018-B2 Mortgage Trust	NY	NIA	Barings LLC	Influence		MMLIC		
0000							Benchmark 2018-B4	NY	NIA	Barings LLC	Influence		MMLIC		
0000			38-4096530				Benchmark 2018-B8	NY	NIA	Barings LLC	Influence		MMLIC		
0000			36-4770946				Cornerstone High Yield Venture LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	49.600	MMLIC		
0000			36-4770946				Cornerstone High Yield Venture LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	13.100	MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	24.900	MMLIC		
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	C.M. Life Insurance Company	Ownership	2.800	MMLIC		
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			35-2531693				Cornerstone Permanent Mortgage Fund III LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		

SCHEDULE Y

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0000			46-5437441				Barings/LAZ Parking Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.800	MMLIC		
0000			46-5437441				Barings/LAZ Parking Fund LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000				4007502			Duchess VII CLO B.V.	GBR	NIA	Barings LLC	Influence		MMLIC		
0000			20-3887968				E-Wise Land Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			80-0691253				Gateway Mezzanine Partners I, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	62.300	MMLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	35.900	MMLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	C.M. Life Insurance Company	Ownership	5.300	MMLIC		
0000			90-0991195				Gateway Mezzanine Partners II LP	DE	NIA	Barings LLC	Management		MMLIC		
0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	38.800	MMLIC		
0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			38-4041011				JPMCC Commercial Mortgage Securities Trust 2017-JP7	NY	NIA	Barings LLC	Management		MMLIC		
0000			38-4032059				JPMDB Commercial Mortgage Securities Trust 2017-C5	NY	NIA	Barings LLC	Management		MMLIC		
0000			20-3887968				Kazwell Realty Partners LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			82-1512591				KKR-MM Vector LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	59.300	MMLIC		
0000			46-4255307				Marco Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-3623262				HB Naples Golf Owner LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			20-3887968				Oakley Grove Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			20-3887968				Old Pasco Properties LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			82-4411267				RB Apartments LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			75-2901061				Reston Arboretum LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			30-0713071				Riva Portland LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Rockall CLO B.V.	GBR	NIA	Barings LLC	Influence		MMLIC		
0000			54-2055778				Rockville Town Center LLC	VA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	58.500	MMLIC		
0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	2.900	MMLIC		
0000			20-3887968				South Pasco Properties LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			35-2553915				Ten Fan Pier Boulevard LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			30-0336246				Tower Square Capital Partners II, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	22.400	MMLIC		
0000			30-0336246				Tower Square Capital Partners II, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	3.900	MMLIC		

STATEMENT AS OF MARCH 31, 2019 OF THE C.M. Life Insurance Company

SCHEDULE Y

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0000			32-0160190				Tower Square Capital Partners II-A, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	85.000	MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	15.200	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	94.500	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			80-0920367				Tower Square Capital Partners IV-A, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	21.300	MMLIC		
0000			04-1590850				West 46th Street Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Emerging Markets Debt Blended Total Return Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings Emerging Markets Debt Short Duration Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings Emerging Markets Sovereign Debt Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Babson Capital Loan Strategies Master Fund LP	CYM	NIA	Barings LLC	Management		MMLIC		
0000			47-3758432				Barings Emerging Markets Debt Blended Total Return Fund	MA	NIA	Barings LLC	Management		MMLIC		
0000			47-3790192				Barings Global High Yield Fund	MA	NIA	Barings LLC	Management		MMLIC		
0000							Baring Greater China Equity Fund	HKG	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			47-3734770				Barings Total Return Bond Fund	MA	NIA	Barings LLC	Management		MMLIC		
0000			47-3801860				Barings U.S. High Yield Fund	MA	NIA	Barings LLC	Management		MMLIC		
0000			71-1018134				Great Lakes II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	11.200	MMLIC		
0000			71-1018134				Great Lakes II LLC	DE	NIA	C.M. Life Insurance Company	Ownership	1.000	MMLIC		
0000			04-1590850				Wood Creek Venture Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	40.000	MMLIC		
0000			36-4823011				50 Liberty LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.100	MMLIC		
0000			36-4823011				50 Liberty LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.800	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	97.000	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.000	MMLIC		
0000			81-4382111				Budapester Strasse LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			82-2285211				Calgary Railway Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			82-2285211				Calgary Railway Holding LLC	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
0000			82-3307907				Cornbrook PRS Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund I LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund II LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund III LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	84.400	MMLIC		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.600	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	98.500	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Barings LLC	Management		MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Barings LLC	Management		MMLIC		
0000			61-1793735				Cornerstone Permanent Mortgage Fund IV	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			81-0890084				CREA Madison Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	90.000	MMLIC		
0000			82-1563809				CCB Montford Park LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.000	MMLIC		
0000			82-1563809				CCB Montford Park LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.000	MMLIC		
0000			82-2783393				Danville Riverwalk Venture, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	60.000	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
0000			46-3880526				Farringdon London Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.500	MMLIC		
0000			46-3880526				Farringdon London Holdings LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.500	MMLIC		
0000			81-5360103				Landmark Manchester Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Island Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	49.000	MMLIC		
0000			83-0881588				NoHo West Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			04-1590850				PACO France Logistics LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				PACO France Logistics 2 LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				PACO France Logistics 3 LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			82-3393166				Portland 400 Sixth Manager LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000							Salomon Brothers Commercial Mortgage Trust 2001-MM	DE	NIA	Barings Real Estate Advisers LLC	Influence		MMLIC		
0000			27-2977720				Sawgrass Village Shopping Center LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	84.200	MMLIC		
0000			27-2977720				Sawgrass Village Shopping Center LLC	DE	NIA	C.M. Life Insurance Company	Ownership	15.800	MMLIC		
0000			04-1590850				Spain Avalon Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			81-5273574				Three PW Office Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	65.000	MMLIC		
0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	C.M. Life Insurance Company	Ownership	35.000	MMLIC		
0000			45-4606547				UK LIW Manager LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	1.000	MMLIC		
0000			45-4606547				UK LIW Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000			82-3250684				Unna, Dortmund Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			82-3281588				Via Ceresio Milan LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	92.000	MMLIC		

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC		
0000			47-1993493				Waterloo London Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			46-3122029				WeHo Domain LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	77.400	MMLIC		
0000			46-3122029				WeHo Domain LLC	DE	NIA	C.M. Life Insurance Company	Ownership	12.600	MMLIC		
0000			20-5481477				Ygnatio Valley Funding	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			45-3168892				MassMutual Barings Dynamic Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			51-0529328		0000927972	OQ	MassMutual Premier Main Street Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	17.300	MMLIC		
0000			26-3229251		0000927972	OQ	MassMutual Premier Strategic Emerging Markets Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.300	MMLIC		
0000			04-3277550		0000927972	OQ	MassMutual Premier Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			14-1980900		0000916053	OQ	MassMutual Select Diversified International Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			01-0821120		0000916053	OQ	MassMutual Select Diversified Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	1.300	MMLIC		
0000			04-3512593		0000916053	OQ	MassMutual Select Fundamental Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			04-3513019		0000916053	OQ	MassMutual Select Large Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			42-1710935		0000916053	OQ	MassMutual Select Mid-Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	17.100	MMLIC		
0000			02-0769954		0000916053	OQ	MassMutual Select Small Capital Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			04-3584140		0000916053	OQ	MassMutual Select Small Company Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.400	MMLIC		
0000			82-3347422		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2005 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.700	MMLIC		
0000			82-3355639		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2010 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3382389		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3396442		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2020 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3417420		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2025 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3430358		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2030 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3439837		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3451779		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2040 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3472295		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3481715		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2050 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3502011		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			82-3525148		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0000			82-3533944		0000916053	OQ	MassMutual Select T. Rowe Price Retirement Balanced Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			46-4257056				MML Series International Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			47-3517233				MML Series II Asset Momentum Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			47-3529636				MML Series II Dynamic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			47-3544629				MML Series II Equity Rotation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.800	MMLIC		
0000			47-3559064				MML Series II Special Situations Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	97.200	MMLIC		
0000			27-1933828		0000916053	OQ	MassMutual RetireSMART 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			27-1933389		0000916053	OQ	MassMutual RetireSMART 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	40.300	MMLIC		
0000			27-1932769		0000916053	OQ	MassMutual RetireSMART 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	67.000	MMLIC		
0000			46-3289207		0000916053	OQ	MassMutual RetireSMART 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	16.200	MMLIC		
0000			47-5326235		0000916053	OQ	MassMutual RetireSMART 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	76.400	MMLIC		
0000			45-1618155		0000916053	OQ	MassMutual RetireSMART Conservative Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			45-1618222		0000916053	OQ	MassMutual RetireSMART Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			03-0532464		0000916053		MassMutual RetireSMART In Retirement Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	1.100	MMLIC		
0000			45-1618262		0000916053	OQ	MassMutual RetireSMART Moderate Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			45-1618046		0000916053	OQ	MassMutual RetireSMART Moderate Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000							OFI Carlyle Private Credit Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	43.500	MMLIC		
0000			81-5311583				OFI Pictet Global Environmental Solution Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	66.500	MMLIC		
0000			93-6305075				Oppenheimer Developing Markets Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000							Oppenheimer Developing Markets Equity UCITS	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership	73.600	MMLIC		
0000							Oppenheimer Developing Markets Equity UCITS	IRL	NIA	OppenheimerFunds, Inc.	Management		MMLIC		
0000							Oppenheimer Emerging Markets Innovators UCITS	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership	22.600	MMLIC		
0000			34-40740DH				Oppenheimer Emerging Markets Local Debt UCITS	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership	75.800	MMLIC		
0000							Oppenheimer Global Equity UCITS	IRL	NIA	OppenheimerFunds, Inc.	Management		MMLIC		
0000							Oppenheimer Global Focus Equity UCITS Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.200	MMLIC		
0000			83-1689208				Oppenheimer Global ILS Fund LP	NY	NIA	OppenheimerFunds, Inc.	Management		MMLIC		
0000			46-1604428		0001562689	OQ	Oppenheimer Global Real Estate Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
0000			47-3676235				Oppenheimer Global Multi-Asset Growth Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	76.000	MMLIC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0000			47-1714929				Oppenheimer Global Multi-Asset Income Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	43.800	MMLIC		
0000			82-2693880				Oppenheimer Global Unconstrained Bond Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	97.300	MMLIC		
0000			81-1080638				Oppenheimer Macquarie Global Infrastructure Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.400	MMLIC		
0000			82-3462739				Oppenheimer Preferred Securities & Income Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	73.400	MMLIC		
0000							Oppenheimer Senior Floating Rate Plus Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	1.500	MMLIC		
0000			47-4835759				Oppenheimer Small Cap Value Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	33.500	MMLIC		
0000			47-3987967				Oppenheimer SteelPath Panoramic Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	45.000	MMLIC		
0000			27-5013457				Oppenheimer Ultra-Short Duration Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			82-2222426				Oppenheimer SteelPath MLP & Energy Infrastructure Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	78.300	MMLIC		
0000							Oppenheimerfunds ICAV - Developing Markets Equity UCITS Fund	IRL	NIA	Tremont Group Holdings, Inc.	Ownership	73.600	MMLIC		
0000							Oppenheimerfunds ICAV - Global Equity UCITS Fund	IRL	NIA	Tremont Group Holdings, Inc.	Ownership	94.800	MMLIC		

Asterisk	Explanation
1	Massachusetts Mutual Life Insurance Company owns 1.78% of the affiliated debt of Jefferies Finance LLC
2	Debt investors own 6.7% and includes only Great Lakes III, L.P.
3	Debt investors own 9.6% and includes only Babson Capital Loan Strategies Fund, L.P.
4	Debt investors own 5.9% and includes only Great Lakes III, L.P.
5	Debt investors own 7.5% 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
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?	YES
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
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1. Not Required

2. This line of business is not written by the company.

3. Not Required

5. Not Required

6. Not Required

7. Not Required

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
   9 3 4 3 2 2 0 1 9 4 9 0 0 0 0 1

2. Medicare Part D Coverage Supplement [Document Identifier 365]
   9 3 4 3 2 2 0 1 9 3 6 5 0 0 0 1

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
   9 3 4 3 2 2 0 1 9 4 4 5 0 0 0 1

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
   9 3 4 3 2 2 0 1 9 4 4 7 0 0 0 1

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
   9 3 4 3 2 2 0 1 9 4 4 8 0 0 0 1

7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
   9 3 4 3 2 2 0 1 9 4 4 9 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Funds awaiting escheat and other miscellaneous	4,796,746	3,765,378
2597. Summary of remaining write-ins for Line 25 from overflow page	4,796,746	3,765,378

SCHEDULE A - VERIFICATION

Real Estate

NONE

		1 Year to Date	2 Prior Year Ended 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 carrying value		
7.	Deduct current year's other than temporary impairment recognized		
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 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	921,272,354	937,488,060
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	25,260,032	55,550,263
	2.2 Additional investment made after acquisition	2,486,679	11,385,975
3.	Capitalized deferred interest and other	237,169	1,094,525
4.	Accrual of discount	106,155	100,936
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	(470)	(1,091,381)
7.	Deduct amounts received on disposals	19,099,658	79,675,742
8.	Deduct amortization of premium and mortgage interest points and commitment fees	64,760	(4,245)
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	1,304,950	(3,584,527)
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	931,502,451	921,272,354
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	931,502,451	921,272,354
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	931,502,451	921,272,354

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	168,637,463	186,063,997
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		11,678,617
	2.2 Additional investment made after acquisition	4,384,555	32,656,378
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	2,563,212	32,579,983
6.	Total gain (loss) on disposals	56,710	(173,884)
7.	Deduct amounts received on disposals	9,130,098	94,648,371
8.	Deduct amortization of premium and depreciation	2,573	11,047
9.	Total foreign exchange change in book/adjusted carrying value	(947,981)	681,609
10.	Deduct current year's other than temporary impairment recognized	580	189,819
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	165,560,708	168,637,463
12.	Deduct total nonadmitted amounts	478,614	576,004
13.	Statement value at end of current period (Line 11 minus Line 12)	165,082,094	168,061,459

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	4,418,143,411	4,466,803,023
2.	Cost of bonds and stocks acquired	240,523,587	776,416,846
3.	Accrual of discount	1,306,910	5,365,453
4.	Unrealized valuation increase (decrease)	5,764,738	11,680,556
5.	Total gain (loss) on disposals	(832,251)	3,765,909
6.	Deduct consideration for bonds and stocks disposed of	136,560,350	812,732,712
7.	Deduct amortization of premium	723,964	2,677,184
8.	Total foreign exchange change in book/adjusted carrying value	1,254,269	(27,984,078)
9.	Deduct current year's other than temporary impairment recognized	1,461,421	6,156,799
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	790,455	3,662,397
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	4,528,205,384	4,418,143,411
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	4,528,205,384	4,418,143,411

STATEMENT AS OF MARCH 31, 2019 OF THE C.M. Life Insurance Company

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	2,108,548,481	207,989,937	121,186,377	736,678	2,196,088,719			2,108,548,481
2. NAIC 2 (a)	1,833,741,430	930,839,801	1,012,371,327	3,738,037	1,755,947,941			1,833,741,430
3. NAIC 3 (a)	123,271,777	175,165	4,182,434	(5,494,451)	113,770,057			123,271,777
4. NAIC 4 (a)	124,433,616	2,062,703	7,080,756	(9,498,569)	109,916,994			124,433,616
5. NAIC 5 (a)	176,977,693	49,485	13,708,226	12,904,055	176,223,007			176,977,693
6. NAIC 6 (a)	22,348,789	142,148	838,508	803,767	22,456,196			22,348,789
7. Total Bonds	4,389,321,786	1,141,259,239	1,159,367,628	3,189,517	4,374,402,914			4,389,321,786
PREFERRED STOCK								
8. NAIC 1	2,950,000				2,950,000			2,950,000
9. NAIC 2	10,324,650		275,000		10,049,650			10,324,650
10. NAIC 3	10,210,807	319,028			10,529,835			10,210,807
11. NAIC 4	437,020			21,247	458,267			437,020
12. NAIC 5	2,508,600	1,200		5,086	2,514,886			2,508,600
13. NAIC 6								
14. Total Preferred Stock	26,431,077	320,228	275,000	26,333	26,502,638			26,431,077
15. Total Bonds and Preferred Stock	4,415,752,863	1,141,579,467	1,159,642,628	3,215,850	4,400,905,552			4,415,752,863

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 2,598,451 ; NAIC 2 $ 203,311,297 ; NAIC 3 $ NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	70,299,183	XXX	69,917,008		

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	62,424,277	4,973,791
2. Cost of short-term investments acquired	62,044,120	134,748,340
3. Accrual of discount	700,517	522,435
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	3,764	(368)
6. Deduct consideration received on disposals	54,873,495	77,819,921
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)	70,299,183	62,424,277
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	70,299,183	62,424,277

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)	(81,438,553)
2.	Cost Paid/(Consideration Received) on additions	1,445,280
3.	Unrealized Valuation increase/(decrease)	12,363,680
4.	Total gain (loss) on termination recognized	605,205
5.	Considerations received/(paid) on terminations	3,104,049
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)	(70,128,436)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(70,128,436)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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 - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	21,037,352			
	3.14 Section 1, Column 18, prior year	32,119,985	(11,082,633)	(11,082,633)	
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	21,037,352			
	3.24 Section 1, Column 19, prior year	32,119,985	(11,082,633)	(11,082,633)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		32,333,056		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	213,072	213,072		
4.3	Subtotal (Line 4.1 minus Line 4.2)				32,119,985
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				(32,119,985)
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 Value Check	
1.	Part A, Section 1, Column 14	(70,128,436)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		(70,128,436)
4.	Part D, Section 1, Column 5	370,431,369	
5.	Part D, Section 1, Column 6	(419,522,453)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(21,037,352)
		Fair Value Check	
7.	Part A, Section 1, Column 16	(70,128,436)	
8.	Part B, Section 1, Column 13	21,037,352	
9.	Total (Line 7 plus Line 8)		(49,091,084)
10.	Part D, Section 1, Column 8	370,431,369	
11.	Part D, Section 1, Column 9	(419,522,453)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	167,670,836	
14.	Part B, Section 1, Column 20	13,261,900	
15.	Part D, Section 1, Column 11	180,932,736	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	258,600,632	287,825,540
2.	Cost of cash equivalents acquired	839,328,376	5,672,626,426
3.	Accrual of discount	1,526,960	3,879,731
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	12,169	416
6.	Deduct consideration received on disposals	963,857,573	5,705,731,481
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)	135,610,565	258,600,632
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	135,610,565	258,600,632

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini-strative Symbol/ Market Indicator (a)
10620N-AU-2	Brazos Higher Education -REVENUE BONDS		03/07/2019	CANTOR		3,644,500	3,700,000	9,635	1FE
10620N-BD-9	Brazos Higher Education -REVENUE BONDS		03/08/2019	CANTOR		4,925,000	5,000,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						8,569,500	8,700,000	9,635	XXX
00122@-AA-9	AES Southland Energy LLC Senior Secured		02/28/2019	DIRECT		544,910	544,910		2PL
00206R-GL-0	AT&T Inc-SENIOR UNSECURED		11/23/2018	EXCHANGE OFFER		2,051,029	2,104,000	23,483	2FE
00206R-HA-3	AT&T Inc-SENIOR UNSECURED		11/23/2018	EXCHANGE OFFER		1,885,619	1,760,000	2,014	2FE
006346-AS-9	ADAMS OUTDOOR ADV SECD REV NT SER 2018-1		03/21/2019	DEUTSCHE BANK SECURI		1,652,607	1,592,365	2,128	1FE
03840#-AD-6	Aquarion Water Company O Senior Note		03/20/2019	G2 CAPITAL MARKETS		514,600	500,000	2,085	1
04546K-AA-6	AASET 2018-2 US LTD-AASET 2018-2A A		03/01/2019	BANK OF AMERICA CORP		888,195	879,435	2,067	1FE
05594*-AB-7	BCC Software, Inc. (BCC Senior Sub Note		01/28/2019	DIRECT		264,188	264,188		4Z
05595#-AA-4	BSIP LDAC Issuer, LLC Senior Secured Not		02/27/2019	DIRECT		5,000,000	5,000,000		2Z
05707#-AA-9	Baird Financial Corporate Senior Secured		03/29/2019	DIRECT		3,400,000	3,400,000		1Z
065403-BG-1	BANK 2017-BNK4-SERIES 2019-BN17 CLASS B		03/21/2019	MORGAN		617,998	600,000	206	1FE
065403-BH-9	BANK 2017-BNK4-SERIES 2019-BN17 CLASS C		03/21/2019	MORGAN		411,973	400,000	151	1FE
065405-AF-9	BANK 2019-BNK16-SERIES 2019-BN16 CLASS A		02/01/2019	WELLS FARGO		1,647,925	1,600,000	3,793	1FE
065405-AG-7	BANK 2019-BNK16-SERIES 2019-BN16 CLASS B		02/01/2019	WELLS FARGO		617,969	600,000	1,479	1FE
06541F-BF-5	BANK-SERIES 2017-BNK4 CLASS C		03/27/2019	BARCLAYS CAPITAL INC		205,969	200,000	680	1FM
08160J-AH-0	Benchmark 2019-B9 Mortga-SERIES 2019-B9		02/01/2019	CITIGROUP GLOBAL MAR		926,997	900,000	1,387	1FE
08160J-AJ-6	Benchmark 2019-B9 Mortga-SERIES 2019-B9		02/01/2019	CITIGROUP GLOBAL MAR		1,441,992	1,400,000	2,259	1FE
10334#-AG-7	Boyd Watterson GSA Fund, Senior Note Ser		03/13/2019	KEYBANC CAPITAL MARK		1,100,000	1,100,000		2Z
10510K-AC-1	BRAMBLES USA INC-SR UNSECURED		02/11/2019	CITIGROUP GLOBAL MAR		1,105,687	1,100,000	13,865	2FE
1248MP-AH-7	CREDIT-BASED ASSET SERVI-SERIES 2007-MX1		02/01/2019	PAYUP			101		6FE
12515G-AH-0	CD COMMERCIAL MORTGAGE T-CD 2017-CD3 C		02/06/2019	CREDIT SUISSE SECURI		510,453	500,000	443	1FM
12669U-BB-5	COUNTRYWIDE HOME LOANS-SERIES 2002-R3 CL		02/01/2019	PAYUP			836		1FM
14856C-AA-7	Castlelake Aircraft Secu-SERIES 2018-1 C		03/05/2019	DEUTSCHE BANK SECURI		1,959,720	1,958,565	4,585	1FE
171340-AN-2	CHURCH & DWIGHT CO INC-SENIOR UNSECURED		03/15/2019	MORGAN		1,628,804	1,700,000	7,140	2FE
171798-AE-1	Cimarex Energy Co-SENIOR UNSECURED		03/06/2019	JP MORGAN SECURITIES		1,098,482	1,100,000		2FE
17284L-AB-0	CIT EDUCATION LOAN TRUST-SERIES 2007-1 C		03/25/2019	PAYUP		24,069	24,069		1FE
17858P-AA-9	CITY OF HOPE-SECURED		03/19/2019	BARCLAYS CAPITAL INC		846,139	700,000	13,776	1FE
200474-BH-6	COMM MORTGAGE TRUST-SERIES 2015-LC19 CLA		03/21/2019	MORGAN		204,164	200,000	568	1FM
22945D-AQ-6	CSAIL 2019-C15 Commercial-SERIES 2019-C15		02/28/2019	CREDIT SUISSE SECURI		4,531,965	4,400,000	2,600	1FE
233046-AK-7	DB Master Finance LLC-DNKN 2019-1A A2II		03/20/2019	GUGGENHEIM CAPITAL M		2,800,000	2,800,000		2FE
233046-AL-5	DB Master Finance LLC-DNKN 2019-1A A23		03/20/2019	GUGGENHEIM CAPITAL M		3,100,000	3,100,000		2FE
23338V-AJ-5	DTE Electric Co-SECURED		02/11/2019	BARCLAYS CAPITAL INC		3,471,930	3,500,000		1FE
254687-CN-4	Walt Disney Co/The-SENIOR UNSECURED		03/15/2019	EXCHANGE OFFER		1,918,362	1,750,000	62,125	1FE
254687-DY-9	Walt Disney Co/The-SENIOR UNSECURED		03/15/2019	EXCHANGE OFFER		1,617,637	1,600,000	26,178	1FE
254687-EJ-1	Walt Disney Co/The-SENIOR UNSECURED		03/15/2019	EXCHANGE OFFER		1,761,131	1,700,000	22,631	1FE
25755T-AH-3	DOMINOS PIZZA MASTER ISS-SERIES 17-1A CL		02/28/2019	VARIOUS		486,613	492,500	2,028	2FE
26875P-AQ-4	EOG RESOURCES INC-SENIOR UNSECURED		03/20/2019	MORGAN		6,685,868	6,000,000	56,043	1FE
281397-AL-3	Education Loan Asset-Bac-ELAB 2003-1 A11		03/04/2019	BANK OF AMERICA CORP		283,172	300,000		1FE
28140D-AC-7	EDUCATION LOAN ASSET-BAC-SERIES 13-1 CLA		02/01/2019	BANK OF AMERICA CORP		2,246,782	2,308,461	2,476	1FE
29717P-AT-4	Essex Portfolio LP-SENIOR UNSECURED		02/04/2019	WELLS FARGO		694,316	700,000		2FE
33767B-AC-3	FirstEnergy Transmission-SENIOR UNSECURE		03/25/2019	JP MORGAN SECURITIES		1,297,673	1,300,000		2FE
36252S-AZ-0	GS Mortgage Securities T-SERIES 2019-GC3		02/13/2019	GOLDMAN		1,441,888	1,400,000	4,204	1FE
36252S-BA-4	GS Mortgage Securities T-SERIES 2019-GC3		02/13/2019	GOLDMAN		823,958	800,000	2,490	1FE
36252S-BB-2	GS Mortgage Securities T-SERIES 2019-GC3		02/13/2019	GOLDMAN		720,989	700,000	2,407	1FE
36252T-AY-1	GS MTG SECS TR 2016-GS2-COML MTG PASSTHR		03/25/2019	VARIOUS		936,938	900,000	1,962	1FM
39138Q-AC-9	GREAT-WEST LIFECO FINANC-SENIOR UNSECURE		03/13/2019	MORGAN		628,308	600,000	9,009	1FE
431282-AR-3	Highwoods Realty LP-SENIOR UNSECURED		02/26/2019	VARIOUS		1,796,548	1,800,000		2FE
43148#-AA-7	Hill Top Energy Center, Senior Secured N		03/27/2019	DIRECT		2,940,000	2,940,000		2Z
45138L-BD-4	IDAHO POWER CORP-SECURED NOTE		03/19/2019	JEFFERIESLLC		918,610	1,000,000	2,028	1FE
50543L-AA-0	LABRADOR AVIATION FINANCE-SERIES 2016-1A		03/12/2019	BANK OF AMERICA CORP		784,984	782,812	2,712	1FE
512807-AT-5	Lam Research Corp-SENIOR UNSECURED		02/25/2019	BANK OF AMERICA CORP		1,199,412	1,200,000		2FE
512807-AU-2	Lam Research Corp-SENIOR UNSECURED		02/25/2019	GOLDMAN		998,190	1,000,000		2FE
52107Q-AK-1	Lazard Group LLC-SENIOR UNSECURED		03/05/2019	CITIGROUP GLOBAL MAR		3,969,640	4,000,000		2FE
525226-AL-0	LEHMAN XS TRUST-SERIES 2006-12N CLASS A4		03/25/2019	PAYUP			1		1FM
525229-AG-5	LEHMAN XS TRUST-SERIES 2006-10N CLASS 1A		03/25/2019	PAYUP		(350)	55		1FM

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/ Market Indicator (a)
53117C-AT-9	Liberty Property LP-SENIOR UNSECURED		03/15/2019	WELLS FARGO		308,394	300,000	1,969	2FE
571676-AH-8	Mars Inc-SENIOR UNSECURED		03/26/2019	BANK OF AMERICA CORP		4,172,574	4,200,000		1FE
59523U-AQ-0	Mid-America Apartments L-SENIOR UNSECURE		02/26/2019	WELLS FARGO		997,200	1,000,000		2FE
629400-AA-0	Element Rail Leasing II -ERL 2015-1A A1		12/24/2018	EXCHANGE OFFER		293,505	294,221	111	1FE
629400-AB-8	Element Rail Leasing II -ERL 2015-1A A2		12/24/2018	EXCHANGE OFFER		250,000	250,000	124	1FE
629400-AD-4	Element Rail Leasing II -ERL 2016-1A A1		12/24/2018	EXCHANGE OFFER		624,500	624,499	344	1FE
62972#-AA-8	NSi Holdings, Inc. Senior Sub Note		03/11/2019	DIRECT		196,052	196,052		4Z
63902H-AB-5	Nature Conservancy/The-SENIOR UNSECURED		02/06/2019	JP MORGAN SECURITIES		2,002,640	2,000,000		1FE
63940V-AC-6	Navient Private Education-NAVSL 2018-CA B		03/05/2019	GOLDMAN		714,191	700,000	1,805	1FE
63940X-AC-2	Navient Student Loan Tru-SERIES 19-1A CL		03/26/2019	BANK OF AMERICA CORP		905,063	900,000	1,714	1FE
63941B-AD-7	Navient Private Education-NAVSL 2019-A B		02/11/2019	BARCLAYS CAPITAL INC		1,699,479	1,700,000		1FE
63941L-AD-5	Navient Student Loan Tru-NAVSL 2019-BA B		03/12/2019	JP MORGAN SECURITIES		4,999,641	5,000,000		1FE
64033A-AB-0	Nelnet Student Loan Trus-NSLT 2012-4A B		02/04/2019	BAIRD		578,531	600,000	702	1FE
64034C-AB-5	Nelnet Student Loan Trus-NSLT 2019-1A B		02/20/2019	RBC CAPITAL MARKETS		1,000,000	1,000,000		1FE
669884-AF-5	NOVASTAR HOME EQUITY LOA-SERIES 2006-1 C		02/25/2019	PAYUP		149	272		1FM
68267E-AA-2	OneMain Direct Auto Rece-ODART 2019-1A A		03/12/2019	BARCLAYS CAPITAL INC		4,099,297	4,100,000		1FE
68267E-AB-0	OneMain Direct Auto Rece-ODART 2019-1A B		03/12/2019	BARCLAYS CAPITAL INC		1,499,885	1,500,000		1FE
686514-AG-5	Orlando Health Obligated-UNSECURED		02/27/2019	GOLDMAN		510,545	500,000	1,549	1FE
75884R-AY-9	Regency Centers LP-SENIOR UNSECURED		02/25/2019	WELLS FARGO		1,594,576	1,600,000		2FE
78403D-AH-3	SBA TOWER TRUST-SECURED NOTE		03/04/2019	BARCLAYS CAPITAL INC		4,919,110	4,900,000	11,059	1FE
784420-AE-1	SLC STUDENT LOAN TRUST-SERIES 2005-1 CLA		02/28/2019	BANK OF AMERICA CORP		753,358	799,021	1,088	1FE
78442G-JY-3	SLM Student Loan Trust 2-SLMA 2003-11 B		02/28/2019	CREDIT SUISSE SECURI		341,129	356,591	2,622	1FE
78449T-AD-3	SMB Private Education Lo-SMB 2019-A B		03/05/2019	GOLDMAN		1,985,962	2,000,000		1FE
78471H-AC-2	Sofi Professional Loan P-SERIES 19-A CLA		03/05/2019	JP MORGAN SECURITIES		303,340	300,000	1,267	1FE
83404W-AC-1	Sofi Professional Loan P-SERIES 19-B CLA		03/26/2019	MIZUHO SECURITIES		1,199,731	1,200,000		1Z
842329-AA-2	Southern Baptist Hospital-SECURED		03/26/2019	JP MORGAN SECURITIES		112,475	100,000	985	1FE
862121-AB-6	STORE Capital Corp-SENIOR UNSECURED		02/25/2019	GOLDMAN		496,300	500,000		2FE
863572-2A-0	STRUCTURED ASSET SECURIT-SERIES 2000-5 C		02/01/2019	PAYUP			4		1FM
86359A-CD-3	STRUCTURED ASSET SECURIT-SERIES 2002-21A		11/01/2018	PAYUP		119	161		1FM
86386M-AX-2	Student Loan Consolidation-SLCC 2002-2 B2		03/04/2019	BANK OF AMERICA CORP		1,322,344	1,400,000		1FE
90265E-AP-5	UDR Inc-SENIOR UNSECURED		02/28/2019	WELLS FARGO		2,374,129	2,300,000	10,682	2FE
92345Y-AF-3	Verisk Analytics Inc-SENIOR UNSECURED		02/27/2019	BANK OF AMERICA CORP		596,778	600,000		2FE
94989V-AJ-8	WELLS FARGO COMMERCIAL M-WFCM 2015-NXS3		03/26/2019	WELLS FARGO		315,469	300,000	1,010	1FM
95001M-AK-6	WELLS FARGO COMMERCIAL M-SERIES 2017-C38		03/26/2019	WELLS FARGO		916,207	900,000	2,644	1FM
95001W-BE-7	Wells Fargo Commercial M-SERIES 2019-C49		02/21/2019	WELLS FARGO		926,951	900,000	424	1FE
96468#-AA-7	Whitebridge Pet Brands L Senior Sub Note		12/31/2018	PIK BOND		1,471	1,500		5
98426#-AA-4	YWI HLDGS CORP SR SUB NT		02/05/2019	PIK NOTE BUY UP		68,121	68,121		6*
06368B-GS-1	Bank of Montreal-SUBORDINATED	A	02/11/2019	BRILEY		381,084	400,000	2,451	2FE
66815P-AB-6	Northwestern Hydro Acqui Senior Secured		03/13/2019	DIRECT		5,016,848	5,016,848		1FE
67077M-AT-5	Nutrien Ltd-SENIOR UNSECURED	A	03/19/2019	MORGAN		797,416	800,000		2FE
001626-AQ-3	ALM XIX Ltd-SERIES 16-19A CLASS A2R	D	02/21/2019	MORGAN		3,800,000	3,800,000		1Z
033291-AC-9	ANCHC 2019-13A B	D	02/07/2019	GOLDMAN		1,300,000	1,300,000		1FE
04009G-AE-7	ARES L CLO Ltd-SERIES 19-53A CLASS B	D	03/29/2019	JP MORGAN SECURITIES		1,100,000	1,100,000		1FE
05464H-AC-4	AXIS Specialty Finance P-SENIOR UNSECURE	D	02/13/2019	STIFEL NICOLAUS		1,551,440	1,600,000	12,267	2FE
05683V-AJ-3	BCC 2019-1A B	D	03/11/2019	JEFFERIESLLC		3,300,000	3,300,000		1FE
07090A-AA-1	BATLN 2019-14A A1	D	02/22/2019	MORGAN		5,000,000	5,000,000		1Z
12553D-AA-5	CIFC Funding 2019-I Ltd-CIFC 2019-1A A	D	02/15/2019	MORGAN		3,900,000	3,900,000		1FE
12553D-AC-1	CIFC Funding 2019-I Ltd-CIFC 2019-1A B	D	02/15/2019	MORGAN		1,800,000	1,800,000		1FE
13887T-AC-1	Canyon Capital CLO Ltd-SERIES 19-1A CLAS	D	02/19/2019	BANK OF AMERICA CORP		1,500,000	1,500,000		1FE
14316B-AE-5	Carlyle Global Market St-SERIES 19-1A CL	D	02/21/2019	CITIGROUP GLOBAL MAR		1,800,000	1,800,000		1FE
290015-AC-0	Elmwood CLO I Ltd-EAM 2019-1A B	D	02/14/2019	CITIGROUP GLOBAL MAR		1,800,000	1,800,000		1Z
423012-AE-3	HEINEKEN NV-SENIOR UNSECURED NOTE	D	02/25/2019	SEAPORT GROUP		185,658	200,000	3,244	2FE
48252U-AC-1	KKR 25 B1	D	03/28/2019	GREENSLEDGE CAPITAL		1,600,000	1,600,000		1FE
48661W-AA-6	KAYNE CLO-SERIES 19-3A CLASS A	D	02/21/2019	JP MORGAN SECURITIES		5,000,000	5,000,000		1Z
48661Y-AA-2	Kayne CLO 4 Ltd-SERIES 19-4A CLASS B1	D	03/21/2019	GOLDMAN		900,000	900,000		1Z
50188Q-AL-5	LCM XVIII LP-LCM 19A BR	D	03/14/2019	MORGAN		2,000,000	2,000,000		1Z
50200Y-AG-3	LCM 30A B	D	03/28/2019	MORGAN		900,000	900,000		1FE
67592B-AE-8	Octagon Investment Partn-OCT40 2019-1A B	D	02/14/2019	BNP PARIBAS		1,800,000	1,800,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol/ Market Indicator (a)
67592F-AE-9	OCTAGON INVESTMENT PARTNERS 41, LTD.	D	03/08/2019	JP MORGAN SECURITIES		2,200,000	2,200,000		1FE
67707E-AG-9	OAKC 2019-2A B1	D	02/22/2019	MORGAN		1,800,000	1,800,000		1Z
77342M-AE-6	Rockford Tower CLO 2019--ROCKT 2019-1A B	D	02/20/2019	MORGAN		1,800,000	1,800,000		1Z
88433C-AE-5	WINDR 2019-1A B	D	03/08/2019	NATIXIS CAP MKT		2,200,000	2,200,000		1FE
88433C-AG-0	WINDR 2019-1A C	D	03/08/2019	NATIXIS CAP MKT		1,500,000	1,500,000		1FE
92338B-AE-5	VERDE CLO-VERDE 2019-1A B	D	03/15/2019	GOLDMAN		1,900,000	1,900,000		1Z
G4588#-BR-1	Intermediate Capital Gro Senior Note Ser	D	03/26/2019	LLOYDS TSB		2,500,000	2,500,000		2Z
G4588#-BS-9	Intermediate Capital Gro Senior Note Ser	D	03/26/2019	LLOYDS TSB		4,300,000	4,300,000		2Z
G6363#-AG-2	NAC Aviation 29 DAC Senior Note Series G	D	03/14/2019	DIRECT		5,000,000	5,000,000		2Z
G6363#-AH-0	NAC Aviation 29 DAC Senior Note Series H	D	03/14/2019	DIRECT		3,400,000	3,400,000		2Z
H41727-TT-7	In'Tech Medical S.A.S. Acquisition Fac	B	11/13/2017	CAPZANINE		(321,345)	(323,977)		5GI
P3596@-AA-3	EVM ENERGIA DEL VALLE DE MEXICO USD SR S	D	03/29/2019	DIRECT		750,004	750,004		2PL
X2313#-AA-6	Eruca Investments Limited Senior Secured	B	03/25/2019	DIRECT		5,009,540	5,009,538		2Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						199,153,914	197,845,153	339,063	XXX
57628#-AH-1	MASSMUTUAL ASSET FINANCE LLC Senior Secu		03/29/2019	DIRECT		18,961,635	18,961,635		1
06759J-AE-8	Barings CLO Ltd 2019-I-SERIES 19-1A CLAS	D	02/12/2019	BARCLAYS CAPITAL INC		3,000,000	3,000,000		1FE
06759J-AG-3	Barings CLO Ltd 2019-I-SERIES 19-1A CLAS	D	02/12/2019	BARCLAYS CAPITAL INC		3,300,000	3,300,000		1FE
06761H-AE-8	Babson CLO Ltd/Cayman Is-SERIES 19-2A CL	D	03/15/2019	BANK OF AMERICA CORP		2,200,000	2,200,000		1FE
06761W-AA-3	Babson CLO Ltd/Cayman Is-SERIES 19-2A CL	D	03/15/2019	BANK OF AMERICA CORP		855,989	1,100,000		4Z
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						28,317,624	28,561,635		XXX
12602@-AA-3	CFS FUNDING TRUST I Floating Rate V		03/25/2019	BANK LOANS BARINGS		1,466,273	1,466,273		2Z
12644H-ZY-8	CTI Foods Holding Co. LL DIP TL		03/20/2019	BANK LOANS BARINGS		74,027	91,017		6Z
14441J-AB-2	Carr Management Inc. - Revolver		02/07/2019	BANK LOANS BARINGS		86,400	86,400		4Z
21775#-AC-9	CORA Health Services, In Mezzanine Term		03/31/2019	VARIOUS		4,150	4,150		5
21775@-YY-7	CORA Health Services, In Senior Subordin		01/10/2019	BANK LOANS BARINGS		31,656	31,656		4
25463E-AD-8	Direct Travel, Inc. Delayed Draw B		01/09/2019	BANK LOANS BARINGS		7,888	7,888		4Z
38268P-AB-7	Convergint Technologies First Lien TL		09/28/2018	BANK LOANS BARINGS		4,259	4,259		4FE
43129*-AB-2	The Hilb Group, LLC DDTL - Last Out		03/01/2019	BANK LOANS BARINGS		26,740	26,740		5
48275@-AC-9	KREF Lending VII 2018-3 Term Loan		02/25/2019	DIRECT		47,665	47,665		1FE
48275@-AD-7	KREF Lending VII 2018-5 Term Loan		02/25/2019	DIRECT		10,330	10,330		1Z
55368*-AH-3	MSHC Inc (HVAC Holdings/ Second Lien DDT		03/28/2019	BANK LOANS BARINGS		368,298	368,298		4Z
55371*-AA-3	MRI Software LLC Delayed Draw Te		03/08/2019	BANK LOANS BARINGS		75,042	75,042		3PL
69306@-AA-2	P&L Development Holdings Term Loan		01/02/2019	BANK LOANS BARINGS		8,555	8,555		5
70558C-AC-6	Pegasus TransTech Corpor Holdco PIK Note		12/31/2018	BANK LOANS BARINGS		19,973	19,973		5GI
72347L-AE-4	PINNACLE OPERATING CORP. TERM LOAN 5/13		03/29/2019	PIK NOTE BUY UP		2,288	2,288		5FE
81608#-AB-8	SEKO Worldwide, LLC Term Loan		02/14/2019	BANK LOANS BARINGS		247,973	251,114		4
85235@-AA-4	Cannon Safe, Inc. Term Loan		12/31/2018	VARIOUS		9,012	9,012		5GI
87289B-AJ-3	TCP DLF VIII 2018 CLO Combo Note		03/14/2019	DIRECT		768,316	768,316		2FE
593919-NF-6	National Fostering Agency PIK Note	B	02/28/2019	VARIOUS		72,100	72,100		5GI
G0128@-AA-6	AGILITY TRAINS EAST LIMI GBP TERM LOAN	B	02/28/2019	DIRECT		68,933	68,933		5GI
G0698#-AB-2	AUGUSTA (BIDCO) LTD Fac B2 Loan	B	03/21/2019	BANK LOANS BARINGS		113,416	113,416		5GI
G6902#-AA-3	PARC ADFER LTD GBP TERM LN FAC	B	03/29/2019	DIRECT		188,096	188,096		2PL
G7584#-AA-6	RIVA HOLDCO 2 LTD Euro Fac B Ln	B	01/21/2019	PIK NOTE BUY UP		44,192	44,192		5
Q5425#-AA-2	KWINANA WTE FIN CO Tranche A Fac	B	03/11/2019	DIRECT		100,123	100,123		3Z
8299999. Subtotal - Bonds - Bank Loans						3,845,705	3,865,836		XXX
8399997. Total - Bonds - Part 3						239,886,743	238,972,624	348,698	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						239,886,743	238,972,624	348,698	XXX
02665T-86-8	AMERICAN HOMES 4 RENT-PREFERRED STOCK		01/07/2019	JONES TRADING INST	5,038.000	115,276	0.00		RP3FEL
02665T-87-6	AMERICAN HOMES 4 RENT-PREFERRED		03/18/2019	JONES TRADING INST	2,352.000	54,296	0.00		RP3FEL
02665T-88-4	AMERICAN HOMES 4 RENT-PREFERRED		03/18/2019	JONES TRADING INST	2,904.000	67,011	0.00		RP3FEL
05590*-12-1	BCC Group Holdings, Inc. Preferred Stock		01/28/2019	DIRECT	1.200	1,200	0.00		P5
637870-20-5	NATIONAL STORAGE AFFILIA-PREFERRED		01/07/2019	JONES TRADING INST	2,012.000	47,029	0.00		P3L
76169C-30-8	REXFORD INDUSTRIAL REALT-PREFERRED		01/03/2019	JONES TRADING INST	1,581.000	35,416	0.00		P3L
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						320,228	XXX		XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini-strative Symbol/ Market Indicator (a)
8999997. Total - Preferred Stocks - Part 3						320,228	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						320,228	XXX		XXX
05534Y-XX-2	BCC Group Holdings, Inc. Common Stock Cl		01/28/2019	DIRECT	14.530	38			V
61179L-10-0	MONTAGE RESOURCES CORP-COMMON STOCK		03/01/2019	EXCHANGE OFFER	770.000	22,578			L
48207L-ZZ-9	Jupiter Resources Inc - Common Stock	A	12/19/2018	CONVERSION	57,584.000	294,000			U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						316,616	XXX		XXX
9799997. Total - Common Stocks - Part 3						316,616	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						316,616	XXX		XXX
9899999. Total - Preferred and Common Stocks						636,844	XXX		XXX
9999999 - Totals						240,523,587	XXX	348,698	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
36202K-SG-1	GOVERNMENT NATIONAL MORT-POOL #8619 ARMS		03/01/2019	PAYDOWN		154	154	156	150		4		4		154				1	04/01/2025	1
36203R-5K-1	GOVERNMENT NATIONAL MORT-POOL #357350		03/01/2019	PAYDOWN		1,890	1,890	1,902	1,894		(4)		(4)		1,890				20	11/01/2023	1
36204E-RQ-2	GOVERNMENT NATIONAL MORT-POOL #367795		03/01/2019	PAYDOWN		764	764	798	776		(13)		(13)		764				10	09/01/2023	1
36204P-UY-6	GOVERNMENT NATIONAL MORT-POOL #375999		03/01/2019	PAYDOWN		4,970	4,970	4,947	4,954		16		16		4,970				54	01/01/2024	1
36205S-K2-0	GOVERNMENT NATIONAL MORT-POOL #399113		03/01/2019	PAYDOWN		122	122	121	121						122				2	02/01/2027	1
36207E-6D-1	GOVERNMENT NATIONAL MORT-POOL #430268		03/01/2019	PAYDOWN		45	45	44	44						45				1	10/01/2027	1
36207K-B6-6	GOVERNMENT NATIONAL MORT-POOL #433961		03/01/2019	PAYDOWN		291	291	298	295		(4)		(4)		291				3	08/01/2028	1
36207R-HH-1	GOVERNMENT NATIONAL MORT-POOL #439532		03/01/2019	PAYDOWN		113	113	112	112		1		1		113				1	04/01/2027	1
36207W-U5-1	GOVERNMENT NATIONAL MORT-POOL #444404		03/01/2019	PAYDOWN		166	166	165	165		1		1		166				2	06/01/2027	1
36208G-Z2-7	GOVERNMENT NATIONAL MORT-POOL #450861		03/01/2019	PAYDOWN		36	36	36	36						36					05/01/2027	1
36208W-DF-7	GOVERNMENT NATIONAL MORT-POOL #462802		03/01/2019	PAYDOWN		757	757	776	769		(12)		(12)		757				9	06/01/2028	1
36223B-KC-3	GOVERNMENT NATIONAL MORT-POOL #302791		03/01/2019	PAYDOWN		946	946	968	950		(4)		(4)		946				15	03/01/2021	1
36223H-GV-3	GOVERNMENT NATIONAL MORT-POOL #308112		03/01/2019	PAYDOWN		693	693	700	695		(1)		(1)		693				9	12/01/2021	1
36224W-MC-4	GOVERNMENT NATIONAL MORT-POOL #340655		03/01/2019	PAYDOWN		411	411	388	401		9		9		411				5	02/01/2023	1
36225A-5S-5	GOVERNMENT NATIONAL MORT-POOL #780857		03/01/2019	PAYDOWN		365	365	376	366		(2)		(2)		365				5	04/01/2020	1
36295N-K3-0	GOVERNMENT NATIONAL MORT-POOL #675414		03/01/2019	PAYDOWN		1,403	1,403	1,457	1,475		(72)		(72)		1,403				12	09/01/2035	1
02265Q-AA-6	Amal Ltd Ex Im Bk Gtd Sr Nt	D	02/21/2019	SINKING PAYMENT		90,207	90,207	90,207	90,207						90,207				780	08/21/2021	1
0599999. Subtotal - Bonds - U.S. Governments						103,333	103,333	103,451	103,410		(81)		(81)		103,333				929	XXX	XXX
30250G-AB-4	FDIC STRUCTURED SALE GUA-SERIES 2010-S1		03/01/2019	PAYDOWN		17,233	17,233	17,166	16,446		787		787		17,233				91	04/01/2038	1
31283Y-LD-8	FREDDIE MAC-POOL #P20425		03/01/2019	PAYDOWN		1,346	1,346	1,341	1,343		3		3		1,346				12	04/01/2034	1
3128CV-F7-4	FREDDIEMAC STRIP-SERIES 211 CLASS PO		03/01/2019	PAYDOWN		7,434	7,434	5,975	5,859		1,575		1,575		7,434					07/01/2029	1
3128F6-P8-3	FREDDIE MAC-POOL #D66747		03/01/2019	PAYDOWN		492	492	519	509		(17)		(17)		492				7	06/01/2025	1
312905-H6-2	FREDDIE MAC-SERIES 1083 CLASS Z		03/01/2019	PAYDOWN		283	283	295	285		(3)		(3)		283				4	05/01/2021	1
31292G-4V-5	FREDDIE MAC-POOL #C00836		03/01/2019	PAYDOWN		147	147	152	151		(4)		(4)		147				2	07/01/2029	1
31295V-6W-5	FREDDIE MAC-POOL #A00885		03/01/2019	PAYDOWN		140	140	147	142		(2)		(2)		140				2	06/01/2020	1
31298L-S9-1	FREDDIE MAC-POOL #C50544		03/01/2019	PAYDOWN		42	42	44	43		(1)		(1)		42					04/01/2031	1
313398-SD-2	FREDDIE MAC-SERIES 2335 CLASS CZ		03/01/2019	PAYDOWN		1,816	1,816	1,925	1,848		(31)		(31)		1,816				18	07/01/2031	1
3133TC-LJ-5	FREDDIE MAC-SERIES 2022 CLASS PE		03/01/2019	PAYDOWN		782	782	825	799		(17)		(17)		782				9	01/01/2028	1
3133TH-QV-2	FREDDIE MAC-SERIES 2117 CLASS HG		03/01/2019	PAYDOWN		164	164	171	168		(4)		(4)		164				2	01/01/2029	1
3133TL-UH-9	FREDDIE MAC-SERIES 2178 CLASS PB		03/01/2019	PAYDOWN		2,880	2,880	3,155	2,998		(118)		(118)		2,880				33	08/01/2029	1
3133TM-7G-5	FREDDIE MAC-SERIES 2182 CLASS ZC		03/01/2019	PAYDOWN		3,417	3,417	3,716	3,525		(108)		(108)		3,417				34	09/01/2029	1
31358F-HF-9	FANNIE MAE-SERIES 1990-128 CLASS J		03/01/2019	PAYDOWN		396	396	416	397		(1)		(1)		396				5	10/01/2020	1
31359L-ZC-2	FANNIE MAE-SERIES 1995-19 CLASS EA		03/01/2019	PAYDOWN		770	770	858	788		(18)		(18)		770				14	01/01/2022	1
31364H-TG-2	FANNIEMAE STRIP-SERIES 191 CLASS 2 IO		03/01/2019	PAYDOWN				11	4										1	12/01/2022	1
31364H-TU-1	FANNIEMAE STRIP-SERIES 197 CLASS 2 IO		03/01/2019	PAYDOWN				34	14		(1)		(1)						2	01/01/2023	1
31371H-XT-0	FANNIE MAE-POOL #252790 FHA/VA		03/01/2019	PAYDOWN		443	443	441	442		1		1		443				6	09/01/2029	1
31371J-MX-9	FANNIE MAE-POOL #253374		03/01/2019	PAYDOWN		136	136	140	139		(3)		(3)		136				3	05/01/2030	1
31380G-2S-7	FANNIE MAE-POOL #440085		03/01/2019	PAYDOWN		115	115	114	114		1		1		115				1	12/01/2028	1
31380S-5W-9	FANNIE MAE-POOL #449161		03/01/2019	PAYDOWN		174	174	171	171		3		3		174				2	12/01/2028	1
31380S-7J-6	FANNIE MAE-POOL #449197		03/01/2019	PAYDOWN		78	78	76	76		2		2		78				1	12/01/2028	1
31380X-KT-8	FANNIE MAE-POOL #453106		03/01/2019	PAYDOWN		218	218	214	215		3		3		218				2	01/01/2029	1
31384E-GT-1	FANNIE MAE-POOL #521410		03/01/2019	PAYDOWN		130	130	134	132		(2)		(2)		130				2	12/01/2029	1
31384T-S7-3	FANNIE MAE-POOL #533442		03/01/2019	PAYDOWN		81	81	84	84		(2)		(2)		81				1	01/01/2030	1
31384X-QC-5	FANNIE MAE-POOL #536951		03/01/2019	PAYDOWN		151	151	156	155		(4)		(4)		151				2	05/01/2030	1
31384X-XK-9	FANNIE MAE-POOL #537182		03/01/2019	PAYDOWN		397	397	409	406		(9)		(9)		397				6	05/01/2030	1
31393C-7G-2	FANNIEMAE WHOLE LOAN-SERIES 2003-W13 CLA		03/25/2019	PAYDOWN		244	244	244	244						244				1	10/25/2033	1
31393V-ZB-0	FREDDIE MAC-SERIES 2646CLASS HE		03/01/2019	PAYDOWN		11,555	11,555	10,759	11,320		235		235		11,555				75	07/01/2033	1
31393X-2K-2	FANNIE MAE-SERIES 2004-32 CLASS AY		03/01/2019	PAYDOWN		9,954	9,954	9,211	9,946		9		9		9,954				61	05/01/2019	1
31394C-TR-3	FANNIE MAE-SERIES 2005-21 CLASS ME		03/01/2019	PAYDOWN		26,366	26,366	24,520	25,894		472		472		26,366				187	03/01/2035	1
31394D-TZ-3	FANNIE MAE-SERIES 2005-39 CLASS TE		03/01/2019	PAYDOWN		11,447	11,447	10,986	11,309		137		137		11,447				90	05/01/2035	1
31394F-CS-2	FANNIE MAE-SERIES 2005-81 CLASS PC		03/01/2019	PAYDOWN		14,600	14,600	14,709	14,597		3		3		14,600				129	09/01/2035	1
31394K-K7-8	FREDDIE MAC-SERIES 2682 CLASS LD		03/01/2019	PAYDOWN		62,530	62,530	55,688	60,938		1,591		1,591		62,530				474	10/01/2033	1
31394L-4D-1	FREDDIE MAC-SERIES 2684 CLASS PG		03/01/2019	PAYDOWN		68,712	68,712	64,050	67,530		1,182		1,182		68,712				566	10/01/2033	1
31394N-EZ-7	FREDDIE MAC-SERIES 2718 CLASS TG		03/01/2019	PAYDOWN		7,662	7,662	7,139	7,512		149		149		7,662				54	12/01/2033	1
31395F-AX-2	FREDDIE MAC-SERIES 2836 CLASS L		03/01/2019	PAYDOWN		486	486	454	483		3		3		486				4	04/01/2034	1
31395L-4S-7	FREDDIE MAC-SERIES 2914 CLASS JT		02/01/2019	PAYDOWN		2,650	2,650	2,557	2,650						2,650				11	01/01/2020	1

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
31395L-CZ-2	FREDDIE MAC-SERIES 2915 CLASS DY		03/01/2019	PAYDOWN		25,304	25,304	24,523	25,296		8		8		25,304				181	01/01/2020	1
31395M-DZ-9	FREDDIE MAC-SERIES 2934 CLASS NG		03/01/2019	PAYDOWN		17,078	17,078	16,328	16,869		209		209		17,078				133	02/01/2035	1
31395M-FZ-7	FREDDIE MAC-SERIES 2937 CLASS HY		03/01/2019	PAYDOWN		41	41	41	41						41					02/01/2020	1
31395N-3R-6	FANNIE MAE-SERIES 2006-61CLASS NP		03/01/2019	PAYDOWN		35,521	35,521	35,676	35,517		4		4		35,521				248	07/01/2036	1
31395U-N5-6	FREDDIE MAC-SERIES 2979 CLASS QK		03/01/2019	PAYDOWN		2,163	2,163	2,074	2,133		30		30		2,163				18	05/01/2035	1
31395W-XL-6	FREDDIE MAC-SERIES 3016 CLASS HR		03/01/2019	PAYDOWN		7,153	7,153	6,618	7,063		90		90		7,153				58	08/01/2025	1
31396H-EG-0	FREDDIE MAC-SERIES 3113 CLASS WB		03/01/2019	PAYDOWN		1,942	1,942	1,730	1,900		41		41		1,942				11	02/01/2026	1
31396J-ND-3	FREDDIE MAC-SERIES 3131 CLASS ME		03/01/2019	PAYDOWN		8,986	8,986	8,571	8,853		133		133		8,986				75	03/01/2036	1
31396K-MT-6	FANNIE MAE-SERIES 2006-74CLASS PD		03/01/2019	PAYDOWN		14,556	14,556	15,157	14,676		(120)		(120)		14,556				158	08/01/2036	1
31397M-AV-9	FANNIE MAE-SERIES 2008-56CLASS PB		03/01/2019	PAYDOWN		1,992	1,992	1,742	1,890		102		102		1,992				15	07/01/2038	1
31404H-TF-6	FANNIE MAE-POOL #769250		03/01/2019	PAYDOWN		1,024	1,024	1,012	1,016		8		8		1,024				9	12/01/2033	1
31406M-5H-5	FANNIE MAE-POOL #814548		03/01/2019	PAYDOWN		824	824	822	794		30		30		824				5	04/01/2035	1
649083-AA-0	NEW VALLEY GENERATION I-PASS THRU CERTIF		03/15/2019	SINKING PAYMENT		30,982	30,982	35,517	30,982						30,982				1,131	03/15/2019	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						403,037	403,037	388,817	396,706		6,346		6,346		403,037				3,956	XXX	XXX
000366-AA-2	AASET 2017-1 TRUST-SERIES 17-1A CLASS A		03/16/2019	PAYDOWN		258,690	258,690	258,688	258,915		(225)		(225)		258,690				1,704	05/16/2042	1FE
00206R-ER-9	AT&T Inc-SENIOR UNSECURED		11/23/2018	EXCHANGE OFFER		2,051,029	2,104,000	2,046,852	2,051,551		(521)		(521)		2,051,029				23,483	02/15/2028	2FE
00206R-FM-9	AT&T Inc-SENIOR UNSECURED		11/23/2018	EXCHANGE OFFER		1,885,619	1,760,000	1,887,848	1,885,298		321		321		1,885,619				2,014	11/15/2046	2FE
00252F-AJ-0	AAMES MORTGAGE INVESTMEN-SERIES 2004-1 C		03/25/2019	PAYDOWN		8,626	8,626	8,284	8,626						8,626				23	01/25/2035	1FM
00400V-AB-3	ACADEMIC LOAN FUNDING TR-ALFT 2012-1A A2		03/25/2019	PAYDOWN		21,307	21,307	20,455	21,071		236		236		21,307				130	12/27/2044	1FE
00432C-AR-2	ACCESS GROUP-STUDENT LN REVENUE NT		12/26/2018	CALL 100		100,000	100,000	91,688	92,756		(43)		(43)		92,713		7,287	7,287	(427)	09/25/2037	1FE
00432C-AV-3	ACCESS GROUP INC-SERIES 2003-A CLASS A3		03/25/2019	PAYDOWN		5,006	5,006	4,968	5,006						5,006				30	07/01/2038	1FE
00432C-CF-6	ACCESS GROUP INC DEL 2005-1 ASSET BKD CT		03/22/2019	PAYDOWN		1,818	1,818	1,792	1,818						1,818				13	06/22/2022	1FE
00432C-CW-9	ACCESS GROUP INC-SERIES 2005-B CLASS A3		01/25/2019	PAYDOWN		68,615	68,615	62,383	66,482		2,134		2,134		68,615				501	07/25/2035	1FE
00432C-DE-8	ACCESS GROUP INC-SERIES 2006-1 CLASS B		02/25/2019	PAYDOWN		4,799	4,799	3,887	4,213		586		586		4,799				38	08/25/2037	1FE
004375-CB-5	ACCREDITED MORTGAGE LOAN-SERIES 2004-4 C		03/25/2019	PAYDOWN		5,134	5,134	5,084	5,191		(57)		(57)		5,134				33	01/25/2035	1FM
004375-CF-6	ACCREDITED MORTGAGE LOAN-SERIES 2004-4 C		03/25/2019	PAYDOWN		456	456	456	456						456				2	01/25/2035	1FM
004375-CS-8	ACCREDITED MORTGAGE LOAN-SERIES 2005-1 C		01/25/2019	PAYDOWN		1,522	1,522	1,520	1,523						1,522				4	04/25/2035	1FM
004375-CT-6	ACCREDITED MORTGAGE LOAN-SERIES 2005-1 C		03/25/2019	PAYDOWN		16,512	16,512	14,001	16,436		76		76		16,512				106	04/25/2035	1FM
00817Y-AF-5	Aetna Inc-SENIOR UNSUBORDINATED NOTE		03/13/2019	WELLS FARGO		1,166,004	1,000,000	1,114,760	1,112,816		(1,081)		(1,081)		1,111,735		54,269	54,269	16,517	06/15/2036	2FE
00912X-AB-0	Air Lease Corp. Senior Note		01/30/2019	SINKING PAYMENT		858,387	858,387	819,865	858,387						858,387				31,653	01/30/2019	2
01126#-AA-1	Alamo 6 LLC Senior Secured		03/31/2019	SINKING PAYMENT		15,251	15,251	15,251	15,251						15,251					03/31/2042	2
01853G-AB-6	ALLIANCE BANCORP TRUST-SERIES 2007-S1 CL		03/01/2019	PAYDOWN		1,125	1,125	43	27		1,098		1,098		1,125				3	05/01/2037	1FM
02155L-AA-0	ALTERNA FUNDING LLC-SERIES 2015-1A CLASS		03/15/2019	PAYDOWN		12,395	12,395	12,229	8,952		3,443		3,443		12,395				51	02/15/2024	1FE
02376U-AA-3	AMER AIRLS INC 2016-1 CL AA CTF		01/15/2019	SINKING PAYMENT		17,102	17,102	17,159	17,145						17,102				306	01/15/2028	1FE
02660T-CZ-4	AMERICAN HOME MORTGAGE I-SERIES 2005-1 C		03/25/2019	PAYDOWN		29,695	29,695	29,695	29,695						29,695				162	06/25/2045	1FM
02660T-HL-0	AMERICAN HOME MORTGAGE I-SERIES 2005-SD1		03/25/2019	PAYDOWN		4,072	4,217	2,496	3,042		975		975		4,072				15	09/25/2035	1FM
02665U-AA-3	AMERICAN HOMES 4 RENT-SERIES 2014-SFR2 C		03/01/2019	PAYDOWN		817	817	817	817						817				5	10/01/2036	1FE
03072S-PD-1	AMERIQUEST MORTGAGE SECU-SERIES 2004-R2		03/25/2019	PAYDOWN		426	426	401	428		(2)		(2)		426				2	04/25/2034	1FM
03522A-AD-2	Anheuser-Busch Cos LLC /-SENIOR UNSECURE		02/11/2019	TENDERED		2,133,846	2,200,000	2,194,942	2,195,061		99		99		2,195,160		(61,314)	(61,314)	42,381	02/01/2026	2FE
038779-AA-2	ARBYS FUNDING LLC 2015-1A A2		01/30/2019	PAYDOWN		2,150	2,150	2,150	2,150						2,150				27	10/30/2045	2FE
040104-QN-4	ARGENT SECURITIES INC.-SERIES 2005-W5 CL		03/25/2019	PAYDOWN		1,945	1,945	1,240	1,462		483		483		1,945				9	01/25/2036	1FM
040104-RV-5	ARGENT SECURITIES INC.-SERIES 2006-W2 CL		03/25/2019	PAYDOWN		3,092	3,092	1,163	1,555		1,537		1,537		3,092				11	03/25/2036	1FM
040104-TG-6	ARGENT SECURITIES INC.-SERIES 2006-W4 CL		03/25/2019	PAYDOWN		288	288	100	103		186		186		288					05/25/2036	1FM
04544T-AB-7	ASSET BACKED SECURITIES -SERIES 2007-HE2		03/25/2019	PAYDOWN		43	43	8	20		23		23		43					05/25/2037	1FM
04546K-AA-6	AASET 2018-2 US LTD-AASET 2018-2A A		03/16/2019	PAYDOWN		6,638	6,638	6,704			(66)		(66)		6,638				25	11/18/2038	1FE
05535D-AN-4	BLACKROCK CAPITAL FINANC-SERIES 1997-R1C		03/01/2019	PAYDOWN		(2,349)	12,068	7,736	10,398		(4,394)		(4,394)		(2,349)				538	03/01/2037	3FM
05535D-CF-9	BLACKROCK CAPITAL FINANC-SERIES 1997-R3		03/01/2019	PAYDOWN		19,059	19,059	12,312	12,561		6,498		6,498		19,059				145	11/01/2028	1FM
05577@-AG-5	BTMU Capital Corp. Equipment Note		02/26/2019	SINKING PAYMENT		12,078	12,078	12,078	12,078						12,078				396	02/26/2021	1
05577@-AH-3	BTMU Capital Corp. Equipment Note		02/26/2019	SINKING PAYMENT		11,624	11,624	11,624	11,624						11,624				381	02/26/2021	1
05577@-AJ-9	BTMU Capital Corp. Equipment Note		02/26/2019	SINKING PAYMENT		9,088	9,088	9,088	9,088						9,088					02/26/2021	1
05577@-AK-6	BTMU Capital Corp. Equipment Note		02/26/2019	SINKING PAYMENT		3,631	3,631	3,631	3,631						3,631				119	02/26/2021	1
05577@-AM-2	BTMU Capital Corp. Equipment Note		02/26/2019	SINKING PAYMENT		1,498	1,498	1,498	1,498						1,498					02/26/2021	1
05577@-AP-5	BTMU Capital Corp. Equip Note UPRR		02/23/2019	SINKING PAYMENT		10,273	10,273	10,273	10,273						10,273				202	02/23/2026	1
05577@-AQ-3	BTMU Capital Corp. Equip Note UPRR		02/23/2019	SINKING PAYMENT		4,834	4,834	4,834	4,834						4,834				95	02/23/2026	1
05946X-YP-2	BANC OF AMERICA FUNDING -SERIES 2005-F C		03/20/2019	PAYDOWN		144	195	134	151		29		29		144				1	09/20/2035	1FM
05948J-AA-0	BANC OF AMERICA MORTGAGE-SERIES 2002-L C		03/01/2019	PAYDOWN		128	128	117	127		2		2		128				1	12/01/2032	1FM

STATEMENT AS OF MARCH 31, 2019 OF THE C.M. Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
05948X-XW-6	BANC OF AMERICA MORTGAGE-SERIES 2003-J C		03/01/2019	PAYDOWN		1,456	1,456	1,447	1,434		21		21		1,456				17	11/01/2033	1FM
05949A-GR-5	BANC OF AMERICA MORTGAGE-SERIES 2004-E C		03/01/2019	PAYDOWN		2,900	2,900	2,938	2,974		(74)		(74)		2,900				12	06/01/2034	1FM
05949A-LH-1	BANC OF AMERICA MORTGAGE-SERIES 2004-G C		03/01/2019	PAYDOWN		2,446	2,446	2,286	2,322		123		123		2,446				18	08/01/2034	1FM
05949A-ZG-8	BANC OF AMERICA MORTGAGE-SERIES 2004-L C		03/01/2019	PAYDOWN		304	304	276	297		7		7		304				2	01/01/2035	1FM
06050H-KX-5	BANC OF AMERICA MORTGAGE-SERIES 2002-G C		03/01/2019	PAYDOWN		373	373	116	233		140		140		373				3	07/01/2032	1FM
06050H-KY-3	BANC OF AMERICA MORTGAGE-SERIES 2002-G C		03/01/2019	PAYDOWN		224	224		99		125		125		224				2	07/01/2032	1FM
06051G-BD-0	BANC OF AMERICA FUNDING -SERIES 2004-A C		03/01/2019	PAYDOWN		1,323	1,323	1,354	1,312		12		12		1,323				10	06/01/2032	1FM
06652D-AA-7	BANKUNITED TRUST-SERIES 2005-1 CLASS 1A1		03/25/2019	PAYDOWN		4,113	4,113	2,909	3,450		663		663		4,113				26	09/25/2045	1FM
07325V-AG-9	BAYVIEW FINANCIAL ACQUIS-SERIES 2007-A C		03/28/2019	PAYDOWN		1,279	1,279	729	903		377		377		1,279				6	05/28/2037	1FM
07325Y-AB-4	BAYVIEW COMMERCIAL ASSET-SERIES 2007-3 C		03/25/2019	PAYDOWN		3,625	3,625	3,310	3,608		17		17		3,625				18	07/25/2037	5FE
07384M-S6-0	BEAR STEARNS ADJUSTABLE -SERIES 2004-5 C		03/01/2019	PAYDOWN		24,091	24,091	20,401	21,322		2,769		2,769		24,091				91	07/01/2034	1FM
07384M-WF-5	BEAR STEARNS ADJUSTABLE -SERIES 2003-5 C		03/01/2019	PAYDOWN		22,935	22,935	23,346	23,406		(471)		(471)		22,935				173	08/01/2033	1FM
07384Y-CD-6	BEAR STEARNS ASSET BACKE-SERIES 2002-AC1		03/01/2019	PAYDOWN		7,369	7,369	7,144	7,239		130		130		7,369				64	01/01/2032	1FM
07384Y-NJ-1	BEAR STEARNS ASSET BACKE-SERIES 2003-AC6		03/01/2019	PAYDOWN		3,697	3,697	2,870	2,283		1,414		1,414		3,697				38	11/01/2033	1FM
073860-AB-4	BEAR STEARNS ASSET BACKE-SERIES 2007-1 C		03/25/2019	PAYDOWN		70,366	70,366	34,817	65,766		4,599		4,599		70,366				339	01/25/2037	1FM
07386H-GG-0	BEAR STEARNS ALT-A TRUST-SERIES 2004-3 C		03/25/2019	PAYDOWN		1,237	1,237	1,198	1,229		8		8		1,237				5	04/25/2034	1FM
07386H-MP-3	BEAR STEARNS ALT-A TRUST-SERIES 2004-11		03/25/2019	PAYDOWN		1,767	1,767	1,746	1,772		(5)		(5)		1,767				8	11/25/2034	1FM
07386H-NQ-0	BEAR STEARNS ALT-A TRUST-SERIES 2004-12C		03/25/2019	PAYDOWN		1,948	1,948	1,418	1,887		61		61		1,948				10	01/25/2035	1FM
07386H-SP-7	BEAR STEARNS ALT-A TRUST-SERIES 2005-4 C		03/25/2019	PAYDOWN		14,698	14,698	13,321	14,649		49		49		14,698				63	04/25/2035	1FM
073879-QF-8	BEAR STEARNS ASSET BACKE-SERIES 2005-AC1		03/25/2019	PAYDOWN		514	2,360	952	1,075		571		571		514					02/25/2035	1FM
07400X-AB-4	BEAR STEARNS MORTGAGE FU-SERIES 2006-AC1		03/01/2019	PAYDOWN		1,701	4,737	1,879	2,219		673		673		1,701				185	08/01/2036	1FM
09628E-AA-0	BLUE VIRGO-SERIES 15-1A CLASS NOTE		03/15/2019	PAYDOWN		104,009	104,009	103,542	103,943		66		66		104,009				557	12/15/2022	1FE
10620N-AX-6	BRAZOS HIGHER EDUCATION -SER 2006-2 STUD		03/25/2019	PAYDOWN		26,573	26,573	24,464	26,036		537		537		26,573				193	06/25/2026	1FE
11042T-AA-1	BRITISH AIRWAYS 2018-1 C-FIRST LIEN		03/20/2019	SINKING PAYMENT		2,266	2,266	2,266	2,266						2,266				43	09/20/2031	1FE
12189P-AL-6	BURLINGTN NO SF 02-1 TR-PASS THRU CERTS		01/15/2019	SINKING PAYMENT		32,243	32,243	32,243	32,243						32,243				957	01/15/2022	1FE
12189P-AM-4	BURLINGTN NO SF SECURED PT CERTS SER 02-		01/15/2019	SINKING PAYMENT		62,673	62,673	62,650	62,673						62,673				1,611	01/15/2021	1FE
12479D-AC-2	CREDIT-BASED ASSET SERVI-SERIES 2006-CB7		02/25/2019	PAYDOWN		5,790	5,790	4,014	4,000		1,790		1,790		5,790				14	10/25/2036	1FM
12479R-AD-9	CAPITAL AUTOMOTIVE REIT-SERIES 17-1A CLA		03/15/2019	PAYDOWN		1,225	1,225	1,225	1,224		1		1		1,225				16	04/15/2047	1FE
12479R-AE-7	CAPITAL AUTOMOTIVE REIT-SERIES 17-1A CLA		03/15/2019	PAYDOWN		1,250	1,250	1,250	1,250						1,250				13	04/15/2047	1FE
124860-CB-1	CREDIT-BASED ASSET SERVI-SERIES 1999-3 C		02/01/2019	PAYDOWN		14,865	14,865	8,492	8,492		6,373		6,373		14,865				250	02/01/2029	1FM
1248ME-AA-7	CREDIT-BASED ASSET SERVI-SERIES 2007-CB4		03/25/2019	PAYDOWN		12,467	12,467	11,273	12,401		65		65		12,467				74	04/25/2037	1FM
1248ME-AE-9	CREDIT-BASED ASSET SERVI-SERIES 2007-CB4		03/01/2019	PAYDOWN		4,231	4,231	2,500	3,948		282		282		4,231				124	04/01/2037	1FM
1248ME-AG-4	CREDIT-BASED ASSET SERVI-SERIES 2007-CB4		03/01/2019	PAYDOWN		740	740	453	690		51		51		740				5	04/01/2037	1FM
1248MG-AJ-3	CREDIT-BASED ASSET SERVI-SERIES 2007-CB1		03/25/2019	PAYDOWN		163	163	47	59		104		104		163					01/25/2037	1FM
1248MP-AH-7	CREDIT-BASED ASSET SERVI-SERIES 2007-MX1		03/01/2019	PAYDOWN			27,602		592	245	(705)		(460)							12/01/2036	6FE
1248RH-AD-9	CREDIT-BASED ASSET SERVI-SERIES 2007-CB6		03/25/2019	PAYDOWN		5,795	5,795	2,938	3,516		2,279		2,279		5,795				23	07/25/2037	1FM
12498N-AB-9	CREDIT-BASED ASSET SERVI-SERIES 2006-CB2		03/01/2019	PAYDOWN		2,821	2,821	1,690	1,693		1,112		1,112		2,821				219	12/01/2036	1FM
12505#-AA-9	CCHM Property Holdings L Senior Secured		03/31/2019	SINKING PAYMENT		60,722	60,722	60,722	60,722						60,722				962	12/31/2031	2Z
125435-AA-5	COUNTRYWIDE HOME LOANS-SERIES 2006-R2 CL		03/25/2019	PAYDOWN		3,066	3,066	2,779	2,779		286		286		3,066				15	07/25/2036	1FM
12558M-BK-7	CIT GROUP HOME EQUITY LO-SERIES 2003-1 C		03/01/2019	PAYDOWN		64,510	64,510	59,501	63,946		563		563		64,510				691	07/01/2034	1FM
125634-AN-5	CLI FUNDING LLC-SERIES 2014-1A CLASS A		03/18/2019	PAYDOWN		15,162	15,162	14,451	14,822		341		341		15,162				80	06/18/2029	1FE
125634-AQ-8	CLI FUNDING LLC-SERIES 2014-2A CLASS A		03/18/2019	PAYDOWN		2,990	2,990	2,989	2,990						2,990				16	10/18/2029	1FE
12563L-AA-5	CLI FUNDING LLC-SERIES 16-1A CLASS A		03/18/2019	PAYDOWN		22,885	22,885	22,883	22,884		1		1		22,885				158	02/18/2041	1FE
12563L-AE-7	CLI FUNDING LLC-SERIES 17-1A CLASS A		03/18/2019	PAYDOWN		36,791	36,791	36,787	36,763		54		54		36,791				332	05/18/2042	1FE
12649#-AA-6	CTL 2009-14 Trust Ser 2009 Lease		03/15/2019	SINKING PAYMENT		20,331	20,331	20,331	20,331						20,331				213	07/15/2030	1
126650-BJ-8	CVS Health Corp-SENIOR UNSECURED NOTE		03/11/2019	BNP PARIBAS		219,624	200,000	196,618	197,967		26		26		197,993		21,631	21,631	3,542	06/01/2027	2FE
126650-CF-5	CVS Health Corp-SENIOR UNSECURED NOTE		03/13/2019	MORGAN		294,933	300,000	297,234	298,323		57		57		298,380		(3,447)	(3,447)	5,991	08/12/2024	2FE
126670-QZ-4	COUNTRYWIDE ASSET-BACKED-SERIES 2005-17C		03/25/2019	PAYDOWN		593	593	432	580		13		13		593				3	05/25/2036	1FM
126671-B4-7	COUNTRYWIDE ASSET-BACKED-SERIES 2003-BC3		03/25/2019	PAYDOWN		922	922	916	922						922				6	09/25/2033	1FM
12667G-CB-7	COUNTRYWIDE ALTERNATIVE -SERIES 2005-14		03/25/2019	PAYDOWN		539	539	383	420		119		119		539				3	05/25/2035	1FM
12668A-CY-9	COUNTRYWIDE ALTERNATIVE -SERIES 2005-51C		03/01/2019	PAYDOWN		594	594	318	400		194		194		594				4	11/01/2035	1FM
12668A-CZ-6	COUNTRYWIDE ALTERNATIVE -SERIES 2005-51		03/20/2019	PAYDOWN		3,799	3,799	2,738	2,954		844		844		3,799				21	11/20/2035	1FM
12668A-GW-9	COUNTRYWIDE ALTERNATIVE -SERIES 2005-56		03/25/2019	PAYDOWN		3,954	3,954	2,574	2,897		1,057		1,057		3,954				15	11/25/2035	1FM
12668A-VP-7	COUNTRYWIDE ALTERNATIVE -SERIES 2005-61		03/25/2019	PAYDOWN		975	975	893	963		12		12		975				5	12/25/2035	1FM
12668B-DC-4	COUNTRYWIDE ALTERNATIVE -SERIES 2005-76		03/01/2019	PAYDOWN		4,407	4,407	3,438	3,977		430		430		4,407				30	01/01/2036	1FM
126694-YM-4	COUNTRYWIDE HOME LOANS-SERIES 2006-3 CLA		02/25/2019	PAYDOWN		216	216	179	194		22		22		216				1	03/25/2036	1FM
12669B-3B-6	COUNTRYWIDE HOME LOANS-SERIES 2001-HYB1		03/01/2019	PAYDOWN		9	9	5	7		2		2		9					07/01/2031	1FM

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
12669E-H3-3	COUNTRYWIDE HOME LOANS-SERIES 2003-42 CL		02/01/2019	PAYDOWN		27	27	25	26						27					09/01/2033	1FM
12669F-KR-3	COUNTRYWIDE HOME LOANS-SERIES 2004-2 CLA		03/01/2019	PAYDOWN		106	106	95	94		12		12		106				1	02/01/2034	1FM
12669F-VD-2	COUNTRYWIDE HOME LOANS-SERIES 2004-6 CLA		03/01/2019	PAYDOWN		2,711	2,711	2,295	2,530		181		181		2,711				13	05/01/2034	1FM
12669F-XR-9	COUNTRYWIDE HOME LOANS-SERIES 2004-7 CLA		03/25/2019	PAYDOWN		162	162	120	142		20		20		162				4	05/25/2034	3FM
12669G-RM-5	COUNTRYWIDE HOME LOANS-SERIES 2005-1 CLA		03/25/2019	PAYDOWN		7,580	7,580	4,781	5,130		2,450		2,450		7,580				51	03/25/2035	1FM
12669G-TV-3	COUNTRYWIDE HOME LOANS-SERIES 2005-3 CLA		03/25/2019	PAYDOWN		343	343	250	281		62		62		343				4	04/25/2035	1FM
12669G-UR-0	COUNTRYWIDE HOME LOANS-SERIES 2005-11 CL		03/25/2019	PAYDOWN		4,844	4,844	3,408	3,752		1,092		1,092		4,844				17	04/25/2035	1FM
12669G-WN-7	COUNTRYWIDE HOME LOANS-SERIES 2005-R1 CL		03/25/2019	PAYDOWN		14,080	14,219	11,660	13,296		897		897		14,080				62	03/25/2035	1FM
12669U-BB-5	COUNTRYWIDE HOME LOANS-SERIES 2002-R3 CL		03/01/2019	PAYDOWN			1,354	229			1,613		1,613							08/01/2043	1FM
12674@-AA-6	CVS Lease Backed Trust 2 Pass Thru Ctf		03/10/2019	SINKING PAYMENT		15,862	15,862	15,862	15,862						15,862				106	08/10/2035	2
14155#-AB-6	Cardinals Ballpark LLC Senior Secured		03/30/2019	SINKING PAYMENT		38,302	38,302	38,302	38,302						38,302					09/30/2027	2
14454A-AB-5	CARRINGTON MORTGAGE LOAN-SERIES 2006-FRE		03/25/2019	PAYDOWN		4,198	5,576	3,086	3,788		1,219		1,219		4,198				42	10/25/2036	1FM
14856C-AA-7	Castlelake Aircraft Secu-SERIES 2018-1 C		03/15/2019	PAYDOWN		12,351	12,351	12,359			(7)		(7)		12,351				42	06/15/2043	1FE
14983C-AA-3	CBA COMMERCIAL SMALL BAL-SERIES 2006-2A		03/01/2019	PAYDOWN		3,330	3,335	2,019	2,322		1,010		1,010		3,330				61	01/01/2039	5FE
15723#-AA-8	CGA Lease-Backed Pass Th Pass Thru Ctf		03/10/2019	SINKING PAYMENT		2,668	2,668	2,668	2,668						2,668				20	03/10/2045	1
161542-DN-2	CHASE FUNDING LOAN ACQUI-SERIES 2004-AQ1		03/25/2019	PAYDOWN		4,663	4,663	4,259	4,674		(11)		(11)		4,663				30	05/25/2034	1FM
167885-AA-0	CHICAGO PARKING METERS L-SENIOR NOTE		01/30/2019	CALL 104.443019		1,044,430	1,000,000	1,095,941	1,028,044		(1,125)		(1,125)		1,071,349		(26,919)	(26,919)	76,449	12/30/2020	2FE
171265-A@-0	Chugach Electric Associa First Mortgage		03/15/2019	SINKING PAYMENT		66,667	66,667	66,667	66,667						66,667				1,583	03/15/2041	1
171265-B*-1	Chugach Electric Associa First Mtg Bond		03/15/2019	SINKING PAYMENT		84,000	84,000	84,000	84,000						84,000				1,852	03/15/2042	1
17284L-AB-0	CIT EDUCATION LOAN TRUST-SERIES 2007-1 C		12/26/2018	PAYDOWN		2,313	2,313	1,914	2,034		278		278		2,313					06/25/2042	1FE
17307G-KZ-0	CITIGROUP MORTGAGE LOAN -SERIES 2004-UST		03/01/2019	PAYDOWN		72	72	71	72						72					08/01/2034	1FM
17307G-PE-2	CITIGROUP MORTGAGE LOAN -SERIES 2005-WF1		03/01/2019	PAYDOWN		82,437	82,437	54,109	73,681		8,756		8,756		82,437				1,062	11/01/2034	1FM
17309M-AB-9	CITIGROUP MORTGAGE LOAN -SERIES 2006-WFH		01/25/2019	PAYDOWN		4,738	4,738	3,557	4,738						4,738				10	08/25/2036	1FM
17311Y-AC-7	CREDIT-BASED ASSET SERVI-SERIES 2007-CB3		03/01/2019	PAYDOWN		3,775	3,775	1,653	1,576		2,199		2,199		3,775				40	03/01/2037	1FM
194204-AB-9	COLLEGE AVE STUDENT LOAN-SERIES 2017-A C		03/25/2019	PAYDOWN		26,408	26,408	26,397	26,479		(71)		(71)		26,408				168	11/26/2046	2FE
20267V-AC-1	COMMONBOND STUDENT LOAN -SERIES 17-AGS C		03/25/2019	PAYDOWN		26,048	26,048	26,046	26,131		(83)		(83)		26,048				118	05/25/2041	1FE
22100*-AA-1	Corvias Campus Living LL Senior Secured		01/01/2019	SINKING PAYMENT		5,234	5,234	5,234	5,234						5,234				139	07/01/2050	2PL
22101#-AA-6	CORVIAS CAMPUS LIVING - HU, LLC - Sr Se		12/31/2018	CA_CASH_CLOSE		22,224	22,224	22,224	22,224						22,224				766	06/01/2031	2FE
22540V-3F-7	CREDIT SUISSE FIRST BOST-SERIES 2002-18		03/01/2019	PAYDOWN			18,228	3,745	5,439		395		395						786	06/01/2032	3FM
22540V-FZ-0	CREDIT SUISSE FIRST BOST-SERIES 2001-26		03/01/2019	PAYDOWN		903	903	847	845		59		59		903				11	11/01/2031	1FM
22540V-G7-1	CREDIT SUISSE FIRST BOST-SERIES 2002-9 C		03/01/2019	PAYDOWN		109	109	112	108		1		1		109				1	03/01/2032	1FM
22540V-Q7-0	CREDIT SUISSE FIRST BOST-SERIES 2002-10		03/01/2019	PAYDOWN		1,532	1,532	1,397	1,531		1		1		1,532				15	05/01/2032	1FM
22541N-FL-8	CREDIT SUISSE FIRST BOST-SERIES 2002-24		03/01/2019	PAYDOWN		7,023	7,023	6,195	6,219		803		803		7,023				131	08/01/2032	1FM
22541N-T5-8	CREDIT SUISSE FIRST BOST-SERIES 2003-8 C		03/01/2019	PAYDOWN		268	268	269	269		(1)		(1)		268				3	04/01/2033	1FM
22541N-TH-2	CREDIT SUISSE FIRST BOST-SERIES 2002-AR3		03/01/2019	PAYDOWN		64	64	3	23		41		41		64					11/01/2032	1FM
22541Q-4M-1	CREDIT SUISSE FIRST BOST-SERIES 2003-29		03/01/2019	PAYDOWN		(18)	3,426	302	392		(39)		(39)		(18)				37	12/01/2033	1FM
22541Q-JR-4	CREDIT SUISSE FIRST BOST-SERIES 2003-17		03/01/2019	PAYDOWN			2,259	(31)	(167)		370		370							06/01/2033	1FM
22541Q-QR-6	CREDIT SUISSE FIRST BOST-SERIES 2003-21		03/01/2019	PAYDOWN		(1,121)	2,379	364	(31)		1,419	176	1,243		(1,121)				31	08/01/2033	1FM
22541S-RC-4	FIRST FRANKLIN MTG LOAN -SERIES 2004-FFB		03/01/2019	PAYDOWN		2,931	2,931	2,545	2,931						2,931				22	06/01/2024	1FM
22546U-AA-6	CREDIT SUISSE ABS REPACKAGING TR 2013-A		01/25/2019	PAYDOWN		4,991	4,991	4,777	4,886		106		106		4,991				31	01/25/2030	2FE
2254W0-NK-7	CREDIT SUISSE FIRST BOST-SERIES 2005-11		03/01/2019	PAYDOWN		116	116	20	45		71		71		116				1	12/01/2035	1FM
23243A-AD-8	COUNTRYWIDE ALTERNATIVE -SERIES 2006-OA1		03/20/2019	PAYDOWN		1,872	2,174	1,028	1,540		489		489		1,872				10	09/20/2046	1FM
23245Q-AA-7	COUNTRYWIDE ALTERNATIVE -SERIES 2006-OA2		03/20/2019	PAYDOWN		4,790	4,790	2,937	3,249		1,541		1,541		4,790				22	03/20/2047	1FM
23248A-AJ-0	COUNTRYWIDE ASSET-BACKED-SERIES 2007-SEA		03/25/2019	PAYDOWN		4,633	4,633	3,420	4,474		160		160		4,633				23	05/25/2047	1FM
233046-AD-3	DB MASTER FINANCE LLC-DNKN 2015 - 1A A2I		02/20/2019	PAYDOWN		3,688	3,688	3,763	3,749		(62)		(62)		3,688				37	02/20/2045	2FE
233046-AE-1	DB Master Finance LLC-SERIES 2017-1A CLA		02/20/2019	PAYDOWN		1,000	1,000	974	976		24		24		1,000				9	11/20/2047	2FE
23305X-AD-3	DBUBS MORTGAGE TRUST-SERIES 2011-LC2A CL		03/01/2019	PAYDOWN		2,049	2,049	2,069	2,053		(5)		(5)		2,049				8	07/01/2044	1FM
23305Y-AD-1	DBUBS MORTGAGE TRUST-SERIES 2011-LC3A CL		03/01/2019	PAYDOWN		13,406	13,406	13,540	13,438		(31)		(31)		13,406				106	08/01/2044	1FM
23312A-AA-0	DCP RIGHTS LLC-2014-1A A CLASS A		01/25/2019	PAYDOWN		1,313	1,313	1,313	1,313						1,313				18	10/25/2044	2FE
23321P-6A-1	PNCMT TRUST-SERIES 2000-1 CLASS DB1		03/01/2019	PAYDOWN		8,543	8,543	8,161	8,203		339		339		8,543				115	03/01/2030	1FM
23332U-AC-8	DSLA MORTGAGE LOAN TRUST-SERIES 2004-AR1		03/19/2019	PAYDOWN		6,606	6,606	5,726	6,320		286		286		6,606				32	09/19/2044	1FM
23332U-CM-4	DSLA MORTGAGE LOAN TRUST-SERIES 2005-AR1		03/19/2019	PAYDOWN		1,970	1,970	1,620	1,857		113		113		1,970				11	02/19/2045	1FM
23332U-DU-5	DSLA MORTGAGE LOAN TRUST-SERIES 2005-AR3		02/19/2019	PAYDOWN		9,482	9,482	7,618	8,715		767		767		9,482				41	07/19/2045	1FM
23332U-FV-1	DSLA MORTGAGE LOAN TRUST-SERIES 2005-AR6		03/19/2019	PAYDOWN		971	971	818	923		48		48		971				6	10/19/2045	1FM
23340K-AB-2	DRB PRIME STUDENT LOAN T-SERIES 2015-A C		03/25/2019	PAYDOWN		10,148	10,148	10,013	10,078		70		70		10,148				49	07/25/2031	1FE
23340L-AA-2	DRB PRIME STUDENT LOAN T-SERIES 2015-B C		03/25/2019	PAYDOWN		28,915	28,915	28,706	28,915						28,915				217	10/27/2031	1FE
23340L-AB-0	DRB PRIME STUDENT LOAN T-SERIES 2015-B C		03/25/2019	PAYDOWN		31,020	31,020	31,189	31,106		(86)		(86)		31,020				165	07/25/2031	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
23340W-AB-6	DRB PRIME STUDENT LOAN T-SERIES 16-A CLA		03/25/2019	PAYDOWN		29,500	29,500	29,406	29,446		54		54		29,500				147	04/25/2040	1FE
23341B-AC-9	DRB PRIME STUDENT LOAN T-DRB 2016-B A2		03/25/2019	PAYDOWN		79,936	79,936	79,912	79,919		17		17		79,936				412	06/25/2040	1FE
23341K-AA-3	DRB PRIME STUDENT LOAN T-SERIES 2015-D C		03/25/2019	PAYDOWN		25,905	25,905	25,289	25,675		231		231		25,905				199	01/25/2040	1FE
23341K-AB-1	DRB PRIME STUDENT LOAN T-SERIES 15-D CLA		03/25/2019	PAYDOWN		17,925	17,925	17,559	17,730		195		195		17,925				97	01/25/2040	1FE
23342K-AD-6	DRB PRIME STUDENT LOAN T-DRB 2017-A B		03/25/2019	PAYDOWN		11,400	11,400	11,399	11,501		(100)		(100)		11,400				60	05/27/2042	1FE
25044@-AA-1	DESERT SUNLIGHT FDG TR I -SR SEC SER A-1		01/07/2019	SINKING PAYMENT		18,771	18,771	18,771	18,771						18,771				165	10/07/2036	1PL
25044@-AB-9	DESERT SUNLIGHT FDG TR I SER A-1-NG		01/07/2019	SINKING PAYMENT		31,285	31,285	31,333	31,324						31,285				417	10/07/2036	2PL
25087*-AE-3	Detroit International Br Senior Secured		03/02/2019	SINKING PAYMENT		32,813	32,813	32,813	32,813						32,813				213	07/02/2020	2PL
251510-CY-7	DEUTSCHE ALT-A SECURITIES-SERIES 2005-1 C		03/01/2019	PAYDOWN		3,105	8,160	792	1,415		2,263		2,263		3,105				64	02/01/2035	1FM
251510-FB-4	DEUTSCHE ALT-A SECURITIES-SERIES 2005-AR1		03/25/2019	PAYDOWN		8,717	8,677	5,459	6,559		602		602		8,717				47	08/25/2035	1FM
251510-NC-3	DEUTSCHE ALT-A SECURITIES-SERIES 2006-AF1		03/25/2019	PAYDOWN		67,329	70,407	43,384	61,235		(9,767)		(9,767)		67,329				988	04/25/2036	1FM
25273L-AA-8	DIAMOND RESORTS OWN TRST-SERIES 2015-2 C		03/20/2019	PAYDOWN		10,740	10,740	10,737	10,739		1		1		10,740				61	05/22/2028	1FE
25273L-AB-6	DIAMOND RESORTS OWN TRST-SERIES 2015-2 C		03/20/2019	PAYDOWN		4,869	4,869	4,868	4,869						4,869				33	05/22/2028	1FE
25275@-AA-1	Diamond State Generation Senior Secured		03/30/2019	SINKING PAYMENT		69,383	69,383	69,383	69,383						69,383				905	03/30/2025	2FE
25654#-AA-0	Dodger Tickets LLC Senior Secured		03/31/2019	SINKING PAYMENT		72,859	72,859	72,859	72,859						72,859					03/31/2030	2PL
25755T-AE-0	DOMINOS PIZZA MASTER ISS-SERIES 2015-1A		01/25/2019	PAYDOWN		4,938	4,938	4,938	4,938						4,938				55	10/25/2045	2FE
25755T-AH-3	DOMINOS PIZZA MASTER ISS-SERIES 17-1A CL		01/25/2019	VARIOUS		4,500	4,500	4,469	4,470		(607)		(607)		4,500				47	07/25/2047	2FE
26223N-AD-7	DRUG ROYALTY CORPORATION-SERIES 2012-1 C		01/15/2019	PAYDOWN		2,436	2,436	2,436	2,436						2,436				48	07/15/2024	2FE
26223N-AE-5	DRUG ROYALTY CORPORATION-SERIES 2012-1 C		01/15/2019	PAYDOWN		3,897	3,897	3,897	3,897						3,897				57	07/15/2024	2FE
27034J-AB-7	EARNEST STUDENT LOAN PRO-SERIES 2016-B C		03/25/2019	PAYDOWN		47,270	47,270	47,260	47,266		4		4		47,270				233	05/25/2034	1FE
27035B-AC-1	EARNEST STUDENT LOAN PRO-SERIES 17-A CLA		03/25/2019	PAYDOWN		9,170	9,170	9,169	9,195		(25)		(25)		9,170				41	01/25/2041	1FE
281397-AQ-2	EDUCATION LOAN ASSET-BAC-SERIES 2003-2 C		11/09/2018	PAYDOWN		181,400	181,400	175,363	181,400						181,400					08/01/2043	1FE
28140D-AC-7	EDUCATION LOAN ASSET-BAC-SERIES 13-1 CLA		03/25/2019	PAYDOWN		63,505	63,505	61,677	12,669		1,395		1,395		63,505				298	11/25/2033	1FE
28258#-AA-4	8point3 Solar Investco 1 Senior Secured		02/28/2019	SINKING PAYMENT		61,952	61,952	61,952	61,952						61,952				1,585	11/30/2035	2PL
284157-AA-2	ELARA HGV TIMESHARE ISSU-SERIES 2014-A C		03/25/2019	PAYDOWN		8,081	8,081	8,081	8,081						8,081				34	02/25/2027	1FE
28618X-AA-0	ELEMENT RAIL LEASING II LLC 2015-1 ETC C		12/24/2018	EXCHANGE OFFER		293,505	294,222	291,872	293,514		(9)		(9)		293,505				111	02/19/2045	1FE
28618X-AB-8	ELEMENT RAIL LEASING II LLC 2015-1 ETC C		12/24/2018	EXCHANGE OFFER		250,000	250,000	250,000	250,000						250,000				124	02/19/2045	1FE
28618X-AD-4	ELEMENT RAIL LEASING II LLC 2016-1 ETC C		12/24/2018	EXCHANGE OFFER		624,500	624,500	624,500	624,500						624,500				344	03/19/2046	1FE
28621U-AA-1	Elevate Holdco Funding L Senior Secured		03/31/2019	SINKING PAYMENT		51,099	51,099	51,099	51,099						51,099					12/31/2032	2Z
29250R-AR-7	ENBRIDGE ENERGY PARTNERS-SENIOR UNSECURE		03/01/2019	MATURITY		775,000	775,000	782,995	775,034		(34)		(34)		775,000				38,266	03/01/2019	2FE
29273R-AK-5	ENERGY TRANSFER PTNRS LP SR NT		03/15/2019	MATURITY		600,000	600,000	599,568	600,000						600,000				29,100	03/15/2019	2FE
30152@-AD-3	ECG Consulting Group LLC Senior Sub Note		01/10/2019	PREPAYMENTS W/O PENA		161,207	163,871	163,871	163,871						163,871		(2,664)	(2,664)	523	06/20/2025	5
30247D-AD-3	FIRST FRANKLIN MTG LOAN -SERIES 2006-FF1		03/25/2019	PAYDOWN		454	454	253	290		165		165		454				2	10/25/2036	1FM
30251Y-AB-4	FNBA MORTGAGE PASS THROU-SERIES 2004-AR1		03/19/2019	PAYDOWN		4,981	4,981	4,979	5,063		(82)		(82)		4,981				32	08/19/2034	1FM
30273@-AA-3	FPL Energy Rockaway Peak Senior Secured		12/31/2018	CA_CASH_CLOSE		111,623	107,404	107,404	107,404						111,623				9,983	06/28/2020	2
30280@-AA-4	FR-Enclave SPV LP Secured Note		01/07/2019	SINKING PAYMENT		21,482	21,482	21,482	21,482						21,482				279	10/07/2033	2
30605X-AA-1	FAIRWAY OUTDOOR FUNDING -SERIES 2012-1A		01/15/2019	PAYDOWN		494,458	494,458	496,557	495,172		(714)		(714)		494,458					10/15/2042	1FE
31305@-AA-3	FBI Phoenix Lease Finance Lease Backed Pa		03/15/2019	SINKING PAYMENT		30,578	30,578	30,578	30,578						30,578				238	02/15/2032	1
318340-AB-2	FIRST FRANKLIN MTG LOAN -SERIES 2006-FFA		03/25/2019	PAYDOWN		1,152	1,152	66	(27)		1,179		1,179		1,152				4	09/25/2026	1FM
32051G-BV-6	FIRST HORIZON ALTERNATIV-SERIES 2004-AA5		03/01/2019	PAYDOWN		391	11,229	505	2,069		(1,722)		(1,722)		391				40	12/01/2034	1FM
33632*-UF-2	First Security Bank, NA-Fed Express LN C		01/15/2019	SINKING PAYMENT		27,267	27,267	27,267	27,267						27,267				1,147	01/15/2020	2
33632*-UK-1	FIRST SEC BK NA LN CTF-FED EXPRESS N596F		01/15/2019	SINKING PAYMENT		26,679	26,679	26,679	26,679						26,679				1,122	01/15/2020	2
33843L-AA-3	FLAGSHIP CREDIT AUTO TRU-SERIES 2015-3 C		03/15/2019	PAYDOWN		22,341	22,341	22,341	22,341						22,341				72	10/15/2020	1FE
35729R-AE-6	FREMONT HOME LOAN TRUST-SERIES 2006-A CL		03/25/2019	PAYDOWN		2,448	2,448	1,340	1,568		880		880		2,448				6	05/25/2036	1FM
36228F-5R-3	GSR MORTGAGE LOAN TRUST-SERIES 2004-7 CL		03/01/2019	PAYDOWN		1,604	1,604	1,588	1,639		(35)		(35)		1,604				6	06/01/2034	1FM
362341-L4-9	GSAMP TRUST-SERIES 2005-WMC3 CLASS A2B		03/25/2019	PAYDOWN		16,570	16,570	14,946	16,555		15		15		16,570				33	12/25/2035	1FM
36242D-BJ-1	GSR MORTGAGE LOAN TRUST-SERIES 2004-9 CL		03/01/2019	PAYDOWN		441	441	388	436		5		5		441				3	08/01/2034	1FM
36242D-BY-8	GSR MORTGAGE LOAN TRUST-SERIES 2004-9 CL		03/01/2019	PAYDOWN		833	833	703	825		8		8		833				9	08/01/2034	1FM
36242D-GA-5	GSR MORTGAGE LOAN TRUST-SERIES 2004-11 C		03/01/2019	PAYDOWN		2,664	6,054	351	978		1,916		1,916		2,664				58	09/01/2034	1FM
362480-AD-7	GSC CAPITAL CORP MORTGAG-SERIES 2006-2 C		03/25/2019	PAYDOWN		1,795	1,938	1,178	1,613		278		278		1,795				11	05/25/2036	1FM
36248F-AG-7	GS MORTGAGE SECURITIES T-SERIES 2011-GC3		03/01/2019	PAYDOWN		22,259	22,259	22,553	22,323		(65)		(65)		22,259				184	03/01/2044	1FM
36290P-AK-3	GSMPS MORTGAGE LOAN TRUS-SERIES 2003-2 C		03/01/2019	PAYDOWN			57,963													07/01/2043	1FM
36298X-AA-0	GSMPS MORTGAGE LOAN TRUS-SERIES 2006-RP2		03/25/2019	PAYDOWN		52,157	58,087	46,506	52,958		1,305		1,305		52,157				199	04/25/2036	1FM
36298X-AB-8	GSMPS MORTGAGE LOAN TRUS-SERIES 2006-RP2		03/25/2019	PAYDOWN		47,011	50,199	37,622	43,339		(627)		(627)		47,011				166	04/25/2036	1FM
37362@-AA-0	Georgia Transmission Cor First Mortgage		03/31/2019	SINKING PAYMENT		27,000	27,000	27,000	27,000						27,000				377	06/30/2030	1
38021E-AA-2	GOAL CAPITAL FUNDING TR 2010-1 STUDENT L		02/25/2019	PAYDOWN		10,975	10,975	10,519	10,775		200		200		10,975				94	08/25/2048	1FE
38021X-AB-8	GOAL STRUCTURED SOLUTION-SERIES 2016-A C		12/26/2018	CALL 100		1,000,000	1,000,000	1,008,750	1,012,212						1,012,211		(12,211)	(12,211)		02/25/2048	1FE

STATEMENT AS OF MARCH 31, 2019 OF THE C.M. Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol /Market Indicator (a)
38217V-AA-8	GOODGREEN TRUST-SERIES 17-1A CLASS A		03/15/2019	PAYDOWN		22,545	22,545	22,535	22,545						22,545				421	10/15/2052	1FE
38742#-AA-7	Granite Reliable Funding Pass Thru Trust		01/08/2019	SINKING PAYMENT		7,475	7,475	7,475	7,475						7,475				339	01/08/2032	3PL
38742#-AB-5	Granite Reliable Funding Pass Thru Trust		01/08/2019	SINKING PAYMENT		24,917	24,917	24,917	24,917						24,917				594	01/08/2032	1PL
393513-AF-3	GREEN TREE MORTGAGE LOAN-SERIES 2005-HE1		03/25/2019	PAYDOWN		23,144	23,144	22,233	23,144						23,144				139	12/25/2032	1FM
39538R-BB-4	GREENPOINT MORTGAGE FUND-SERIES 2005-AR2		03/25/2019	PAYDOWN		13,523	13,523	10,551	11,419		2,104		2,104		13,523				69	06/25/2045	1FM
40430H-AG-3	HSI ASSET SECURITIZATION-SERIES 05-NC1 C		03/25/2019	PAYDOWN		1,189	1,189	1,141	1,189						1,189				6	07/25/2035	1FM
40430H-FL-7	HSI ASSET SECURITIZATION-SERIES 2006-OPT		03/25/2019	PAYDOWN		893	893	864	895		(3)		(3)		893				5	02/25/2036	1FM
40431K-AA-8	HSI ASSET LOAN OBLIGATIO-SERIES 2007-WF1		03/25/2019	PAYDOWN		42	42	31	6		36		36		42					12/25/2036	1FM
40431K-AE-0	HSI ASSET LOAN OBLIGATIO-SERIES 2007-WF1		03/01/2019	PAYDOWN		22,685	22,685	11,019	8,280		14,405		14,405		22,685				96	12/01/2036	1FM
41161P-A8-6	HARBORVIEW MORTGAGE LOAN-SERIES 2006-1 C		03/19/2019	PAYDOWN		1,649	1,972	1,048	1,302		529		529		1,649				10	03/19/2036	1FM
41161P-FR-9	HARBORVIEW MORTGAGE LOAN-SERIES 2004-6 C		03/01/2019	PAYDOWN		3,151	3,151	2,785	3,032		119		119		3,151				31	08/01/2034	1FM
41161P-HC-0	HARBORVIEW MORTGAGE LOAN-SERIES 2004-8 C		03/19/2019	PAYDOWN		4,152	4,152	3,399	3,605		547		547		4,152				18	11/19/2034	1FM
41161P-HU-0	HARBORVIEW MORTGAGE LOAN-SERIES 2004-9 C		03/19/2019	PAYDOWN		12,078	12,078	9,528	9,653		2,425		2,425		12,078				67	12/19/2034	1FM
41161P-WB-5	HARBORVIEW MORTGAGE LOAN-SERIES 2005-13		03/19/2019	PAYDOWN		7,197	7,197	5,362	5,205		1,992		1,992		7,197				40	02/19/2036	1FM
42329G-AA-8	HELIOS ISSUER LLC-SERIES 17-1A CLASS A		03/20/2019	PAYDOWN		19,640	19,640	19,631	19,569		71		71		19,640				485	09/20/2049	1FE
432837-AA-0	HILTON GRAND VACATIONS T-SERIES 2013-A C		03/25/2019	PAYDOWN		2,756	2,756	2,732	2,752		4		4		2,756				10	01/25/2026	1FE
43739E-BJ-5	HOMEBANC MORTGAGE TRUST-SERIES 2005-3 CL		03/25/2019	PAYDOWN		18,064	18,064	15,830	17,823		241		241		18,064				81	07/25/2035	1FM
44416*-AB-2	Hudson Transmission Part Senior Secured		02/28/2019	SINKING PAYMENT		43,930	43,930	43,930	43,930						43,930				485	05/31/2033	2PL
44919*-AC-2	I 595 Express, LLC Senior Secured		03/31/2019	SINKING PAYMENT		32,639	32,639	32,639	32,639						32,639				270	12/31/2031	1Z
45071K-DD-3	IXIS REAL ESTATE CAPITAL-SERIES 2006-HE1		03/25/2019	PAYDOWN		1,843	1,843	888	1,123		721		721		1,843				7	03/25/2036	1FM
45254N-HV-2	IMPAC CMB TRUST-SERIES 2004-4 CLASS 1M1		03/25/2019	PAYDOWN		184	184	100	126		59		59		184				1	09/25/2034	1FM
45254N-JG-3	IMPAC CMB TRUST-SERIES 2004-5 CLASS 1A1		03/25/2019	PAYDOWN		1,444	1,444	1,323	1,439		6		6		1,444				5	10/25/2034	1FM
45254N-JP-3	IMPAC CMB TRUST-SERIES 2004-5CLASS 1M5		03/25/2019	PAYDOWN		380	380	142	225		155		155		380				2	10/25/2034	1FM
45254N-JV-0	IMPAC CMB TRUST-SERIES 2004-6 CLASS 1A1		03/25/2019	PAYDOWN		1,264	1,264	1,141	1,244		20		20		1,264				7	10/25/2034	1FM
45254N-JX-6	IMPAC CMB TRUST-SERIES 2004-6 CLASS M1		03/25/2019	PAYDOWN		222	222	125	143		79		79		222				1	10/25/2034	1FM
45254N-KA-4	IMPAC CMB TRUST-SERIES 2004-6 CLASS M4		03/25/2019	PAYDOWN		370	370	96	177		193		193		370				3	10/25/2034	1FM
45254N-ML-8	IMPAC CMB TRUST-SERIES 2005-1 CLASS 1A1		03/25/2019	PAYDOWN		1,992	1,992	1,675	1,918		75		75		1,992				9	04/25/2035	1FM
45254N-NP-8	IMPAC CMB TRUST-SERIES 2005-3 CLASS A1		03/25/2019	PAYDOWN		26,109	26,109	21,577	23,830		2,280		2,280		26,109				148	08/25/2035	1FM
45254N-PA-9	IMPAC CMB TRUST-SERIES 2005-4 CLASS 1A1A		03/25/2019	PAYDOWN		14,527	14,527	11,077	13,046		1,481		1,481		14,527				75	05/25/2035	1FM
45254N-PU-5	IMPAC CMB TRUST-SERIES 2005-5 CLASS A1		03/25/2019	PAYDOWN		5,721	5,721	4,136	4,973		748		748		5,721				32	08/25/2035	1FM
45254T-MK-7	IMPAC SECURED ASSETS COR-SERIES 2003-1 C		03/01/2019	PAYDOWN		362	362	83	182		180		180		362				2	03/01/2033	1FM
45254T-RX-4	IMPAC SECURED ASSETS COR-SERIES 2005-1 C		03/25/2019	PAYDOWN		532	532	321	384		148		148		532				3	07/25/2035	1FM
45254T-SM-7	IMPAC SECURED ASSETS COR-SERIES 2005-2 C		03/25/2019	PAYDOWN		6,477	7,645	5,202	6,312		155		155		6,477				28	03/25/2036	1FM
45660L-AU-3	RES ASSET SECURIZATION TR-SERIES 2004-IP		03/01/2019	PAYDOWN		1,669	2,329	421	1,019		455		455		1,669				16	12/01/2034	1FM
45660L-W9-6	INDYMAC INDX MORTGAGE LO-SERIES 2005-AR3		03/25/2019	PAYDOWN		2,943	2,916	1,668	2,211		276		276		2,943				11	01/25/2036	1FM
45660L-YW-3	INDYMAC INDB MORTGAGE LO-SERIES 2005-1 C		03/25/2019	PAYDOWN		3,280	3,287	1,951	2,271		243		243		3,280				25	11/25/2035	1FM
45660N-2J-3	INDYMAC INDX MORTGAGE LO-SERIES 2004 AR8		02/25/2019	PAYDOWN		469	469	373	397		72		72		469				2	11/25/2034	1FM
45660N-2Y-0	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR1		03/25/2019	PAYDOWN		2,278	2,278	2,064	2,249		29		29		2,278				13	05/25/2034	1FM
45660N-3S-2	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR9		03/25/2019	PAYDOWN		7,023	7,023	6,611	7,062		(39)		(39)		7,023				39	11/25/2034	1FM
45660N-5H-4	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR1		03/25/2019	PAYDOWN		9,665	9,682	7,193	7,668		1,470		1,470		9,665				39	12/25/2034	1FM
45660N-7R-0	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR1		03/01/2019	PAYDOWN		85	234	20	29		19		19		85				2	01/01/2035	1FM
45660N-Q2-4	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR4		03/01/2019	PAYDOWN		1,683	1,683	1,263	1,461		222		222		1,683				11	08/01/2034	1FM
45660N-S3-0	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR5		03/25/2019	PAYDOWN		379	379	333	357		23		23		379				2	08/25/2034	1FM
45660N-T8-8	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR7		03/25/2019	PAYDOWN		136	130	93	102		21		21		136				1	09/25/2034	1FM
45660N-WS-0	RESIDENTIAL ASSET SECURI-SERIES 03-A15 C		03/01/2019	PAYDOWN		1,031	1,031	946	997		34		34		1,031				15	02/01/2034	1FM
45661E-AA-2	INDYMAC INDX MORTGAGE LO-SERIES 2006-AR2		03/25/2019	PAYDOWN		436	436	220	306		130		130		436				2	04/25/2046	1FM
45667W-AA-6	INDYMAC INDX MORTGAGE LO-SERIES 2006-FLX		03/25/2019	PAYDOWN		2,662	2,662	1,943	2,358		304		304		2,662				9	11/25/2036	1FM
46247@-AA-2	Iowa Interstate Railroad Senior Secured		01/28/2019	SINKING PAYMENT		266,686	266,686	266,686	266,686						266,686					01/28/2028	1PL
462592-AD-8	IOWA STUDENT LOAN LIQUID-SERIES 2005-1 C		12/26/2018	PAYDOWN		1,710	1,710	1,240	1,434		276		276		1,710					09/25/2037	1FE
46617A-AA-3	JGWPT XXVII LLC-ASSET BKD SERIES 2012-3		03/15/2019	PAYDOWN		8,495	8,495	8,272	8,293		202		202		8,495				47	09/15/2065	1FE
46617T-AA-2	JGWPT XXXI LLC-ASSET BKD SERIES 2014-1 C		03/15/2019	PAYDOWN		2,123	2,123	2,156	2,153		(30)		(30)		2,123				14	03/15/2063	1FE
46618H-AA-7	J G WENTWORTH XXXIII LLC-ASSET BKD SER 2		03/15/2019	PAYDOWN		4,647	4,647	4,591	4,595		51		51		4,647				28	06/15/2077	1FE
46618L-AA-8	J G WENTWORTH XXXIV LLC-ASSET BKD SER 20		03/15/2019	PAYDOWN		10,167	10,167	10,037	10,047		120		120		10,167				54	09/15/2072	1FE
46619R-AA-4	J G WENTWORTH XXXV LLC-ASSET BCKD NT 15-		03/15/2019	PAYDOWN		2,194	2,194	2,196	2,195		(2)		(2)		2,194				13	03/15/2058	1FE
466247-XE-8	JP MORGAN MORTGAGE TRUST-SERIES 2005-ALT		03/25/2019	PAYDOWN		7,524	7,525	4,960	6,189		608		608		7,524				33	10/25/2035	1FM
46627M-BQ-9	J.P. MORGAN ALTERNATIVE -SERIES 2005-A2		03/25/2019	PAYDOWN		9,257	9,257	8,383	9,195		62		62		9,257				32	01/25/2036	1FM
46627M-CS-4	J.P. MORGAN ALTERNATIVE -SERIES 2006-A1		03/25/2019	PAYDOWN		4,397	4,397	3,358	3,388		1,009		1,009		4,397				17	03/25/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
46629T-AE-0	JP MORGAN MORTGAGE ACQUI-SERIES 06-CH1 C		03/25/2019	PAYDOWN		7,464	7,464	7,058	7,464						7,464				29	07/25/2036	1FM
47714M-AA-7	JetBlue Airways Corporat Pass-Thru Ctf 2		01/15/2019	SINKING PAYMENT		512,058	512,058	512,058	512,058						512,058				8,679	01/15/2019	2PL
47715*-AA-5	JetBlue Airways Corporat Pass Thru Certi		03/05/2019	SINKING PAYMENT		96,607	96,607	96,607	96,607						96,607				2,135	03/05/2023	1PL
47746#-AA-4	JFMC Facilities Corp. Senior Note		01/31/2019	SINKING PAYMENT		18,016	18,016	18,016	18,016						18,016				360	07/30/2038	1
49239@-AA-6	Gunnison Platform Statut Senior Note Ser		01/30/2019	SINKING PAYMENT		73,728	73,728	73,728	73,728						73,728					01/30/2020	2
49239@-AB-4	Gunnison Platform Statut Senior Note Ser		01/30/2019	SINKING PAYMENT		40,930	40,930	40,930	40,930						40,930					01/30/2020	2
493268-AW-6	KEYCORP STUDENT LOAN TRU-SERIES 2000-A C		02/25/2019	PAYDOWN		5,220	5,220	4,985	5,213		6		6		5,220				40	05/25/2029	1FE
493268-BW-5	KEYCORP STUDENT LOAN TRU-SERIES 2004-A C		01/28/2019	PAYDOWN		4,028	4,028	3,566	3,790		238		238		4,028				30	01/27/2043	1FE
49327H-AG-0	KEYCORP STUDENT LOAN TRU-SERIES 2006-A C		03/27/2019	PAYDOWN		59,034	59,034	53,048	58,970		65		65		59,034				462	09/27/2035	1FE
50346E-AA-5	LA HIPOTECARIA SA-SERIES 2014-1ACLASS A1		03/15/2019	PAYDOWN		5,976	5,976	6,185	6,075		(99)		(99)		5,976				35	11/24/2042	1FE
50543L-AA-0	LABRADOR AVIATION FINANC-SERIES 2016-1A		03/15/2019	PAYDOWN		4,687	4,687	4,700			(13)		(13)		4,687				17	01/15/2042	1FE
525221-AJ-6	LEHMAN XS TRUST-SERIES 2005-3 CLASS 2A1		03/25/2019	PAYDOWN		35,121	11,035	6,568	9,286		11,812		11,812		35,121				57	09/25/2035	1FM
525226-AL-0	LEHMAN XS TRUST-SERIES 2006-12N CLASS A4		02/25/2019	PAYDOWN		176	292	96	158		34		34		176				1	08/25/2046	1FM
525229-AG-5	LEHMAN XS TRUST-SERIES 2006-10N CLASS 1A		01/25/2019	PAYDOWN		(22)	357	133	205		(90)		(90)		(22)				1	07/25/2046	1FM
530715-AD-3	LIBERTY INTERACTIVE LLC-SENIOR DEBENTURE		03/20/2019	MARKETAXESS FINANCIA		124,857	121,000	129,322	126,482		(93)		(93)		126,388		(1,531)	(1,531)	7,057	07/15/2029	3FE
550279-AA-1	LUMINENT MORTGAGE TRUST-SERIES 2005-1 CL		03/25/2019	PAYDOWN		7,546	7,546	5,978	6,478		1,068		1,068		7,546				38	11/25/2035	1FM
576433-FP-6	MASTR ADJUSTABLE RATE MO-SERIES 2003-5 C		03/01/2019	PAYDOWN		2,584	2,584	606	1,129		1,455		1,455		2,584				15	11/01/2033	1FM
576433-GW-0	MASTR ADJUSTABLE RATE MO-SERIES 2003-6 C		03/01/2019	PAYDOWN		558	558	155	231		328		328		558				4	01/01/2034	1FM
576433-NH-5	MASTR ADJUSTABLE RATE MO-SERIES 2004-5 C		03/01/2019	PAYDOWN		2,405	2,405	789	1,281		1,124		1,124		2,405				14	07/01/2034	1FM
576433-WZ-5	MASTR ADJUSTABLE RATE MO-SERIES 2005-1 C		03/01/2019	PAYDOWN		27,890	27,890	16,501	25,911		1,978		1,978		27,890				183	01/01/2035	1FM
576433-YN-0	MASTR ADJUSTABLE RATE MO-SERIES 2005-3 C		03/25/2019	PAYDOWN		2,126	2,126	1,751	1,952		174		174		2,126				12	04/25/2035	1FM
576438-AA-3	MASTR ADJUSTABLE RATE MO-SERIES 2006-2 C		03/01/2019	PAYDOWN		7,220	7,220	6,122	6,518		702		702		7,220				54	04/01/2036	1FM
57643L-GY-6	MASTR ASSET BACKED SECUR-SERIES 2005-WMC		03/25/2019	PAYDOWN		22,689	22,689	21,100	22,689						22,689				130	03/25/2035	1FM
57643Q-AE-5	MASTR REPERFORMING LOAN -SERIES 2005-2 C		03/25/2019	PAYDOWN		17,350	18,796	13,847	14,022		3,701	22	3,679		17,350				71	05/25/2035	1FM
57645L-AA-2	MASTR REPERFORMING LOAN -SERIES 2006-2 C		03/01/2019	PAYDOWN		43,633	46,777	38,845	41,227		3,362		3,362		43,633				298	05/01/2036	1FM
589929-D6-2	MERRILL LYNCH MORTGAGE I-SERIES 2003-A1		03/01/2019	PAYDOWN		234	234	239	248		(14)		(14)		234				2	12/01/2032	1FM
589929-N3-8	MERRILL LYNCH MORTGAGE I-SERIES 2003-A2		03/01/2019	PAYDOWN		1,880	1,880	1,870	1,895		(15)		(15)		1,880				18	03/01/2033	1FM
589929-W5-3	MERRILL LYNCH MORTGAGE I-SERIES 2003-A4		03/01/2019	PAYDOWN		252	252	249	244		7		7		252				1	07/01/2033	1FM
589929-X2-9	MERRILL LYNCH MORTGAGE I-SERIES 2003-A4		03/01/2019	PAYDOWN		7,056	7,056	6,448	7,046		9		9		7,056				34	07/01/2033	1FM
59020U-AA-3	MERRILL LYNCH MORTGAGE I-SERIES 2004-A1		03/01/2019	PAYDOWN		1,307	1,307	1,240	1,307						1,307				8	02/01/2034	1FM
59020U-AC-9	MERRILL LYNCH MORTGAGE I-SERIES 2004-A1		03/01/2019	PAYDOWN		1,023	1,023	955	1,016		7		7		1,023				5	02/01/2034	1FM
59020U-GT-6	MERRILL LYNCH MORTGAGE I-SERIES 2004-A2		03/01/2019	PAYDOWN		1,247	1,247	1,241	1,236		11		11		1,247				6	07/01/2034	1FM
59020U-HP-3	MERRILL LYNCH MORTGAGE I-SERIES 2004-A3		03/01/2019	PAYDOWN		45,404	45,404	9,480	12,959		32,445		32,445		45,404				306	05/01/2034	1FM
59020U-NZ-4	MLCC MORTGAGE INVESTORS -SERIES 2004-G C		03/25/2019	PAYDOWN		1,746	1,746	1,339	1,683		63		63		1,746				7	01/25/2030	1FM
59020U-UJ-2	MLCC MORTGAGE INVESTORS -SERIES 2005-1 C		03/01/2019	PAYDOWN		3,391	3,391	3,086	3,327		64		64		3,391				26	04/01/2035	1FM
590212-AB-2	MERRILL LYNCH MORTGAGE I-SERIES 2006-HE3		03/25/2019	PAYDOWN		190	190	87	49		142		142		190					06/25/2037	1FM
59024W-AF-4	MLCC MORTGAGE INVESTORS -SERIES 2007-2 C		03/01/2019	PAYDOWN			2,537	123	(35)		464		464						12	06/25/2037	1FM
59048@-AA-6	Mesa Air Group, Inc. Class A Notes		01/15/2019	SINKING PAYMENT		100,965	100,965	101,007	100,995						100,965				2,398	01/15/2028	1PL
59748T-AA-7	MIDLAND COGEN VENTURE-SENIOR SECURED NOT		03/15/2019	SINKING PAYMENT		114,619	114,619	114,619	114,619						114,619				3,439	03/15/2025	2FE
617463-AA-2	MORGAN STANLEY IXIS REAL-SERIES 2006-2 C		03/25/2019	PAYDOWN		11	11	5	5		6		6		11					11/25/2036	1FM
61748H-BF-7	MORGAN STANLEY MORTGAGE -SERIES 2004-6AR		03/25/2019	PAYDOWN		3,973	3,973	3,885	3,973						3,973				44	07/25/2034	1FM
61750F-AE-0	MORGAN STANLEY CAPITAL I-SERIES 2006-HE6		03/25/2019	PAYDOWN		711	711	316	345		366		366		711				2	09/25/2036	1FM
61750M-AB-1	MORGAN STANLEY CAPITAL I-SERIES 2006-HE7		03/25/2019	PAYDOWN		9	9	5	5		4		4		9					09/25/2036	1FM
61760R-BA-9	MORGAN STANLEY CAPITAL I-SERIES 2011-C3		03/01/2019	PAYDOWN		237,480	237,480	239,847	237,596		(116)		(116)		237,480				6,520	07/01/2049	1FM
61760V-AA-1	MORGAN STANLEY CAPITAL I-SERIES 2012-C4C		03/01/2019	PAYDOWN				3,485	1,112		(37)		(37)						93	03/01/2045	1FE
61760V-AN-3	MORGAN STANLEY CAPITAL I-SERIES 2012-C4		03/01/2019	PAYDOWN		8,350	8,350	8,433	8,363		(13)		(13)		8,350				43	03/01/2045	1FM
61915R-AX-4	MORTGAGEIT TRUST-SERIES 2005-5 CLASS M2		03/25/2019	PAYDOWN		2,937	2,757	145	1,602		1,326		1,326		2,937				17	12/25/2035	1FM
61915R-BB-1	MORTGAGEIT TRUST-SERIES 2005-AR1 CLASS 1		03/25/2019	PAYDOWN		2,288	2,288	1,706	1,911		377		377		2,288				8	11/25/2035	1FM
629400-AA-0	Element Rail Leasing II -ERL 2015-1A A1		03/21/2019	VARIOUS		291,404	294,221	293,505			79		79		293,584		(2,180)	(2,180)	2,061	02/19/2045	1FE
629400-AB-8	Element Rail Leasing II -ERL 2015-1A A2		03/14/2019	CREDIT SUISSE SECURI		248,203	250,000	250,000							250,000		(1,797)	(1,797)	2,216	02/19/2045	1FE
629400-AD-4	Element Rail Leasing II -ERL 2016-1A A1		03/20/2019	VARIOUS		628,613	624,499	624,500							624,500		4,113	4,113	6,282	03/19/2046	1FE
62963#-AA-9	NRP (Operating) LLC Senior Note Ser		01/15/2019	VARIOUS		92,369	92,369	92,369	92,369						92,369				(2)	06/19/2023	4
62963#-AD-3	NRP (Operating) LLC Senior Note Ser		01/15/2019	VARIOUS		31,578	31,578	31,578	31,578						31,578				(17)	07/19/2020	4
62963#-AF-8	NRP (Operating) LLC Senior Note Ser		03/25/2019	VARIOUS		105,861	105,861	105,861	105,861						105,861				(13)	03/25/2019	4Z
62963#-AG-6	NRP (Operating) LLC Senior Note Ser		03/25/2019	SINKING PAYMENT		97,970	97,970	97,970	97,970						97,970					03/25/2024	4
62963#-AH-4	NRP (Operating) LLC Senior Note Ser		01/15/2019	VARIOUS		113,983	113,983	113,983	113,983						113,983				(12)	12/01/2023	4
62963#-AJ-0	NRP (Operating) LLC Senior Note Ser		01/15/2019	SINKING PAYMENT		220,475	220,475	220,475	220,475						220,475					12/01/2026	4

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol /Market Indicator (a)
62963#-AK-7	NRP (OPER) LLC SR NT SER J		01/15/2019	VARIOUS		140,313	140,313	140,313	140,313						140,313				(15)	12/01/2026	4
62963#-AL-5	NRP (OPER) LLC SR NT SER K		01/15/2019	VARIOUS		140,313	140,313	140,313	140,313						140,313				(15)	12/01/2026	4
63080#-AA-5	NARA Caves Lease Trust Lease Backed Ce		03/15/2019	SINKING PAYMENT		22,538	22,538	22,538	22,538						22,538				100	09/15/2028	1
63939E-AB-9	NAVIENT PRIVATE ED LN TR 2015-A LN BACKE		03/15/2019	PAYDOWN		15,614	15,614	15,608	15,611		2		2		15,614				60	12/15/2028	1FE
64031A-AJ-5	NELNET STUDENT LOAN TRUS-SERIES 2006-3 C		03/25/2019	PAYDOWN		4,149	4,149	3,796	3,941		208		208		4,149				32	06/25/2041	1FE
64031Q-BX-8	NELNET STUDENT LOAN TRUS-SERIES 2005-2 C		03/22/2019	PAYDOWN		26,205	26,205	24,510	25,684		521		521		26,205				187	03/23/2037	1FE
64031Q-CK-5	NELNET STUDENT LOAN TRUS-SERIES 2005-4 C		12/31/2018	PAYDOWN		(27,215)	(27,215)	(22,973)	(25,601)		(4,242)		(4,242)		(27,215)					03/22/2032	1FE
64031Q-CM-1	NELNET STUDENT LOAN TRUS-SERIES 2005-4 C		12/13/2018	PAYDOWN		(12,807)	(12,807)	(10,276)	(11,047)		(2,531)		(2,531)		(12,807)					03/22/2032	1FE
64352V-QR-5	NEW CENTURY HOME EQUITY -SERIES 2006-1 C		03/25/2019	PAYDOWN		10,497	10,497	6,826	8,198		2,299		2,299		10,497				49	05/25/2036	1FM
65106F-AG-7	NEWCASTLE MORTGAGE SECUR-SERIES 2007-1 C		03/25/2019	PAYDOWN		(2,999)	28,003	(5,135)	458		1,076	444	632		(2,999)				145	04/25/2037	1FM
65535V-RH-3	NOMURA ASSET ACCEPTANCE -SERIES 2005-AR6		03/01/2019	PAYDOWN		1,995	1,995	1,266	1,660		335		335		1,995				13	12/01/2035	1FM
65535V-RK-6	NOMURA ASSET ACCEPTANCE -SERIES 2005-AR6		03/25/2019	PAYDOWN		1,527	1,527	629	610		917		917		1,527				5	12/25/2035	1FM
65535V-US-5	NOMURA ASSET ACCEPTANCE -SERIES 2006-AR2		03/25/2019	PAYDOWN		3,794	3,794	1,572	1,289		2,505		2,505		3,794				33	04/25/2036	1FM
658262-FX-3	NORTH CAROLINA STATE EDU-SECURED		01/25/2019	PAYDOWN		1,527	1,527	1,480	1,526						1,527				13	07/25/2041	1FE
66987X-DH-5	NOVASTAR HOME EQUITY LOA-SERIES 2003-4 C		03/25/2019	PAYDOWN		271	271	191	251		21		21		271				1	02/25/2034	1FM
669884-AF-5	NOVASTAR HOME EQUITY LOA-SERIES 2006-1 C		03/25/2019	PAYDOWN		1,342	1,385	65	9		1,396		1,396		1,342				5	05/25/2036	1FM
67773#-AD-2	Ohio Valley Electric Cor Senior Note Ser		02/15/2019	SINKING PAYMENT		66,534	66,534	66,534	66,534						66,534				1,929	02/15/2026	3FE
68383N-CA-9	OPTEUM MORTGAGE ACCEPTAN-SERIES 2005-4 C		03/25/2019	PAYDOWN		24,158	24,158	20,273	23,484		674		674		24,158				117	11/25/2035	1FM
68383N-CU-5	OPTEUM MORTGAGE ACCEPTAN-SERIES 2005-5 C		03/25/2019	PAYDOWN		7,335	7,335	5,921	6,388		947		947		7,335				43	12/25/2035	1FM
68383N-DT-7	OPTEUM MORTGAGE ACCEPTAN-SERIES 2006-1 C		03/25/2019	PAYDOWN		7,225	7,225	5,523	6,199		1,026		1,026		7,225				32	04/25/2036	1FM
68383N-DW-0	OPTEUM MORTGAGE ACCEPTAN-SERIES 2006-1 C		03/25/2019	PAYDOWN		10,754	10,754	8,741	10,078		677		677		10,754				50	04/25/2036	1FM
68504T-AA-2	ORANGE LAKE TIMESHARE TR-SER 2015-AA CL		03/08/2019	PAYDOWN		19,404	19,404	19,401	19,403		1		1		19,404				79	09/08/2027	1FE
69144Y-AA-5	OXFORD FINANCE FUNDING T-SERIES 2016 1A		03/15/2019	PAYDOWN		87,632	87,632	87,632	87,632						87,632				422	06/17/2024	1FE
69338R-AA-6	PENNSYLVANIA HIGHER EDUC-SERIES 2011-1A		03/25/2019	PAYDOWN		3,757	3,757	3,701	3,757						3,757				18	06/25/2038	1FE
69392#-AA-5	PRSS FinCo LP-SENIOR SECURED NOTE		03/31/2019	SINKING PAYMENT		34,689	34,689	34,689	34,689						34,689				350	06/30/2040	2
695114-CN-6	PacifiCorp-SENIOR SECURED BOND		01/25/2019	SUSQUEHANNA BANCSHAR		195,192	200,000	203,046	202,614						202,614		(7,422)	(7,422)	4,054	02/01/2042	1FE
70069F-HV-2	PARK PLACE SECURITIES IN-SERIES 2005-WHQ		03/25/2019	PAYDOWN		25,947	25,947	23,347	26,204		(257)		(257)		25,947				139	05/25/2035	1FM
70069F-KE-6	PARK PLACE SECURITIES IN-SERIES 2005-WCW		03/25/2019	PAYDOWN		5,327	5,327	5,327	5,327						5,327				20	09/25/2035	1FM
70069F-LW-5	PARK PLACE SECURITIES IN-PPSI 2005-WCW3		03/25/2019	PAYDOWN		7,032	7,032	6,436	7,032						7,032				31	08/25/2035	1FM
72348X-AC-1	PINNACLE OPERATING CORP-NOTE		03/10/2017	CORPORATE ACTION															(11,147)	05/15/2023	5FE
724479-AN-0	Pitney Bowes Inc-SENIOR UNSECURED		02/11/2019	VARIOUS		1,235,062	1,335,000	1,201,500	1,212,784		2,635		2,635		1,215,420		19,642	19,642	23,538	04/01/2023	3FE
743947-AA-1	PRUDENTIAL HOME MORTGAGE-SERIES 1992-C C		02/01/2019	PAYDOWN		14	14	13	13						14					08/01/2022	1FM
74922M-AB-7	RESIDENTIAL ACCREDIT LOA-SERIES 2006-QA6		03/25/2019	PAYDOWN		1,924	2,302	1,470	1,893		275		275		1,924				9	07/25/2036	1FM
74922M-AC-5	RESIDENTIAL ACCREDIT LOA-SERIES 2006-QA6		03/25/2019	PAYDOWN		748	895	590	746		100		100		748				4	07/25/2036	1FM
758844-AA-2	REGAL TR II MTG BKD CTF CL II-A		03/27/2019	MATURITY		39,737	39,737	39,575	39,737						39,737					03/27/2019	1FM
759950-AW-8	RENAISSANCE HOME EQUITY -SERIES 2003-2 C		03/25/2019	PAYDOWN		6,061	6,061	5,762	6,061						6,061				40	08/25/2033	1FM
759950-DG-0	RENAISSANCE HOME EQUITY -SERIES 2004 3 C		03/25/2019	PAYDOWN		496	496	496	496						496				4	11/25/2034	1FM
76110H-4M-8	RESIDENTIAL ACCREDIT LOA-SERIES 2005-QA4		03/01/2019	PAYDOWN		172	902	(540)	(365)		409		409		172				7	04/01/2035	1FM
76110H-5C-9	RESIDENTIAL ACCREDIT LOA-SERIES 2005-QA5		03/01/2019	PAYDOWN		941	1,075	129	247		712		712		941				5	04/01/2035	1FM
761118-FM-5	RESIDENTIAL ACCREDIT LOA-SERIES 2005-QA9		03/01/2019	PAYDOWN		27,463	28,375	20,995	25,157		3,004		3,004		27,463				201	08/01/2035	1FM
761118-RJ-9	RESIDENTIAL ACCREDIT LOA-SERIES 2006-Q01		03/25/2019	PAYDOWN		322	322	164	220		98		98		322				2	02/25/2046	1FM
76112B-H5-2	RESIDENTIAL ASSET MORTGA-SERIES 05-EFC5		03/25/2019	PAYDOWN		6,654	6,654	6,226	6,654						6,654				34	10/25/2035	1FM
76251#-AA-0	Rialto Water Services LL Senior Secured		03/31/2019	SINKING PAYMENT		60,153	60,153	60,153	60,153						60,153					09/30/2042	1Z
77183#-AA-1	Rock Chalk Park Lease Backed Ce		03/01/2019	SINKING PAYMENT		6,512	6,512	6,512	6,512						6,512				43	07/01/2044	1
78442G-GM-2	SLM STUDENT LOAN TRUST 2003-4 LN BKD CTF		03/15/2019	PAYDOWN		10,743	10,743	10,291	10,404		339		339		10,743				90	06/15/2038	2FE
78442G-JY-3	SLM Student Loan Trust 2-SLMA 2003-11 B		03/15/2019	PAYDOWN		9,817	9,817	9,391			426		426		9,817				83	12/15/2038	1FE
78442G-KD-7	SLM STUDENT LOAN TRUST-SERIES 2003-12 CL		03/15/2019	PAYDOWN		3,570	3,570	3,241	3,395		176		176		3,570				29	03/15/2038	2FE
78442G-LJ-3	SLM STUDENT LOAN TRUST-SERIES 2004 - 3 C		01/25/2019	PAYDOWN		6,207	6,207	5,291	5,652		555		555		6,207				47	10/25/2064	1FE
78442G-PS-9	SLM STUDENT LOAN TRUST-SERIES 2005-5 CLA		01/25/2019	PAYDOWN		4,442	4,442	3,687	3,968		474		474		4,442				31	10/25/2040	1FE
78442G-QA-7	SLM STUDENT LOAN TRUST-SERIES 2005-6 CLA		01/25/2019	PAYDOWN		10,856	10,856	9,790	10,195		661		661		10,856				77	01/25/2044	1FE
78442G-QL-3	SLM Student Loan Trust 2-SLMA 2005-7 B		01/25/2019	PAYDOWN		31,594	31,594	30,054	30,186		1,408		1,408		31,594				226	01/25/2040	1FE
78442G-RC-2	SLMA 2005-9 STUDENT LN-BKD NT CL B		01/25/2019	PAYDOWN		16,121	16,121	12,602	13,783		2,339		2,339		16,121				115	01/25/2041	1FE
78442G-RX-6	SLM STUDENT LN TR 2006-2 LN BKD NT CL A-		01/25/2019	PAYDOWN		12,030	12,030	10,755	11,286		744		744		12,030				82	01/25/2041	1FE
78443B-AK-2	SLM STUDENT LOAN TRUST-SERIES 2006-10 CL		01/25/2019	PAYDOWN		1,983	1,983	1,745	1,817		166		166		1,983				14	03/25/2044	1FE
78443F-AF-4	SLM STUDENT LOAN TRUST-SERIES 2007-5 CLA		01/25/2019	PAYDOWN		4,007	4,007	3,406	3,632		375		375		4,007				27	01/26/2043	1FE
78446D-AC-3	SLM STUDENT LOAN TRUST-SERIES 2011-A CLA		03/15/2019	PAYDOWN		76,019	76,019	76,830	76,697		(677)		(677)		76,019				639	01/15/2043	1FE
78449F-AC-5	SMB PRIVATE ED LN TR 201-SMB PRIVATE ED		03/15/2019	PAYDOWN		129,096	129,096	129,096	129,096						129,096				1,175	05/15/2031	1FE

STATEMENT AS OF MARCH 31, 2019 OF THE C.M. Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
78469E-AB-5	SOCIAL PROFESSIONAL LOAN-SERIES 2014-A C		03/25/2019	PAYDOWN		1,128	1,128	1,133	1,130		(2)		(2)		1,128				6	10/25/2027	1FE
78471D-AA-5	SOFI CONSUMER LOAN PROGR-SCLP 2016-1A A		03/25/2019	PAYDOWN		188,020	188,020	188,000	188,010		10		10		188,020				1,014	08/25/2025	1FE
80557B-AC-8	SAXON ASSET SECURITIES T-SERIES 2007-3 C		03/25/2019	PAYDOWN		34,035	34,035	17,909	33,838		197		197		34,035				117	09/25/2047	1FM
81744F-AZ-0	SEQUOIA MORTGAGE TRUST-SERIES 2004-3 CLA		03/20/2019	PAYDOWN		1,757	1,757	1,602	1,772		(15)		(15)		1,757				12	05/20/2034	1FM
81744F-DK-0	SEQUOIA MORTGAGE TRUST-SERIES 2004-8 CLA		03/20/2019	PAYDOWN		17,153	17,153	16,871	17,318		(165)		(165)		17,153				112	09/20/2034	1FM
82652J-AA-5	SIERRA RECEIVABLES FUNDI-SERIES 15-3A CL		03/20/2019	PAYDOWN		14,679	14,679	14,676	14,678		1		1		14,679				61	09/20/2032	1FE
82652X-AB-2	SIERRA RECEIVABLES FUNDI-SERIES 16-1A CL		03/20/2019	PAYDOWN		5,847	5,847	5,846	5,920		(73)		(73)		5,847				34	03/21/2033	2FE
83149F-AD-6	SLMA 2006 6 NT CL B		01/25/2019	PAYDOWN		20,260	20,260	15,793	17,202		3,058		3,058		20,260				140	01/25/2070	1FE
83367@-AB-7	Societe Generale Financi Lease Backed No		02/21/2019	SINKING PAYMENT		39,425	39,425	39,425	39,425						39,425				1,238	08/21/2022	1
834014-AB-8	SOCIAL PROFESSIONAL LOAN-SERIES 2014-B C		03/25/2019	PAYDOWN		9,630	9,630	9,627	9,629		1		1		9,630				40	08/27/2029	1FE
83401L-AA-2	SOCIAL PROFESSIONAL LOAN-SERIES 2015-A C		03/25/2019	PAYDOWN		4,642	4,642	4,642	4,642						4,642				27	03/25/2033	1FE
83402J-AC-2	SOCIAL PROFESSIONAL LOAN-SOFI 2016-B A2B		03/25/2019	PAYDOWN		94,971	94,971	94,961	94,966		4		4		94,971				433	10/25/2032	1FE
83404@-AC-0	Software Paradigms Inter Senior Sub Note		11/05/2018	CA_CASH_CLOSE		870,026	869,287	869,257	869,259		(2)		(2)		869,997		29	29	82,486	11/23/2021	5
83546D-AD-0	SONIC CAPITAL LLC-SERIES 16-1A CLASS A2		03/20/2019	PAYDOWN		1,425	1,425	1,425	1,425						1,425				11	05/20/2046	2FE
83715R-AH-5	SOUTH CAROLINA STUDENT L-SERIES 15-A CLA		03/25/2019	PAYDOWN		6,248	6,248	5,748	6,071		177		177		6,248				42	01/25/2036	1FE
84752C-AE-7	SPECIALTY UNDERWRITING &-SERIES 2007-AB1		03/25/2019	PAYDOWN		1,328	1,328	573	558		770		770		1,328				9	03/25/2037	1FM
848609-AA-1	Spirits NewCo LLC Senior Secured		03/31/2019	SINKING PAYMENT		80,426	80,426	80,426	80,426						80,426					06/30/2036	2PL
84861C-AB-1	SPIRIT MASTER FUNDING LL-SERIES 2014-4A		03/01/2019	PAYDOWN		1,176	1,176	1,173	1,177		(1)		(1)		1,176				9	01/01/2045	1FE
85172L-AA-4	SPRINGLEAF FUNDING TRUST-SERIES 2015-AA		03/15/2019	PAYDOWN		12,577	12,577	12,575	12,577						12,577				64	11/15/2024	1FE
858155-AD-6	STEELCASE INC-SENIOR NOTE		02/17/2019	CALL 106.503005		4,579,629	4,300,000	4,297,979	4,299,102		(13,006)		(13,006)		4,565,724		13,905	13,905	418,215	02/15/2021	2FE
86213A-AA-7	STORE MASTER FUNDING LLC-SERIES 2013-3A		03/20/2019	PAYDOWN		1,166	1,166	1,166	1,166						1,166				8	11/20/2043	1FE
863572-2A-0	STRUCTURED ASSET SECURIT-SERIES 2000-5 C		03/01/2019	PAYDOWN		6	(1)	(1)	(1)		2		2		6					11/01/2030	1FM
863579-CB-2	STRUCTURED ADJUSTABLE RA-SERIES 2004-14		03/01/2019	PAYDOWN		3,905	3,905	3,506	3,784		121		121		3,905				24	10/01/2034	1FM
863579-DV-7	STRUCTURED ADJUSTABLE RA-SERIES 2004-17		03/25/2019	PAYDOWN		245	100	76	1		270	(38)	308		245					11/25/2034	1FM
863579-WR-5	STRUCTURED ADJUSTABLE RA-SERIES 2005-16X		03/25/2019	PAYDOWN		4,308	4,308	4,261	4,308		1		1		4,308				15	08/25/2035	1FM
863579-YR-3	STRUCTURED ADJUSTABLE RA-SERIES 2005-19X		03/25/2019	PAYDOWN		2,497	2,497	1,636	1,839		658		658		2,497				12	10/25/2035	1FM
86358R-A2-3	STRUCTURED ASSET SECURIT-SERIES 2002-6 C		03/01/2019	PAYDOWN		4,222	4,222	3,858	3,951		272		272		4,222				47	04/01/2032	1FM
86359A-6A-6	STRUCTURED ASSET SECURIT-SERIES 2003-34A		03/01/2019	PAYDOWN		9,732	9,732	1,687	4,128		5,603		5,603		9,732				83	11/01/2033	1FM
86359A-CD-3	STRUCTURED ASSET SECURIT-SERIES 2002-21A		03/01/2019	PAYDOWN		1,955	997	106			1,862		1,862		1,955				(5,868)	11/01/2032	1FM
86359A-ZE-6	STRUCTURED ASSET SECURIT-SERIES 2003-22A		03/01/2019	PAYDOWN		1,619	1,619	414	658		961		961		1,619				9	06/01/2033	1FM
86359B-LB-5	STRUCTURED ADJUSTABLE RA-SERIES 2004-2 C		03/01/2019	PAYDOWN		737	737	646	701		37		37		737				5	03/01/2034	1FM
86359B-LQ-2	STRUCTURED ADJUSTABLE RA-SERIES 2004-2 C		03/01/2019	PAYDOWN		46,373	48,848	4,900	16,999		29,634		29,634		46,373				374	03/01/2034	1FM
86359B-MX-6	WELLS FARGO HOME EQUITY -SERIES 2004-1 C		03/25/2019	PAYDOWN		8,108	8,108	6,912	7,811		297		297		8,108				48	04/25/2034	1FM
86359D-DB-0	STRUCTURED ASSET SECURIT-SERIES 2005-WF2		03/25/2019	PAYDOWN		5,878	5,878	4,786	5,760		118		118		5,878				26	05/25/2035	1FM
86359D-MC-8	STRUCTURED ASSET SECURIT-SERIES 2005-RF3		03/25/2019	PAYDOWN		58,163	58,163	46,563	50,676		7,487		7,487		58,163				267	06/25/2035	1FM
86359D-ME-4	STRUCTURED ASSET SECURIT-SERIES 2005-RF3		03/01/2019	PAYDOWN		3,637	3,637	3,309	3,342		295		295		3,637				26	06/01/2035	1FM
86359D-UL-9	LEHMAN XS TRUST-SERIES 2005-5N CLASS 1A1		03/25/2019	PAYDOWN		206	206	168	180		26		26		206				1	11/25/2035	1FM
86363H-AB-8	STRUCTURED ASSET SECURIT-SERIES 2007-EQ1		03/25/2019	PAYDOWN		203	203	114	81		122		122		203				1	03/25/2037	1FM
86363M-AB-7	STRUCTURED ASSET SECURIT-SERIES 2007-GEL		03/25/2019	PAYDOWN		7,297	7,297	4,290	7,204		92		92		7,297				39	05/25/2037	1FM
86365L-AA-9	STRUCTURED RECEIVABLES FIN LLC-SER 2010-		03/15/2019	PAYDOWN		8,712	8,712	8,711	8,711		1		1		8,712				47	08/15/2036	1FE
86800@-AA-7	SUNVAIR INC SR SUB NT		09/30/2018	PIK BOND						4,494	(785)		3,709						931	07/31/2021	5
87246A-AE-8	TIAA SEASONED COMMERCIAL-SERIES 2007-C4		03/10/2019	PAYDOWN		4,523	4,523	4,466	4,521		2		2		4,523				159	08/10/2039	1FM
87342R-AB-0	TACO BELL FUNDING LLC-SERIES 2016-1A CLA		02/25/2019	PAYDOWN		463	463	464	464		(1)		(1)		463				5	05/25/2046	2FE
87342R-AC-8	TACO BELL FUNDING LLC-SERIES 2016-1A CLA		02/25/2019	PAYDOWN		5,275	5,275	5,287	5,282		(7)		(7)		5,275				66	05/25/2046	2FE
874074-AA-5	TAL ADVANTAGE LLC-SERIES 17-1A CLASS A		03/20/2019	PAYDOWN		49,961	49,961	50,567	50,538		(577)		(577)		49,961				239	04/20/2042	1FE
87407P-AR-1	TAL ADVANTAGE V LLC-ASSET BACKED NOTE CL		03/20/2019	PAYDOWN		16,625	16,625	16,619	16,622		3		3		16,625				91	11/21/2039	1FE
87511@-AA-5	TAMMAC MANU HSG CONTRACT TR PT CTF 2005-		03/01/2019	PAYDOWN		80,043	80,043	78,386	79,583		460		460		80,043				1,284	09/01/2034	1Z
87511@-AB-3	TAMMAC MANU HSG CONTRACT TR 2007-1 CL A		03/01/2019	PAYDOWN		67,298	67,298	66,458	67,639		(341)		(341)		67,298				556	02/01/2030	2PL
87511@-AD-9	TAMMAC MANU HSG CONTRACT TR 2007-1 CL M-		03/01/2019	PAYDOWN		19,150	19,150	10,323	13,970	2,581	2,599		5,180		19,150				169	02/01/2030	2Z
88031V-AA-7	TENASKA GATEWAY PARTNERS-SENIOR SECURED		03/30/2019	SINKING PAYMENT		22,582	22,582	22,582	22,582						22,582					12/30/2023	2FE
88221@-AA-4	Texas Brine Company LLC Senior Secured		03/31/2019	SINKING PAYMENT		25,000	25,000	25,000	25,000						25,000					09/30/2019	3
885220-FS-7	THORNBURG MORTGAGE SECUR-SERIES 2004-3 C		03/25/2019	PAYDOWN		17,123	17,123	16,310	16,954		169		169		17,123				72	09/25/2044	1FM
885220-HB-2	THORNBURG MORTGAGE SECUR-SERIES 2005-1 C		03/01/2019	PAYDOWN		4,484	4,484	4,529	4,557		(73)		(73)		4,484				23	04/01/2045	1FM
88606W-AA-0	Thunderbolt Aircraft Lea-SERIES 17-A CLA		03/15/2019	PAYDOWN		6,708	6,708	6,708	6,716		(8)		(8)		6,708				47	05/17/2032	1FE
89171V-AK-3	TOWD POINT MORTGAGE TRUS-SERIES 2015-5 C		03/01/2019	PAYDOWN		11,254	11,254	11,274	11,262		(8)		(8)		11,254				50	05/01/2055	1FM
89334@-AA-6	Trans-Union Interstate P Senior Secured		03/31/2019	SINKING PAYMENT		28,364	28,364	28,364	28,364						28,364				282	12/31/2032	2
89566E-AB-4	TRI-STATE-SERIES B PASS-SERIES B NOTE		01/31/2019	SINKING PAYMENT		45,887	45,887	45,887	45,887						45,887				1,639	07/31/2033	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
89679H-AA-3	TRITON CONTAINER FINANCE-SERIES 17-1A CL		03/20/2019	PAYDOWN		65,222	65,222	65,210	65,239		(17)		(17)		65,222				371	06/20/2042	1FE
89838#-AA-5	Dartmouth College Senior Secured		03/01/2019	SINKING PAYMENT		19,092	19,092	19,092	19,092						19,092				157	05/01/2023	1
89881@-AA-3	TUCSON FBI LEASE-BKD PASS THRU CTF ISSUE		03/15/2019	SINKING PAYMENT		40,570	40,570	40,570	40,570						40,570				250	02/15/2032	1
899896-AC-8	TUPPERWARE BRANDS CORP-SENIOR UNSECURED		03/07/2019	JP MORGAN SECURITIES		2,094,051	2,045,000	2,025,457	2,039,048		240		240		2,039,287		54,764	54,764	20,307	06/01/2021	2FE
90131H-AS-4	21ST CENTURY FOX AMERICA-SENIOR NOTE		03/15/2019	EXCHANGE OFFER		1,920,112	1,750,000	2,256,360	1,926,182		(7,821)		(7,821)		1,918,362		1,750	1,750	62,125	04/26/2023	2FE
90131H-BF-1	21ST CENTURY FOX AMERICA-BOND		03/15/2019	EXCHANGE OFFER		1,619,237	1,600,000	1,623,025	1,617,911		(275)		(275)		1,617,637		1,600	1,600	26,178	12/15/2034	2FE
90131H-BM-6	21ST CENTURY FOX AMERICA-DEBENTURE		03/15/2019	EXCHANGE OFFER		1,762,831	1,700,000	1,772,806	1,761,694		(562)		(562)		1,761,131		1,700	1,700	80,006	01/09/2038	2FE
90226#-AA-3	2014 REPLACEMENT PWR STATUTORY TR SR SEC		03/31/2019	SINKING PAYMENT		76,407	76,407	76,407	76,407						76,407				654	05/31/2029	1PL
90357#-AE-6	U.S. Bank Trust National Equip Note 2005		04/01/2018	SINKING PAYMENT		(77)	(77)	(77)	(77)						(77)					04/01/2023	1
90357#-AF-3	U.S. Bank Trust National Equip Note 2005		04/01/2018	SINKING PAYMENT		813	813	813	813						813					04/01/2023	1
90357#-AG-1	U.S. Bank Trust National Equip Note 2005		04/01/2018	SINKING PAYMENT		(52)	(52)	(52)	(52)						(52)					04/01/2022	1
90357#-AH-9	US BK TR NATL ASSN SER A BNSF 2005-W EQU		04/01/2018	SINKING PAYMENT		(560)	(560)	(560)	(560)						(560)					04/01/2023	1
90357#-AK-2	U.S. Bank Trust National Equip Note 2005		04/01/2018	SINKING PAYMENT		(192)	(192)	(192)	(192)						(192)					04/01/2022	1
90357#-AL-0	U.S. Bank Trust National Equip Note 2005		04/01/2018	SINKING PAYMENT		(160)	(160)	(160)	(160)						(160)					04/01/2022	1
90357#-AN-6	U.S. Bank Trust National Equip Note 2005		04/01/2018	SINKING PAYMENT		(235)	(235)	(235)	(235)						(235)				(153)	04/01/2021	1
90357#-AQ-9	U.S. Bank Trust National Equip Note 2005		04/01/2018	SINKING PAYMENT		28	28	28	28						28				(350)	04/01/2020	1
907833-AE-7	UNP RR CO 1998 PASS TRST-PASS-THRU CTF		02/23/2019	SINKING PAYMENT		4,472	4,472	4,472	4,472						4,472				150	02/23/2019	1FE
91846H-AA-7	VX 2016 LLC Senior Secured		02/24/2019	SINKING PAYMENT		27,425	27,425	27,425	27,425						27,425				269	05/24/2028	2Z
91846H-AD-1	VX 2016 LLC Senior Secured		03/23/2019	SINKING PAYMENT		27,425	27,425	27,425	27,425						27,425				270	06/23/2028	2Z
91848#-AA-9	VA LEWISTON LEASE FIN TR-LEASE BACKED CT		03/15/2019	SINKING PAYMENT		12,525	12,525	12,525	12,525						12,525				104	12/15/2031	1
91848@-AA-1	VA Bangor Lease Finance Lease Backed Ct		03/15/2019	SINKING PAYMENT		11,194	11,194	11,194	11,194						11,194				71	01/15/2031	1
91851#-AA-3	VA Billings Lease Financ Lease Backed Pa		03/15/2019	SINKING PAYMENT		12,010	12,010	12,010	12,010						12,010				118	02/15/2034	1
929227-6K-7	WAMU MORTGAGE PASS-THROU-SERIES 2003-AR7		03/01/2019	PAYDOWN		1,177	1,177	1,176	1,201		(24)		(24)		1,177				8	08/01/2033	1FM
929227-QB-5	WAMU MORTGAGE PASS-THROU-SERIES 2002-AR6		03/01/2019	PAYDOWN		35	35	29	33		2		2		35					06/01/2042	1FM
929227-XH-4	WAMU MORTGAGE PASS-THROU-SERIES 2002-AR1		03/01/2019	PAYDOWN		529	529	174	322		208		208		529				2	11/01/2042	1FM
92922F-5T-1	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR1		03/25/2019	PAYDOWN		12,277	12,277	11,084	12,113		164		164		12,277				61	11/25/2045	1FM
92922F-7Q-5	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR1		03/25/2019	PAYDOWN		8,278	8,278	7,157	7,814		464		464		8,278				36	12/25/2045	1FM
92922F-B7-2	WAMU MORTGAGE PASS-THROU-SERIES 2004-AR1		03/25/2019	PAYDOWN		2,263	2,263	2,172	2,334		(71)		(71)		2,263				13	11/25/2034	1FM
92922F-BW-7	WAMU MORTGAGE PASS-THROU-SERIES 2003-AR9		03/01/2019	PAYDOWN		427	427	423	439		(11)		(11)		427				3	09/01/2033	1FM
92922F-J2-5	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR6		03/25/2019	PAYDOWN		11,077	11,077	10,668	11,393		(316)		(316)		11,077				50	04/25/2045	1FM
92922F-NW-4	WAMU MORTGAGE PASS-THROU-SERIES 2004-AR2		03/01/2019	PAYDOWN		3,854	3,854	3,472	3,857		(3)		(3)		3,854				22	04/01/2044	1FM
92922F-TJ-7	WAMU MORTGAGE PASS-THROU-SERIES 2004-AR8		03/25/2019	PAYDOWN		1,709	1,709	1,370	1,516		193		193		1,709				10	06/25/2044	1FM
92922F-WU-8	WAMU MORTGAGE PASS-THROU-SERIES 2004-AR1		03/25/2019	PAYDOWN		3,558	3,558	3,097	3,375		183		183		3,558				24	07/25/2044	1FM
92922F-ZD-3	WAMU MORTGAGE PASS-THROU-SERIES 2004-RP1		03/01/2019	PAYDOWN		31,472	31,472	23,435	28,360		3,112		3,112		31,472				151	01/01/2034	1FM
92922F-ZF-8	WAMU MORTGAGE PASS-THROU-SERIES 2004-AR1		03/25/2019	PAYDOWN		7,325	7,325	6,912	7,493		(168)		(168)		7,325				50	10/25/2044	1FM
92925C-BB-7	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR1		03/25/2019	PAYDOWN		4,863	4,863	4,232	4,715		148		148		4,863				25	12/25/2045	1FM
92935J-BC-8	WF-RBS COMMERCIAL MORTGA-SERIES 2011-C2C		03/01/2019	PAYDOWN		16,708	16,708	17,009	16,807		(99)		(99)		16,708				142	02/01/2044	1FM
92977H-AG-3	WACHOVIA STUDENT LOAN TR-WSLT 2005-1 B		01/25/2019	PAYDOWN		23,646	23,646	21,636	22,375		1,271		1,271		23,646				169	10/25/2040	1FE
939335-P9-0	WASHINGTON MUTUAL MSC MO-SERIES 2002-AR1		03/01/2019	PAYDOWN		51	51	3	20		31		31		51					02/01/2031	1FM
939336-5V-1	WASHINGTON MUTUAL MORTGA-SERIES 2005-4 C		03/25/2019	PAYDOWN		358	411	305	342		45		45		358				3	06/25/2035	1FM
939336-KZ-5	WASHINGTON MUTUAL MSC MO-SERIES 2002-AR3		03/01/2019	PAYDOWN		1,611	1,611	1,704	1,689		(78)		(78)		1,611				12	12/01/2032	1FM
939336-X6-5	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR1		03/25/2019	PAYDOWN		17,973	17,973	16,533	18,093		(120)		(120)		17,973				86	01/25/2045	1FM
93934X-AB-9	WASHINGTON MUTUAL ASSET--SERIES 2006-HE5		03/25/2019	PAYDOWN		754	754	446	242		512		512		754				4	10/25/2036	1FM
94978#-BQ-9	Wells Fargo Bank Northwe Senior Secured		01/02/2019	SINKING PAYMENT		34,722	34,722	34,722	34,722						34,722				915	01/02/2021	1
94978#-BS-5	Wells Fargo Bank Northwe Senior Secured		01/02/2019	SINKING PAYMENT		39,976	39,976	39,976	39,976						39,976					01/02/2021	1
94978#-BT-3	Wells Fargo Bank Northwe Senior Secured		01/02/2019	SINKING PAYMENT		44,981	44,981	44,981	44,981						44,981					01/02/2022	1
94978#-EF-0	Wells Fargo Bank Northwe Senior Secured		01/03/2019	SINKING PAYMENT		6,509	6,509	6,509	6,509						6,509				185	01/03/2025	2
94978#-EL-7	Wells Fargo Bank Northwe Senior Secured		01/03/2019	SINKING PAYMENT		11,186	11,186	11,186	11,186						11,186					01/03/2029	2
94978#-EN-3	Wells Fargo Bank Northwe Senior Secured		01/03/2019	SINKING PAYMENT		19,225	19,225	19,225	19,225						19,225					01/03/2029	2
94978#-FB-8	Wells Fargo Bank Northwe Senior Secured		01/03/2019	SINKING PAYMENT		6,822	6,822	6,822	6,822						6,822					01/03/2029	2
94978#-GK-7	Wells Fargo Bank Northwe Senior Secured		01/15/2019	SINKING PAYMENT		39,037	39,037	39,037	39,037						39,037					01/30/2030	1
94978#-GL-5	Wells Fargo Bank Northwe Senior Secured		01/15/2019	SINKING PAYMENT		3,462	3,462	3,462	3,462						3,462					01/30/2030	1
94978#-GM-3	Wells Fargo Bank Northwe Senior Securite		01/15/2019	SINKING PAYMENT		28,744	28,744	28,744	28,744						28,744				(916)	01/30/2030	1
94978#-GN-1	Wells Fargo Bank Northwe Senior Secured		01/15/2019	SINKING PAYMENT		12,792	12,792	12,792	12,792						12,792					01/30/2030	1
94978#-GP-6	Wells Fargo Bank Northwe Senior Secured		01/15/2019	SINKING PAYMENT		36,407	36,407	36,407	36,407						36,407				(1,106)	01/30/2030	1
94978#-GQ-4	Wells Fargo Bank Northwe Senior Secured		01/03/2019	SINKING PAYMENT		19,742	19,742	19,742	19,742						19,742					07/03/2029	2
94978#-JJ-7	Wells Fargo Bank Northwe Note N319-115/N		03/26/2019	SINKING PAYMENT		21,225	21,225	21,225	21,225						21,225				133	09/26/2024	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
94978#-JK-4	Wells Fargo Bank Northwe Note A319-115/		03/09/2019	SINKING PAYMENT		21,225	21,225	21,225	21,225						21,225				133	09/09/2024	2FE
96033L-AA-0	WESTGATE RESORTS-SERIES 2015-2A CLASS A		03/01/2019	PAYDOWN		29,566	29,566	29,527	29,566						29,566				158	07/01/2028	1FE
961548-AQ-7	MEADWESTVACO CORP-DEBENTURE		03/15/2019	SINKING PAYMENT		119,000	119,000	118,058	119,000						119,000				4,552	03/15/2020	2FE
96188#-AA-6	WETT Holdings, LLC Senior Secured		03/31/2019	SINKING PAYMENT		6,389	6,389	6,389	6,389						6,389				69	12/18/2024	2FE
96808@-AA-8	Wild Jack Solar LLC Senior Secured		01/31/2019	SINKING PAYMENT		75,291	75,291	75,291	75,291						75,291				1,525	12/31/2034	2
96928*-AD-9	William Blair & Company, CTL Pass Thru C		03/15/2019	SINKING PAYMENT		28,965	28,965	28,965	28,965						28,965				793	12/15/2025	2
970631-AA-5	WILLIS ENGINE SECURITIZA-SERIES 2012-A C		03/15/2019	PAYDOWN		25,976	25,976	25,976	25,976						25,976				208	09/15/2037	1FE
97063Q-AA-0	WILLIS ENGINE STRUCTURED-SERIES 17-A CLA		03/15/2019	PAYDOWN		20,250	20,250	20,233	20,261		(11)		(11)		20,250				243	08/15/2042	1FE
97064E-AA-6	Willis Engine Structured-WESTF 2018-A A		03/15/2019	PAYDOWN		22,551	22,551	22,550	22,616		(65)		(65)		22,551				268	09/15/2043	1FE
97314@-AA-3	Wind Energy Transmission Senior Secured		03/31/2019	SINKING PAYMENT		4,722	4,722	4,722	4,722						4,722				43	12/18/2034	1
98426#-AA-4	YWI HLDGS CORP SR SUB NT		02/05/2019	CORPORATE ACTION		531,495	531,495	528,816	430,678	30,764	63		30,827		529,626		1,869	1,869	13,616	03/04/2021	6*
988745-AA-3	ZACHRY HOLDINGS INC-SENIOR UNSECURED NOT		03/18/2019	CALL 100		1,650,000	1,650,000	1,635,750	1,645,115		1,010		1,010		1,646,124		3,876	3,876	78,031	02/01/2020	4FE
C1467#-AA-5	CSL Group, Inc. Senior Secured		03/15/2019	SINKING PAYMENT		166,667	166,667	166,667	166,667						166,667					03/15/2021	3
15135U-AD-1	CENOVUS ENERGY INC-SENIOR UNSECURED NOTE	A	10/29/2018	CALL 102.512							11,872		11,872						(27,825)	10/15/2019	2FE
386435-AB-7	Grand Renewable Solar, L Senior Secured		01/31/2019	SINKING PAYMENT		84,809	84,809	87,640	81,750					5,875	84,809				1,682	01/31/2035	2FE
48207L-AA-1	JUPITER RESOURCES INC-SENIOR UNSECURED N	A	12/19/2018	CONVERSION		291,843	700,000	621,991	238,000	56,000			56,000		294,000		(2,157)	(2,157)		10/01/2022	6FE
820439-A#-4	Shawcor Limited Senior Note Ser	A	03/07/2019	CA_CASH_CLOSE		516,692	496,809	496,809	496,809						516,692				28,160	03/31/2025	3Z
820439-B*-7	Shawcor Limited Senior Note Ser	A	03/07/2019	CA_CASH_CLOSE		265,074	248,404	248,404	248,404						265,074				21,079	03/31/2028	3Z
C1466#-AA-6	CPR Leasing Ltd Senior Secured	A	03/03/2019	SINKING PAYMENT		64,921	64,921	64,921	64,921						64,921				1,756	03/03/2024	1
001626-AC-4	ALM XIX Ltd SR SECD NT CL A-2	D	03/07/2019	PAYDOWN		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				14,218	07/15/2028	1FE
05389L-AA-1	Avolon Aerospace Leasing Secured Note A3	D	03/15/2019	SINKING PAYMENT		7,990	7,990	7,990	7,990						7,990				46	07/15/2028	1PL
05389L-AB-9	Avolon Aerospace Leasing Secured Note B7	D	03/15/2019	SINKING PAYMENT		25,278	25,278	25,278	25,278						25,278				149	07/15/2028	1PL
05389L-AD-5	Avolon Aerospace Leasing Secured Note A3	D	03/15/2019	SINKING PAYMENT		7,842	7,842	7,842	7,842						7,842				45	08/15/2028	1PL
05389L-AF-0	Avolon Aerospace Leasing Secured Note A3	D	03/15/2019	SINKING PAYMENT		9,248	9,248	9,248	9,248						9,248				53	08/15/2028	1PL
05389L-AH-6	Avolon Aerospace Leasing Secured Note B7	D	03/15/2019	SINKING PAYMENT		8,119	8,119	8,119	8,119						8,119				47	08/15/2028	1PL
05389L-AK-9	Avolon Aerospace Leasing Secured Note B7	D	03/15/2019	SINKING PAYMENT		8,498	8,498	8,498	8,498						8,498				48	10/15/2028	1PL
05389L-AM-5	Avolon Aerospace Leasing Secured Note B7	D	03/15/2019	SINKING PAYMENT		8,246	8,246	8,246	8,246						8,246				53	11/15/2028	1PL
05400F-AA-9	Avolon Aerospace Funding Senior Secured	D	03/20/2019	SINKING PAYMENT		7,001	7,001	7,001	7,001						7,001				48	11/20/2028	1FE
05400F-AC-5	Avolon Aerospace Funding Senior Secured	D	03/20/2019	SINKING PAYMENT		8,264	8,264	8,264	8,264						8,264				58	12/20/2028	1FE
05400F-AE-1	Avolon Aerospace Funding Senior Secured	D	03/20/2019	SINKING PAYMENT		8,882	8,882	8,882	8,882						8,882				62	12/20/2028	1FE
05400F-AG-6	Avolon Aerospace Funding Senior Secured	D	03/20/2019	SINKING PAYMENT		8,796	8,796	8,796	8,796						8,796				63	12/20/2028	1FE
05400F-AJ-0	Avolon Aerospace Funding Senior Secured	D	03/20/2019	SINKING PAYMENT		8,178	8,178	8,178	8,178						8,178				59	12/20/2028	1FE
05400F-AL-5	Avolon Aerospace Funding Senior Secured	D	03/20/2019	SINKING PAYMENT		6,505	6,505	6,505	6,505						6,505				49	01/20/2029	1FE
05454Y-AA-3	AWAS Aviation Capital Lt Pass Thru Ctfs	C	01/07/2019	SINKING PAYMENT		39,813	39,813	39,813	39,813						39,813					10/07/2021	2FE
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRA-BBIRD 2016-1A A	D	03/15/2019	PAYDOWN		3,906	3,906	3,950	3,940		(34)		(34)		3,906				27	12/16/2041	1FE
09627X-AG-6	BLUEMOUNTAIN CLO 2015-1 LTD-SR SEC DEF N	D	02/04/2019	RBC CAPITAL MARKETS		300,528	300,000	290,919	298,409		43		43		298,452		2,076	2,076	5,946	04/13/2027	2FE
12479L-AA-8	CAL FUNDING II LTD-SERIES 2012-1A CLASS	D	03/25/2019	PAYDOWN		7,500	7,500	7,498	7,500						7,500				43	10/25/2027	1FE
126611-AL-6	CVP CASCADE CLO LTD-CVPC 2014-2A A1R	D	01/18/2019	PAYDOWN		250,565	250,565	250,565	250,565						250,565				2,334	07/18/2026	1FE
126612-AJ-9	CVP CASCADE CLO LTD-CVPC 2013-CL01 A1R	D	01/16/2019	PAYDOWN		451,194	451,194	451,194	451,194						451,194				4,135	01/16/2026	1FE
12805P-AJ-5	CAL Funding III Ltd-CAI 2018-2A A	D	03/25/2019	PAYDOWN		77,500	77,500	77,491	77,545		(45)		(45)		77,500				561	09/25/2043	1FE
227170-AG-2	CRONOS CONTAINERS PROGRA-SERIES 2014-2A	D	03/18/2019	PAYDOWN		18,519	18,519	18,513	18,517		2		2		18,519				76	11/18/2029	1FE
37890R-AE-5	GLOBAL CONTAINER ASSET L-SERIES 2015-1A	D	03/05/2019	PAYDOWN		10,913	10,913	10,901	10,911		2		2		10,913				73	02/05/2030	1FE
37956A-AA-1	GLOBAL SC FINANCE SRL-SEACO 2017-1A A	D	03/17/2019	PAYDOWN		23,636	23,636	23,627	23,612		46		46		23,636				267	04/15/2037	1FE
42771L-AB-8	HERO FUNDING TRUST 2017--SERIES 17-2A CL	C	03/20/2019	PAYDOWN		13,442	13,442	13,441	13,442						13,442					09/20/2048	1FE
42771L-AC-6	HERO FUNDING TRUST 2017--SERIES 17-2A CL	C	03/20/2019	PAYDOWN		10,082	10,082	10,333	10,279		(197)		(197)		10,082				410	09/20/2048	1FE
46137N-AB-4	Inversiones Latin Americ Senior Secured	C	03/31/2019	SINKING PAYMENT		10,949	10,949	10,949	10,949						10,949					03/31/2033	2FE
49835W-AA-5	KKR PM L.P.- CorpBond	C	02/20/2019	CA_CASH_CLOSE		236,250	236,250	236,250	236,250						236,250				8,257	06/17/2031	2FE
50181G-AS-9	LCM LTD PARTNERSHIP-SERIES 16A CLASS BR	D	12/04/2018	PAYDOWN															10,387	07/15/2026	1Z
50181G-AU-4	LCM LTD PARTNERSHIP-SERIES 16A CLASS CR	D	12/04/2018	PAYDOWN															9,138	07/15/2026	1Z
669348-AB-0	Norwegian Air Shuttle AS Pass Thur Ctfs	D	03/27/2019	SINKING PAYMENT		52,654	52,654	52,519	52,582		6		6		52,654					12/31/2026	1PL
71647N-AF-6	PETROBRAS GLOBAL FINANCE-SENIOR UNSECURE	D	03/21/2019	TENDERED		185,630	158,000	156,148	157,079		40		40		157,119		28,511	28,511	2,323	05/20/2023	3FE
74736@-AA-2	QSPCF LP Senior Secured	D	01/23/2019	MATURITY		3,450,000	3,450,000	3,450,000	3,450,000						3,450,000				81,765	01/23/2019	1FE
74951P-BT-4	RESI FINANCE LIMITED PAR-SERIES 2003-C C	D	03/11/2019	PAYDOWN		1,692	1,692	342	704		988		988		1,692				11	09/10/2035	1FM
74951P-BV-9	RESI FINANCE LIMITED PAR-SERIES 2003-C C	D	03/11/2019	PAYDOWN		677	677		237		440		440		677				5	09/10/2035	1FM
77879R-A#-#	ROTOR Engines Securitization - Senior Se	D	12/17/2018	VARIOUS		(1,312,086)	(1,312,086)	(1,272,723)	(1,276,768)		(44,392)		(44,392)		(1,312,086)				(14,106)	06/15/2046	1FE
77879R-AB-2	Rotor Engines Securitiza-ROTOR 2011-1A A	D	03/15/2019	PAYDOWN		978,953	978,953	949,584			29,369		29,369		978,953				35,847	06/15/2046	1FE
83609J-AA-7	SOUND POINT CLO XI LTD-SR SECD NT CL A 1	D	12/06/2018	PAYDOWN															14,314	07/20/2028	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
86358E-QJ-8	STRUCTURED ASSET INVESTM-SERIES 2005-1 C	C	03/25/2019	PAYDOWN		25,060	25,060	19,611	24,910		150		150		25,060				145	02/25/2035	1FM
88315F-AA-9	TEXTAINER MARINE CONTAIN-SERIES 17-1A CL	D	03/20/2019	PAYDOWN		15,396	15,396	15,396	15,400		(3)		(3)		15,396				96	05/20/2042	1FE
88315F-AE-1	TEXTAINER MARINE CONTAIN-SERIES 17-2A CL	D	03/20/2019	PAYDOWN		15,389	15,389	15,386	15,377		12		12		15,389				85	06/20/2042	1FE
88315L-AA-6	Textainer Marine Contain-TMCL 2018-1A A	D	03/20/2019	PAYDOWN		90,000	90,000	88,936	88,815		1,185		1,185		90,000				617	07/20/2043	1FE
92765Y-AA-5	VIRGIN AUST 2013-1A TRST-SECURED	D	01/23/2019	SINKING PAYMENT		9,359	9,359	9,944	9,415		(18)		(18)		9,359				117	10/23/2023	2FE
E5R239-AA-6	Financiera Marsyc SA-SECURED	B	01/02/2019	CA_CASH_CLOSE		262,873	262,873	289,403	265,586					23,817	262,873	(26,531)		(26,531)	38	12/31/2025	2FE
E6732#-AA-1	ITEPESA 3.34%	B	12/31/2018	CA_CASH_CLOSE		27,468	27,468	26,487	27,304		165		165	(817)	27,468	817		817		06/30/2038	2
E6732@-AA-3	ITEMOSA 3.40%	B	12/31/2018	CA_CASH_CLOSE		51,159	51,159	49,069	50,854		305		305	(1,783)	51,159	1,783		1,783		09/30/2041	2
F3166#-AB-0	Essilor International Senior Note Ser	D	03/15/2019	MATURITY		500,000	500,000	500,000	500,000						500,000					03/15/2019	1Z
G1591#-AE-2	Britvic PLC Gtd Senior Note	D	02/20/2019	MATURITY		500,000	500,000	500,000	500,000						500,000					02/20/2019	2
G4146*-AC-4	G4S PLC Senior Note Ser	D	03/01/2019	MATURITY		850,000	850,000	850,000	850,000						850,000					03/01/2019	2Z
G7444@-AA-8	Red Dorsal Finance Limit Senior Secured	D	01/12/2019	SINKING PAYMENT		48,217	48,217	48,110	48,217						48,217				708	10/12/2031	2FE
G9300#-AB-3	Gas Networks Ireland Senior Note Ser D	D	03/31/2019	SINKING PAYMENT		1,300,000	1,300,000	1,300,000	1,300,000						1,300,000					03/31/2019	1
G9523#-AE-8	Weir Group plc (The) Senior Note Ser	D	02/16/2019	MATURITY		2,750,000	2,750,000	2,750,000	2,750,000						2,750,000					02/16/2019	2
H41727-TT-7	In'Tech Medical S.A.S. Acquisition Fac	B	07/10/2017	CAPZANINE							(730)		(730)	(2,158)						07/12/2024	4Z
N2962#-AC-7	Eneco Holding N.V. Gtd Senior Note	B	03/28/2019	MATURITY		1,828,775	1,828,775	2,166,775	1,860,950					305,825	1,828,775	(338,000)		(338,000)		03/28/2019	1Z
N6777#-AG-4	Overseas Assistance Fin Gtd Senior Note	D	03/30/2019	SINKING PAYMENT		341,667	341,667	341,667	341,667						341,667					03/30/2024	3PL
N9146#-AC-1	Van Oord Finance BV Gtd Senior Note	D	03/01/2019	CA_CASH_CLOSE		4,559,116	4,150,000	4,150,000	4,150,000						4,559,116				83,511	04/20/2023	2
P7077@-AF-1	Nassau Airport Develope Senior Note	D	03/31/2019	SINKING PAYMENT		28,000	28,000	28,000	28,000						28,000				490	11/30/2033	2PL
P7077@-AH-7	Nassau Airport Develope Senior Note Ser	D	03/31/2019	SINKING PAYMENT		16,125	16,125	16,125	16,125						16,125				256	03/31/2035	2PL
P7077@-AK-0	Nassau Airport Develope Senior Note Ser	D	03/31/2019	SINKING PAYMENT		7,125	7,125	7,125	7,125						7,125				115	06/30/2035	2PL
W2469*-AC-9	Elekta AB Senior Note Ser	D	01/11/2019	CA_CASH_CLOSE		365,767	350,000	350,000	350,000						365,767				3,329	05/04/2021	2PL
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						62,199,192	61,592,885	61,858,555	58,767,135	94,084	213,322	604	306,802	330,759	62,103,812	(361,931)	95,380	(266,551)	1,467,970	XXX	XXX
57628#-AH-1	MASSMUTUAL ASSET FINANCE LLC Senior Secu		03/27/2019	DIRECT		53,233,168	53,212,500	53,212,500	53,212,500						53,233,166				237,606	12/31/2020	1Z
79548K-XQ-6	SALOMON BROTHERS MORTGAG-SERIES 1997-HUD		03/01/2019	PAYDOWN		4,117	4,117	2,936	3,168		949		949		4,117				42	07/01/2024	1FM
79549A-FV-6	SALOMON BROTHERS MORTGAG-SERIES 2001-MM		03/01/2019	PAYDOWN				278	14		(10)		(10)						24	02/01/2034	3FE
79549A-GG-8	SALOMON BROTHERS MORTGAG-SERIES 2001-MM		03/01/2019	PAYDOWN		9,676	9,676	8,299	9,570		105		105		9,676				105	02/01/2034	1FM
79549A-RE-1	SALOMON BROTHERS MORTGAG-SERIES 2002-HYB		03/01/2019	PAYDOWN		34	34	34	36		(2)		(2)		34					09/01/2032	1FM
79549A-RU-5	Salomon Bros Mtg Secs VI-SERIES 2003-CB1		03/01/2019	PAYDOWN		120	120	66	91		29		29		120				1	01/01/2033	1FM
79549A-XZ-7	SALOMON BROTHERS MORTGAG-SERIES 2003-UP2		03/01/2019	PAYDOWN		6,276	6,276	4,840	5,113		1,163		1,163		6,276				41	06/01/2033	1FM
79549A-YA-1	SALOMON BROTHERS MORTGAG-SERIES 2003-UP2		03/01/2019	PAYDOWN		5,102	5,102	3,608	2,342		2,760		2,760		5,102				33	06/01/2033	1FM
79549A-YB-9	SALOMON BROTHERS MORTGAG-SERIES 2003-UP2		03/01/2019	PAYDOWN		1,277	1,346	343	345		961		961		1,277				10	06/01/2033	1FM
06760M-AA-6	BARINGS MIDDLE MARKET CL-BMM 2017-1A	D	01/15/2019	PAYDOWN		761,805	761,805	754,495	754,495		7,310		7,310		761,805					01/15/2030	2FE
N7516#-AA-1	ROCKALL CLO BV EURO CL VF-1 SR SECD VAR	B	03/15/2019	DIRECT		1,302,292	1,302,292	1,238,668	1,317,477					(78,810)	1,302,292	63,624		63,624		06/15/2020	1FE
N7516#-AC-7	ROCKALL CLO BV Variable Funding Note - G	B	03/15/2019	DIRECT		22,550	22,550	26,013	21,636					4,378	22,550	(3,463)		(3,463)		06/15/2020	1FE
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						55,346,417	55,325,818	55,252,080	55,326,787		13,265		13,265	(74,432)	55,346,415	60,161		60,161	237,862	XXX	XXX
00118@-AF-4	AEP HIdgs Initial Term Ln		01/02/2019	CA_CASH_CLOSE		4,998	4,998	4,987	4,987		11		11		4,998				23	08/31/2021	5
00118@-AG-2	Arrowhead Electrical Pro Term Loan EUR		01/02/2019	CA_CASH_CLOSE		4,882	4,882	4,958	4,834		49		49	124	4,882	(124)		(124)	162	08/31/2021	4Z
00190N-AJ-8	PODS LLC		03/29/2019	CA_CASH_CLOSE		829	829	827	827		1		1		829				11	12/06/2024	4FE
00889@-AD-6	AIM Aerospace Sr. Term Loan		03/29/2019	CA_CASH_CLOSE		21,000	21,000	20,685	20,685		315		315		21,000				308	04/03/2024	5
01881U-AE-5	Alliant Holdings LP TL B (Apr'18) (		12/31/2018	CA_CASH_CLOSE		(1,125)	(1,125)	(1,125)	(1,125)						(1,125)					03/22/2024	4FE
02034#-AA-0	Almonde Inc USD 1L Term Loa		02/28/2019	CA_CASH_CLOSE		1,875	1,875	1,866	1,866		9		9		1,875				29	06/13/2024	4FE
02083J-AC-8	Ascend Learning, LLC Term Loan B		01/07/2019	BANK LOANS BARINGS		115,305	120,109	119,509	119,509						119,509		(4,204)	(4,204)	559	07/12/2024	4FE
02337N-AB-5	Trimark Inc. 1st Lien Term L		03/29/2019	CA_CASH_CLOSE		388	388	387	387		1		1		388				6	09/13/2024	4FE
03759D-AD-0	Apex Tool Group LLC - 2018 Term Loan B		03/29/2019	CA_CASH_CLOSE		1,613	1,613	1,612	1,612		1		1		1,613				25	02/01/2022	4FE
03765V-AH-3	Prime Security Services Borrower LLC		03/29/2019	CA_CASH_CLOSE		2,473	2,473	2,473	2,473		(31)		(31)		2,473				32	12/30/2026	3FE
03827F-AX-9	Applied Systems Inc. 1st Lien TL		03/29/2019	CA_CASH_CLOSE		1,125	1,125	1,125	1,125						1,125				26	09/13/2024	4FE
03879R-AB-8	Arbor Pharmaceuticals In TL B		03/29/2019	CA_CASH_CLOSE		5,625	5,625	5,288	5,295		330		330		5,625				37	07/05/2023	4FE
04542N-B*-6	Asset Intl inc Second Lien Term Loan		03/05/2019	CA_CASH_CLOSE		3,000,000	3,000,000	2,932,500	2,932,500		67,500		67,500		3,000,000				183,869	12/21/2024	5
04546D-AB-0	Associated Asphalt Partn Term Loan B due		03/26/2019	CA_CASH_CLOSE		1,286	1,286	1,279	1,279		6		6		1,286				25	03/21/2024	5FE
08078#-AA-4	Belron Finance US LLC USD TLB (Oct'17		12/26/2018	VARIOUS															917	11/07/2024	3Z
086582-A*-4	BESTOP, INC. TERM LOAN		12/31/2018	CA_CASH_CLOSE		20,796	20,796	20,360	20,407		389		389		20,796				140	07/30/2021	4
08948#-AA-2	Big River Steel LLC Senior Secured		01/07/2019	BANK LOANS BARINGS		169,541	171,103	169,392	169,392						169,392		149	149	3,001	08/23/2023	4
09238F-AK-7	Blackhawk Network Holdin Term Loan B		03/29/2019	CA_CASH_CLOSE		704	704	702	702		2		2		704				16	05/18/2025	4FE
10330J-AU-2	Boyd Gaming Corporation Repriced TL B2		01/10/2019	CA_CASH_CLOSE		812	812	812	812						812				1	09/15/2023	3FE
12508K-AD-9	CD&R Buyer/STS Op First Lien Term Loan		01/10/2019	BANK LOANS BARINGS		277,122	282,777	281,363	281,363						281,364		(4,242)	(4,242)	1,659	12/06/2024	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
12602@-AA-3	CFS FUNDING TRUST I Floating Rate V		03/15/2019	CA_CASH_CLOSE		64,236	64,236	64,236							64,236				406	04/09/2043	2FE
12644H-ZY-8	CTI Foods Holding Co. LL DIP TL		03/20/2019	BANK LOANS BARINGS		15,170	15,170	12,338							12,338		2,832	2,832		08/05/2019	6Z
12738@-AB-8	Cadence Aerospace, LLC Incremental TL		03/29/2019	CA_CASH_CLOSE		2,943	2,943	2,914	2,914		29		29		2,943				58	11/14/2023	5GI
12764H-AB-9	Caelus Energy Alaska 03 2nd Lien		02/01/2019	CALL 100		246,882	246,882	111,097	122,145		124,738		124,738		246,882				3,109	04/15/2020	5
13134N-AG-6	Calpine Construction Finance Company L.P		03/29/2019	CA_CASH_CLOSE		1,126	1,126	1,125	1,125						1,126				14	01/15/2025	3FE
13905#-AA-3	Canyon Companies S.A.R.L USD TLB (Jul'17		03/29/2019	CA_CASH_CLOSE		711	711	709	709		2		2		711				7	06/16/2023	4FE
14441J-AB-2	Carr Management Inc. - Revolver		02/28/2019	CA_CASH_CLOSE		86,400	86,400	86,400							86,400				820	10/22/2020	4Z
14726@-AA-0	CASCADE DRILLING, L.P. 2015 1ST LIEN T		01/02/2019	CA_CASH_CLOSE		4,692	4,692	4,618	4,626		66		66		4,692				49	09/01/2021	5
15911A-AC-7	Change Healthcare Holdin New TL B due 20		03/29/2019	CA_CASH_CLOSE		1,125	1,125	1,122	1,122		3		3		1,125				15	01/26/2024	4FE
16117L-BS-7	Charter Communications I New Term Loan B		03/29/2019	CA_CASH_CLOSE		1,125	1,125	1,124	1,124		1		1		1,125				13	04/11/2025	2FE
21119#-AA-8	Continental Cafe Term Loan		03/29/2019	CA_CASH_CLOSE		306	306	300	300		6		6		306				6	01/27/2023	4
21775#-AC-9	CORA Health Services, In Mezzanine Term		03/31/2019	VARIOUS		327,464	334,144	334,144	334,144						334,144		(6,680)	(6,680)		05/02/2025	5
21775@-YY-7	CORA Health Services, In Senior Subordin		01/10/2019	BANK LOANS BARINGS		30,227	31,656	31,656							31,656		(1,429)	(1,429)		05/02/2025	4
22412@-AA-2	CPV MARYLAND, LLC CONSTRUCTION FA		02/28/2019	CA_CASH_CLOSE		108,440	108,440	108,440	108,440						108,440				2,340	12/31/2021	4
22904T-AC-1	Cryolife Inc. TL B		02/21/2019	BANK LOANS BARINGS		303,052	306,888	305,354	305,354						305,354		(2,302)	(2,302)	3,006	12/01/2024	4FE
23247G-A*-0	Cvent, Inc. Re-priced TL B		03/29/2019	CA_CASH_CLOSE		2,250	2,250	2,244	2,244		6		6		2,250				23	11/14/2024	4FE
23361*-AA-3	DRB Systems, LLC First Lien TL		12/31/2018	CA_CASH_CLOSE		438	438	427	427		11		11		438				67	10/06/2023	2PL
23918Y-AC-2	DAVITA HEALTHCARE PARTNE TERM LOAN B		12/20/2018	VARIOUS															3,522	06/24/2021	2FE
24001Q-AL-5	Dayton Power & Light Co. TL B		03/29/2019	CA_CASH_CLOSE		808	808	804	804		4		4		808				9	08/18/2022	1FE
24344@-AA-1	Decision Resources, Inc. Senior Term Loa		12/31/2018	CA_CASH_CLOSE		3,464,782	3,464,782	3,395,487	3,398,066		66,717		66,717		3,464,782				21,497	09/30/2020	5
24702N-AZ-3	Dell Inc		01/31/2019	CA_CASH_CLOSE		1,363	1,363	1,365	1,365		(2)		(2)		1,363				10	09/07/2023	2FE
247361-*B-6	DELTA AIR LINES INC DEL N809W		12/31/2018	CA_CASH_CLOSE		44,068	44,068	43,738	43,865		203		203		44,068				464	09/30/2019	1FE
247361-*C-4	DELTA AIR LINES INC DEL N816NW		12/31/2018	CA_CASH_CLOSE		50,691	50,691	50,310	50,457		233		233		50,691				534	09/30/2019	1FE
247361-*D-2	DELTA AIR LINES INC DEL N858NW		12/31/2018	CA_CASH_CLOSE		42,227	42,227	41,911	42,033		194		194		42,227				445	09/30/2019	1FE
247361-*E-0	DELTA AIR LINES INC AIRBUS A330-200 N856		12/31/2018	CA_CASH_CLOSE		72,218	72,218	71,676	71,885		333		333		72,218				761	09/30/2019	1FE
25213Y-AK-1	DexKo Global Inc.		03/29/2019	CA_CASH_CLOSE		451	451	454	454		(4)		(4)		451				7	07/24/2024	4FE
25463#-AA-1	Direct Travel, Inc. Term Loan		12/31/2018	CA_CASH_CLOSE		3,962	3,962	3,922	3,922		40		40		3,962				88	12/01/2021	5
25463E-AD-8	Direct Travel, Inc. Delayed Draw B		12/31/2018	CA_CASH_CLOSE		148	148	148	148						148				3	06/01/2021	4Z
25471Y-AC-6	DiscoverOrg Holdings, In Sr. Term Loan		02/01/2019	CA_CASH_CLOSE		1,062,156	1,062,156	1,051,534	1,051,534		10,622		10,622		1,062,156				11,974	08/11/2023	4
26835*-AA-4	Avatar Purchaser, Inc 1st Lien TL		03/29/2019	CA_CASH_CLOSE		1,125	1,125	1,119	1,119		6		6		1,125				18	09/06/2024	5GI
26844H-AE-7	Linden Cogen Holdings LL TL B		01/09/2019	VARIOUS		306,069	313,015	309,885	309,974		62		62		310,036		(3,967)	(3,967)	4,415	06/28/2023	3FE
26869E-AB-0	EMG UTICA LLC NEW TERM LOAN D		01/15/2019	VARIOUS		225,320	225,320	212,250	212,641		33		33		212,674		12,646	12,646	2,535	03/31/2020	4FE
28249G-AC-0	EIF Channelview Cogenera TL B		12/31/2018	CA_CASH_CLOSE		2,065	2,065	2,054	2,054		10		10		2,065				12	04/11/2025	4FE
33887@-AB-3	Flavor Producers First Lien Term		12/31/2018	CA_CASH_CLOSE		1,783	1,783	1,756	1,756		27		27		1,783				33	12/15/2023	5GI
36194@-AA-6	GCS Acq Corp/Global Claims Term Loan A		01/11/2019	CA_CASH_CLOSE		3,081	3,081	3,042	3,042		39		39		3,081				61	09/19/2022	5GI
36249V-AG-1	GYP Holdings III 2018 Increm Term Loan		01/31/2019	CA_CASH_CLOSE		695	695	695	695						695				6	05/16/2025	4FE
36250L-AP-9	GTT Communications, Inc. USD TL B (Apr'1		03/29/2019	CA_CASH_CLOSE		1,125	1,125	1,119	1,119		6		6		1,125				15	04/25/2025	4FE
365556-AM-1	Gardner Denver Inc 2017 USD Term Loan B		03/29/2019	VARIOUS		271,034	271,034	270,357	270,357		24		24		270,380		654	654	3,404	07/30/2024	3FE
36740U-AP-7	Gates Global LLC 2017 Term Ln B		03/29/2019	CA_CASH_CLOSE		940	940	943	943		(3)		(3)		940				12	04/01/2024	4FE
38017B-AN-6	Go Daddy Term Loan B-1		03/29/2019	CA_CASH_CLOSE		1,125	1,125	1,128	1,128		(3)		(3)		1,125				13	02/15/2024	3FE
38133U-AC-7	Golden West Packaging Gr Term Loan		03/29/2019	CA_CASH_CLOSE		5,296	5,296	5,269	5,269		26		26		5,296				66	06/20/2023	4
38268P-AB-7	Convergint Technologies First Lien TL		12/07/2018	BANK LOANS BARINGS				11							11		(11)	(11)		02/03/2025	4FE
38268P-AC-5	Convergint Technologies DD First Lien T		09/28/2018	BANK LOANS BARINGS		4,259	4,259	4,259	4,259						4,259					01/24/2025	4FE
38870#-AA-1	GraphPad Software, Inc. Unitranche		03/29/2019	CA_CASH_CLOSE		7,183	7,183	7,039	7,039		144		144		7,183					12/15/2023	5GI
39808C-A@-4	GRIDIRON FDG LLC Term Facility		03/29/2019	CA_CASH_CLOSE		64,616	64,616	63,646	63,646		969		969		64,616				755	05/15/2024	2
40227U-AB-2	Gulf Finance, LLC TL B		03/29/2019	CA_CASH_CLOSE		3,508	3,508	3,402	3,403		104		104		3,508				84	08/25/2023	5FE
40416V-AB-1	CD&R Plumb Buyer, LLC Term Loan B		02/01/2019	CA_CASH_CLOSE		367	367	366	366		1		1		367				5	07/19/2024	4FE
41152#-AA-4	Harbor Hydro I, LLC - Term Loan		01/31/2019	CA_CASH_CLOSE		123,839	123,839	121,981	121,998		1,840		1,840		123,839				2,225	02/21/2023	3
42804V-AS-0	HTZ TL B1 1L USD		03/29/2019	CA_CASH_CLOSE		2,250	2,250	2,244	2,245		5		5		2,250				29	06/30/2023	3FE
42958#-AB-6	Higginbotham Insurance A 1st Lien TL		03/29/2019	CA_CASH_CLOSE		975	975	970	970		5		5		975				18	12/29/2024	5GI
43110E-AF-3	Highline Aftermarket Acq TL B		03/29/2019	CA_CASH_CLOSE		1,175	1,175	1,175	1,175						1,175				22	04/25/2025	4FE
43128@-AA-3	HOUGHTON INTERNATIONAL I TERM LOAN B USD		01/10/2019	BANK LOANS BARINGS		395,704	398,193	396,971	397,556						397,555		(1,851)	(1,851)	2,056	12/20/2019	4FE
43534#-AB-7	Hollander Sleep Products Term Loan		03/29/2019	CA_CASH_CLOSE		1,574	1,574	1,196	1,539		378	342	36		1,574				43	06/09/2023	5
44908X-AT-5	Hyland Software Inc. TL B (add-on)		03/29/2019	CA_CASH_CLOSE		218	218	219	219		(1)		(1)		218				3	07/01/2024	4FE
45249#-AA-0	Image Intl Holdco Initial Term Ln		03/29/2019	CA_CASH_CLOSE		7,491	7,491	7,360	7,360		131		131		7,491				169	07/10/2023	4Z
47214D-AC-8	JAZZ ACQUISITION INC 1ST LIEN TERM L		03/29/2019	CA_CASH_CLOSE		244	244	243	244						244				4	06/19/2021	4FE
48275@-AD-7	KREF Lending VII 2018-5 Term Loan		02/15/2019	CA_CASH_CLOSE		1,785,000	1,785,000	1,785,000	1,785,000						1,785,000				8,217	12/07/2023	1Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
48275@-AE-5	KREF Lending VII 2018-4 Term Loan		02/15/2019	CA_CASH_CLOSE		1,680,000	1,680,000	1,680,000	1,680,000						1,680,000				10,870	12/07/2023	1FE
50179#-AB-2	LBP Packaging, Inc. Incremental Ter		12/31/2018	CA_CASH_CLOSE		1,692	1,692	1,667	1,670		22		22		1,692				35	07/16/2020	4
50212X-AW-6	LPL Holdings New Incremental TLB		12/31/2018	CA_CASH_CLOSE		1,870	1,870	1,870	1,870						1,870					09/11/2024	3FE
51187G-AC-6	Lakeland Tours, LLC TL B due 2024		01/10/2019	BANK LOANS BARINGS		111,356	114,800	114,533	114,533						114,533		(3,177)	(3,177)	2,159	12/15/2024	4FE
529897-AF-7	LIBBEY GLASS INC TERM LOAN B		03/29/2019	CA_CASH_CLOSE		1,434	1,434	1,430	1,432		2		2		1,434				10	03/26/2021	4FE
53186*-AA-3	Life Extension Institute Term Loan B		03/29/2019	CA_CASH_CLOSE		6,636	6,636	6,536	6,544		92		92		6,636				154	02/19/2022	5
53227#-AA-0	Lightspeed Systems, Inc. Senior Term Loa		03/29/2019	CA_CASH_CLOSE		3,405	3,405	3,303	3,303		102		102		3,405				64	01/31/2023	5
54047#-AA-6	Loftware, Inc. First Lien Term		03/29/2019	CA_CASH_CLOSE		3,375	3,375	3,308	3,308		68		68		3,375				67	02/28/2023	5
55371*-AA-3	MRI Software LLC Delayed Draw Te		03/29/2019	CA_CASH_CLOSE		209	209	209	209						209				21	07/05/2023	3PL
55371*-AC-9	MRI Software LLC Unitranche		03/29/2019	CA_CASH_CLOSE		2,060	2,060	2,039	2,039		21		21		2,060				34	07/05/2023	3PL
55371*-AE-5	MRI Software LLC Incremental Ter		03/29/2019	CA_CASH_CLOSE		4,888	4,888	4,840	4,840		49		49		4,888				80	06/30/2023	3PL
55371*-AF-2	MRI Software LLC Second Incremen		03/29/2019	CA_CASH_CLOSE		623	623	616	616		6		6		623				10	06/30/2023	3PL
55371*-AG-0	MRI Software LLC Third Increment		03/29/2019	CA_CASH_CLOSE		128	128	127	127		1		1		128				2	06/30/2023	3PL
55371*-AH-8	MRI Software LLC June '18 Increm		12/31/2018	CA_CASH_CLOSE		311	311	308	308		3		3		311				5	06/30/2023	4Z
594088-AQ-9	Michaels Stores Term Loan B		02/01/2019	CA_CASH_CLOSE		4,486	4,486	4,479	4,479		7		7		4,486				37	01/28/2023	3FE
62871N-AK-1	NAB Hldgs 2018 Refi Term Loan		03/29/2019	CA_CASH_CLOSE		289	289	289	289		(1)		(1)		289				4	07/01/2024	4FE
628770-A@-8	NAS, LLC 1ST LIEN TERM L		02/28/2019	CA_CASH_CLOSE		18,519	18,519	18,334	18,334		185		185		18,519				229	06/01/2021	5
62936D-AR-1	NPC International Inc. 1st Lien TL		01/09/2019	BANK LOANS BARINGS		476,021	474,242	473,650	473,650						473,650		2,371	2,371	341	04/21/2024	4FE
64072U-AE-2	Neptune Finco TLB		01/15/2019	CA_CASH_CLOSE		674	674	671	671		3		3		674				5	07/17/2025	3FE
64072U-AG-7	CSC Holdings LLC TL B (Jan'18)		01/15/2019	CA_CASH_CLOSE		70	70	69	69						70				11	01/12/2026	3FE
64108@-AA-3	Net Health Systems, Inc. Unitranche		03/29/2019	CA_CASH_CLOSE		12,750	12,750	12,495	12,495		255		255		12,750				170	12/15/2023	4Z
64755#-AB-5	New Mountain Learning, L DDTL		12/31/2018	CA_CASH_CLOSE		499	499	499	499						499				8	03/15/2024	5Z
65684*-AA-4	North American Dental Gr Term Loan		12/31/2018	CA_CASH_CLOSE		1,145	1,145	1,145	1,145						1,145				6	07/07/2023	4Z
65684*-AB-2	North American Dental Gr Delayed Draw Te		12/31/2018	CA_CASH_CLOSE		251	251	251	251						251				381	07/07/2023	4
67611Y-AF-2	Odyssey Logistics 2018 1st Lien Term Loa		12/31/2018	CA_CASH_CLOSE		862	862	865	865		(3)		(3)		862				5	10/12/2024	4FE
68285@-AB-7	ONICON INC. TERM LOAN		03/29/2019	CA_CASH_CLOSE		3,143	3,143	3,103	3,103		39		39		3,143				106	04/21/2020	5
69306@-AA-2	P&L Development Holdings Term Loan		01/02/2019	CA_CASH_CLOSE		2,985	2,985	2,955	2,955		30		30		2,985				80	05/12/2022	5
69398*-AA-3	Professional Datasolutio First Lien Term		03/19/2019	CA_CASH_CLOSE		4,873,643	4,873,643	4,820,484	4,820,484		53,159		53,159		4,873,643				160,723	08/25/2023	5
69946E-AT-8	PAREXEL International Co TL B		03/29/2019	CA_CASH_CLOSE		591	591	588	588		3		3		591				8	09/29/2024	4FE
70558C-AC-6	Pegasus TransTech Corpor Holdco PIK Note		03/18/2019	CA_CASH_CLOSE		356,478	356,478	347,051	336,878		9,427		9,427		356,478				850	11/17/2022	5GI
70558C-AD-4	Pegasus TransTech Corpor Senior Term Loa		03/06/2019	CA_CASH_CLOSE		42,141	42,141	41,088	41,088		1,054		1,054		42,141				796	11/17/2024	5
71913Y-AC-6	Phoenix Services Interna TL B due Februa		12/31/2018	VARIOUS		236,921	236,921	235,737	235,737		3		3		235,739		1,182	1,182	(4,433)	03/01/2025	4FE
74274N-AC-7	Proampac PG Borrower LLC - 2016 1st Lien		12/31/2018	CA_CASH_CLOSE		1,569	1,569	1,569	1,569						1,569					11/18/2023	4FE
74979X-AC-3	RPX Corp 2018 Term Loan		03/29/2019	CA_CASH_CLOSE		65,177	65,177	62,407	62,407		2,770		2,770		65,177				923	06/19/2024	4FE
75972J-AB-0	Renaissance Learning, In Term Loan B		03/29/2019	CA_CASH_CLOSE		800	800	798	798		2		2		800				11	05/08/2025	4FE
76086#-AC-7	RESA Power, LLC DDTL		03/29/2019	CA_CASH_CLOSE		655	655	655	655						655				23	10/25/2022	5
78466Y-AL-2	SRS Distribution, Inc. Term Loan B		01/31/2019	CA_CASH_CLOSE		830	830	828	828		2		2		830				8	08/25/2022	4FE
78488C-AG-5	SeaWorld Parks Term Loan B-5		03/29/2019	CA_CASH_CLOSE		3,542	3,542	3,521	3,521		21		21		3,542				48	02/24/2024	4FE
786486-A#-7	SambaSafety, Inc. 2018 Incrementa		12/31/2018	CA_CASH_CLOSE		399	399	388	388		11		11		399				8	04/29/2022	4Z
82888#-AA-9	Simpli.fi, Inc. Incremental Ter		03/29/2019	CA_CASH_CLOSE		2,194	2,194	2,161	2,161		33		33		2,194				44	09/28/2022	5
84130D-AD-0	SOUTHCROSS ENERGY PARTNE 1ST LIEN TERM L		03/29/2019	CA_CASH_CLOSE		1,020	1,020	1,015	1,017		4		4		1,020				18	07/15/2021	5FE
84148D-AB-4	SOUTHEAST POWERGEN, LLC TERM LOAN B		01/14/2019	VARIOUS		18,083	18,227	18,044	18,086		30		30		18,116		(33)	(33)	76	11/05/2021	4FE
84763N-AB-6	PPC Industries Inc. First Lien Term		03/29/2019	CA_CASH_CLOSE		162	162	162	162						162				2	01/17/2025	4FE
855031-AP-5	Staples Inc. First Lien TL B		02/01/2019	CA_CASH_CLOSE		1,869	1,869	1,864	1,864		5		5		1,869				31	09/12/2024	4FE
86614H-AJ-8	Summit Midstream Partner TL B		03/29/2019	VARIOUS		134,021	135,245	133,893	133,893		129		129		134,021				2,838	05/15/2022	4FE
87290D-AB-3	TRC Companies, Inc. First Lien Term		01/02/2019	BANK LOANS BARINGS		193,793	198,253	197,262	197,262						197,262		(3,469)	(3,469)	942	06/21/2024	4FE
88651B-AK-8	TierPoint, LLC 1st Lien TL		03/29/2019	CA_CASH_CLOSE		2,011	2,011	2,001	2,001		10		10		2,011				21	05/05/2024	4FE
89616@-AA-5	Trident (former US Joine Unitranche		03/29/2019	CA_CASH_CLOSE		11,250	11,250	10,997	10,997		253		253		11,250				232	04/30/2024	4
90322*-AA-0	UroGPO, LLC Term Loan		03/15/2019	CA_CASH_CLOSE		45,187	45,187	44,284	44,284		904		904		45,187				1,099	02/15/2024	4
90343K-AR-3	U.S. Silica Company TLB due Apr 202		03/29/2019	CA_CASH_CLOSE		458	458	456	456		2		2		458				9	05/01/2025	4FE
90350D-AE-8	US Farathane Term Loan B-4		03/29/2019	VARIOUS		166,900	171,512	172,155	172,155		(27)		(27)		172,127		(5,227)	(5,227)	2,553	12/23/2021	4FE
914908-AX-6	Univision Communications New TL C5		02/08/2019	CA_CASH_CLOSE		20,113	20,113	20,063	20,063		50		50		20,113				180	03/07/2024	4FE
91759U-AM-7	UTEX INDUSTRIES INC 1ST LIEN TERM L		02/11/2019	BANK LOANS BARINGS		228,827	243,432	242,215	242,574						242,574		(13,747)	(13,747)	2,792	05/22/2021	5FE
91820U-AM-2	VFH Parent LLC - 2018 Term Loan		01/07/2019	BANK LOANS BARINGS		33,062	33,270	33,457	33,457						33,457		(395)	(395)	490	12/30/2021	3FE
92261#-AA-5	Velocity Technology Solu Senior TL		03/29/2019	CA_CASH_CLOSE		4,956	4,956	4,907	4,907		50		50		4,956				109	11/30/2023	3PL
92531S-AZ-6	Vertafore Inc. Term Loan B		03/29/2019	CA_CASH_CLOSE		1,125	1,125	1,119	1,119		6		6		1,125				5	06/30/2023	4FE
92849#-AA-6	Vitalyst, LLC Term Loan		03/29/2019	CA_CASH_CLOSE		7,693	7,693	7,520	7,520		173		173		7,693				243	08/31/2022	4

STATEMENT AS OF MARCH 31, 2019 OF THE C.M. Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol /Market Indicator (a)
93208P-AN-9	Wall Street Sys Term Loan		01/31/2019	CA_CASH_CLOSE		18,496	18,496	18,515	18,515		(19)		(19)		18,496				348	11/30/2024	4FE
97246F-AF-3	Wilsonart, LLC Term Loan B		03/29/2019	CA_CASH_CLOSE		990	990	990	990						990				15	12/19/2023	4FE
97382T-AB-6	WINEBOW GROUP INC 1ST LIEN TERM L		03/29/2019	CA_CASH_CLOSE		228	228	227	227		1		1		228				4	06/25/2021	5FE
98141*-AA-2	WORLD 50, INC. TERM LOAN B		03/29/2019	CA_CASH_CLOSE		25,903	25,903	25,644	25,684		218		218		25,903				555	12/11/2020	4
98705P-AC-0	YORK RISK SERVICES HOLDI TERM LOAN B		03/29/2019	CA_CASH_CLOSE		1,879	1,879	1,865	1,869		11		11		1,879				29	10/01/2021	4FE
G4700H-AE-0	I-Logic Technologies Bidco Limited		01/31/2019	CA_CASH_CLOSE		11,429	11,429	11,429	11,429						11,429				194	12/21/2024	4FE
68620#-AA-1	Original Cakerie US TERM LN		03/29/2019	CA_CASH_CLOSE		963	963	963	963						963				18	07/20/2021	5
C2968#-AB-5	Deluxe Toronto LTD. Term Loan	A	12/31/2018	CA_CASH_CLOSE		2,538	2,538	2,513	2,513		25		25		2,538					12/01/2020	4
C4796#-AA-1	INTRANSIT BC FINANCE LTD CONSTRUCTION FA		12/31/2018	CA_CASH_CLOSE		(63)	(63)	(63)	(58)		(39)		(39)	(6)	(63)	4		4	1	06/30/2033	2
C6901L-AE-7	1011778 B.C. Unlimited 2017 Term Loan B		03/29/2019	CA_CASH_CLOSE		2,541	2,541	2,545	2,545		(4)		(4)		2,541				30	02/14/2024	4FE
C7077U-AD-5	PH Vitres Autos Term Loan		03/29/2019	CA_CASH_CLOSE		1,468	1,468	1,529	1,424		22		22	105	1,468	(84)		(84)	50	01/23/2024	5GI
C9413P-AZ-6	Valeant Pharm Initial Term Loan		03/22/2019	CA_CASH_CLOSE		8,325	8,325	8,333	8,333		(8)		(8)		8,325				89	05/31/2025	3FE
01641#-AA-7	ALISON BIDCO S.A.R.L. USD 1ST LIEN TE	C	01/14/2019	CA_CASH_CLOSE		22,461	22,461	22,237	22,294		167		167		22,461				43	08/29/2021	4FE
01983#-AA-3	Allnex (Luxembourg) & Cy USD Term B-3 du	C	03/29/2019	CA_CASH_CLOSE		697	697	697	697						697				11	09/14/2023	4FE
20676#-AA-5	CONDOR BORROWER LLC Term Loan	C	03/28/2019	CA_CASH_CLOSE		7,139	7,139	7,014	7,014		125		125		7,139				95	10/20/2024	4
593919-NF-6	National Fostering Agenc PIK Note	B	11/30/2018	PIK NOTE BUY UP										25						08/31/2026	5GI
81172U-AB-1	SEADRILL PARTNERS FINCO TERM LOAN B	C	03/29/2019	CA_CASH_CLOSE		2,250	2,250	2,228	2,235		15		15		2,250				49	02/21/2021	5FE
89705D-AD-4	Tronox Ltd. TL B-1	C	03/29/2019	CA_CASH_CLOSE		13,584	13,584	13,516	13,516		68		68		13,584				192	09/13/2024	3FE
89705D-AE-2	Tronox Ltd. TL B-2	C	03/29/2019	CA_CASH_CLOSE		224	224	222	222		1		1		224				3	09/13/2024	3FE
D7615@-AC-0	Springer Science+Business Term B13	C	03/29/2019	CA_CASH_CLOSE		2,959	2,959	2,968	2,968		(9)		(9)		2,959				75	08/15/2022	4FE
G2656#-AA-0	DANU II - TermLoan Prime	B	12/31/2018	CA_CASH_CLOSE		78,544	78,544	89,353	78,544					10,809	78,544	(10,809)		(10,809)		06/30/2030	3
G2656#-AB-8	DANU II - TermLoan Prime	B	12/31/2018	CA_CASH_CLOSE		5,553	5,553	6,317	5,553					764	5,553	(764)		(764)		06/30/2030	4
G8278#-AA-5	SOUTH HOOK LNG TERM CO LTD GBP TERM LN	B	01/23/2019	CA_CASH_CLOSE		92,651	92,651	83,215	85,863					(2,647)	88,018	4,803	4,633	9,436		01/23/2030	1
G8766#-AA-4	Textainer Marine Contain Series 2018-I C	C	03/14/2019	CA_CASH_CLOSE		213,483	213,483	213,483	213,483						213,483				2,196	02/15/2028	1FE
G9341J-AG-5	Veritas Bermuda Ltd. Repriced USD TL	C	03/29/2019	CA_CASH_CLOSE		1,125	1,125	1,121	1,121		4		4		1,125				20	01/27/2023	4FE
L0166M-AB-4	ALISON BIDCO SARL USD 1ST LIEN TE	C	01/14/2019	CA_CASH_CLOSE		22,461	22,461	22,237	22,294		167		167		22,461				43	08/29/2021	4FE
L0174#-AA-1	Allnex (Luxembourg) & Cy USD Term B-2 du	C	03/29/2019	CA_CASH_CLOSE		925	925	925	925						925				14	09/14/2023	4FE
L0175#-AA-0	ALPHA TRAINS FINANCE S.A EUR TERM LOAN A	B	12/28/2018	CA_CASH_CLOSE		18,306	18,306	17,470	18,323					(854)	18,306	836		836	84	03/05/2030	2Z
L6232U-AF-4	MALLINCKRODT INTL FIN SA-1L GTD SR SECD	C	03/29/2019	VARIOUS		454,714	490,542	491,313	491,313		(11)		(11)		491,303		(36,589)	(36,589)	6,333	09/24/2024	3FE
L7300K-AJ-3	ORTHO-CLINICAL DIAGNOSTICS SA Term Loan	C	03/29/2019	CA_CASH_CLOSE		3,348	3,348	3,349	3,349		(2)		(2)		3,348				48	06/30/2025	4FE
Q1298#-AA-5	Icon Cancer Care Senior Term Loa	B	12/31/2018	CA_CASH_CLOSE		24,371	24,371	26,816	23,823		548		548	2,993	24,371	(2,993)		(2,993)		06/30/2022	5GI
Q5425#-AA-2	KWINANA WTE FIN CO Tranche A Fac	B	02/11/2019	CA_CASH_CLOSE		21,701	21,701	22,371	21,640					731	21,701	(670)		(670)		10/17/2023	3Z
Q7677@-AB-3	PLENARY HEALTH FIN CO PTY LTD AUST SER B	B	01/02/2019	CA_CASH_CLOSE		30,351	30,351	33,491	30,542					2,950	30,351	(3,140)		(3,140)		06/30/2040	1FE
T0002#-AA-1	ASR MEDIA EURO TERM LN FAC	B	12/31/2018	CA_CASH_CLOSE		(88,883)	(88,883)	(92,715)	(89,344)		(889)		(889)	(3,370)	(88,883)	4,720		4,720	25	06/23/2022	3FE
8299999. Subtotal - Bonds - Bank Loans						22,584,583	22,680,730	22,294,694	22,094,585		344,934	342	344,592	11,624	22,647,439	(8,221)	(62,856)	(71,077)	460,420	XXX	XXX
8399997. Total - Bonds - Part 4						140,636,562	140,105,803	139,897,597	136,688,623	94,084	577,786	946	670,924	267,951	140,604,036	(309,991)	32,524	(277,467)	2,171,137	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						140,636,562	140,105,803	139,897,597	136,688,623	94,084	577,786	946	670,924	267,951	140,604,036	(309,991)	32,524	(277,467)	2,171,137	XXX	XXX
74460W-84-2	PUBLIC STORAGE-PERPETUAL PREF STK SER Y		03/28/2019	CALL 25	11,000.000	275,000	0.00	275,000	275,000						275,000				4,383		P2FEL
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						275,000	XXX	275,000	275,000						275,000				4,383	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						275,000	XXX	275,000	275,000						275,000				4,383	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						275,000	XXX	275,000	275,000						275,000				4,383	XXX	XXX
095877-10-6	Blue Ridge Mountain Resources - Common S		03/01/2019	EXCHANGE OFFER	2,610.000	22,578		22,578	10,440	12,138			12,138		22,578						U
38002*-10-8	Glynlyon Holding Company Common Stock		03/19/2019	CORPORATE ACTION	30.160	73,035		21,108	49,735	(28,627)			(28,627)		21,108		51,927	51,927			V
61179L-10-0	MONTAGE RESOURCES CORP-COMMON STOCK		03/15/2019	JONES TRADING INST	393.000	6,319		11,524							11,524		(5,205)	(5,205)			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						101,932	XXX	55,210	60,175	(16,489)			(16,489)		55,210		46,722	46,722		XXX	XXX
G0R5PL-85-1	Babson Capital Global In-US HIGH YIELD B	D	12/11/2018	DIRECT	(35,463.420)	(4,453,142)		(3,851,636)	(4,461,471)	503,811			503,811		(3,851,636)		(601,506)	(601,506)			U
9299999. Subtotal - Common Stocks - Mutual Funds						(4,453,142)	XXX	(3,851,636)	(4,461,471)	503,811			503,811		(3,851,636)		(601,506)	(601,506)		XXX	XXX
9799997. Total - Common Stocks - Part 4						(4,351,210)	XXX	(3,796,426)	(4,401,296)	487,322			487,322		(3,796,426)		(554,784)	(554,784)		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						(4,351,210)	XXX	(3,796,426)	(4,401,296)	487,322			487,322		(3,796,426)		(554,784)	(554,784)		XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
9899999. Total - Preferred and Common Stocks						(4,076,210)	XXX	(3,521,426)	(4,126,296)	487,322			487,322		(3,521,426)		(554,784)	(554,784)	4,383	XXX	XXX
9999999 - Totals						136,560,352	XXX	136,376,171	132,562,327	581,406	577,786	946	1,158,246	267,951	137,082,610	(309,991)	(522,260)	(832,251)	2,175,520	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues........2

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
72847 Call Options - 10 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/04/2014	03/04/2024		25,000,000	4.46000000	1,557,000			3,749,280		3,749,280	476,878						0001
72902 Call Options - 10 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/05/2014	03/05/2024		20,000,000	3.96000000	949,200			2,352,602		2,352,602	329,363						0001
72910 Call Options - 30 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	03/05/2014	03/05/2021		15,000,000	3.73500000	1,179,000			3,492,015		3,492,015	661,894						0001
105568 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/17/2018	04/17/2019		5,600,000	224.00000000	181,000			283,655		283,655	188,841						0003
105670 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/24/2018	04/24/2019		400,000	2000.00000000	27,754			45		45	(301)						0003
105679 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/24/2018	04/24/2019		792,600	2642.00000000	50,922			59,542		59,542	42,908						0003
105685 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/24/2018	04/24/2019		1,792,000	224.00000000	49,680			91,652		91,652	60,063						0003
106017 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/07/2018	05/08/2019		3,449,600	224.00000000	102,564			178,491		178,491	113,719						0003
106611 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/30/2018	05/30/2019		616,500	2055.00000000	23,466			109		109	(306)						0003
106614 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/30/2018	05/30/2019		837,000	2790.00000000	38,475			27,110		27,110	19,440						0003
107299 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/18/2018	06/18/2019		4,121,600	224.00000000	139,656			217,270		217,270	127,974						0003
107541 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/26/2018	06/26/2019		1,102,800	2757.00000000	63,428			51,687		51,687	36,488						0003
107543 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/26/2018	06/26/2019		600,300	2001.00000000	25,812			879		879	(428)						0003
107548 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/26/2018	06/26/2019		1,395,000	225.00000000	48,050			68,080		68,080	40,550						0003
108418 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/30/2018	07/30/2019		987,500	1975.00000000	63,615			5,710		5,710	1,325						0003
108420 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/30/2018	07/30/2019		1,370,000	2740.00000000	105,750			79,757		79,757	52,916						0003
108435 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/30/2018	07/30/2019		6,142,500	225.00000000	252,252			310,994		310,994	177,131						0003
109144 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/29/2018	08/29/2019		2,567,700	2853.00000000	192,402			85,434		85,434	56,694						0003
109146 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/29/2018	08/29/2019		1,185,000	1975.00000000	65,346			10,144		10,144	3,541						0003
109161 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/29/2018	08/29/2019		7,992,600	231.00000000	309,324			235,927		235,927	146,179						0003
109787 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/20/2018	09/20/2019		4,893,000	233.00000000	163,590			109,431		109,431	71,599						0003
109864 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/24/2018	09/24/2019		2,607,300	2897.00000000	174,600			71,440		71,440	44,566						0003
109866 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/24/2018	09/24/2019		1,167,000	1945.00000000	78,504			18,975		18,975	8,460						0003
109871 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/24/2018	09/24/2019		4,680,000	234.00000000	135,200			91,953		91,953	60,609						0003
110833 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/25/2018	10/25/2019		2,857,000	2857.00000000	117,020			114,030		114,030	71,372						0003
110835 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/25/2018	10/25/2019		956,000	1912.00000000	27,675			25,771		25,771	12,471						0003
110858 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/25/2018	10/25/2019		11,500,000	230.00000000	284,000			423,238		423,238	239,146						0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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)
111068 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/31/2018	10/30/2019		1,702,500	227.00000000	57,075			82,035		82,035	43,227						0003
111491 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/21/2018	11/21/2019		5,608,800	228.00000000	201,966			256,178		256,178	134,589						0003
111659 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	11/28/2018	11/27/2019		3,759,000	2685.00000000	290,500			338,264		338,264	193,288						0003
111660 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	11/28/2018	11/27/2019		1,815,000	1815.00000000	109,580			117,308		117,308	56,388						0003
111684 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	11/28/2018	11/27/2019		3,091,500	229.00000000	121,635			136,405		136,405	69,419						0003
112429 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/20/2018	12/27/2019		1,424,000	1780.00000000	70,464			116,612		116,612	51,599						0003
112431 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/20/2018	12/27/2019		2,692,000	2692.00000000	106,500			244,700		244,700	139,226						0003
112438 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/20/2018	12/27/2019		10,695,000	230.00000000	229,245			393,044		393,044	202,713						0003
112622 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/31/2018	12/31/2019		1,325,000	2650.00000000	60,420			138,181		138,181	76,781						0003
112632 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/31/2018	12/31/2019		2,373,000	226.00000000	72,030			132,473		132,473	66,127						0003
113302 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	01/24/2019	01/24/2020		2,546,000	2546.00000000		243,570		365,331		365,331	121,761						0003
113351 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	01/24/2019	01/24/2020		7,515,000	225.00000000		310,620		472,957		472,957	162,335						0003
113385 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/30/2019	01/30/2020		1,308,300	1869.00000000		47,698		67,503		67,503	19,805						0003
113395 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	01/30/2019	01/30/2020		6,960,000	232.00000000		175,800		265,809		265,809	90,009						0003
113942 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/26/2019	02/26/2020		3,562,000	2740.00000000		278,954		295,507		295,507	16,553						0003
113945 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/26/2019	02/26/2020		2,379,000	1830.00000000		172,003		162,602		162,602	(9,401)						0003
113955 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	02/26/2019	02/26/2020		12,198,000	228.00000000		537,140		608,902		608,902	71,762						0003
114706 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/26/2019	03/26/2020		3,356,400	2797.00000000		230,400		238,563		238,563	8,163						0003
114710 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	03/26/2019	03/26/2020		12,232,500	233.00000000		413,700		419,056		419,056	5,361						0003
114745 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/28/2019	03/26/2020		1,502,400	1878.00000000		80,960		79,612		79,612	(1,348)						0003
0089999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										7,724,700	2,490,845		17,086,263	XXX	17,086,263	4,561,449					XXX	XXX
72848 Put Options - 10 YEAR SWAP	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/04/2014	03/04/2024		36,000,000	4.46000000	2,242,100			286,887		286,887	(302,280)						0001
0099999999. Subtotal - Purchased Options - Hedging Other - Put Options										2,242,100			286,887	XXX	286,887	(302,280)					XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Other										9,966,800	2,490,845		17,373,150	XXX	17,373,150	4,259,169					XXX	XXX
0219999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999999. Total Purchased Options - Call Options and Warrants										7,724,700	2,490,845		17,086,263	XXX	17,086,263	4,561,449					XXX	XXX
0379999999. Total Purchased Options - Put Options										2,242,100			286,887	XXX	286,887	(302,280)					XXX	XXX
0389999999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999999. Total Purchased Options - Other														XXX							XXX	XXX
0429999999. Total Purchased Options										9,966,800	2,490,845		17,373,150	XXX	17,373,150	4,259,169					XXX	XXX

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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)
0499999999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
105569 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/17/2018	04/17/2019		5,975,000	239.00000000	(22,250)			(360)		(360)	91						0003
105677 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/24/2018	04/24/2019		426,000	2130.00000000	(12,322)			(3)		(3)	86						0003
105684 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/24/2018	04/24/2019		832,500	2775.00000000	(29,256)			(23,552)		(23,552)	(17,517)						0003
105686 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/24/2018	04/24/2019		1,920,000	240.00000000	(3,840)			(94)		(94)	40						0003
106018 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/07/2018	05/08/2019		3,680,600	239.00000000	(11,396)			(2,446)		(2,446)	(1,775)						0003
106612 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/30/2018	05/30/2019		657,000	2190.00000000	(7,455)			(26)		(26)	80						0003
106615 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/30/2018	05/30/2019		886,500	2955.00000000	(15,717)			(3,059)		(3,059)	(849)						0003
107298 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/18/2018	06/18/2019		4,471,200	243.00000000	(8,832)			(1,531)		(1,531)	(939)						0003
107542 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/26/2018	06/26/2019		1,158,000	2895.00000000	(33,564)			(16,852)		(16,852)	(10,890)						0003
107544 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/26/2018	06/26/2019		634,500	2115.00000000	(10,872)			(48)		(48)	238						0003
107547 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/26/2018	06/26/2019		1,494,200	241.00000000	(7,068)			(4,971)		(4,971)	(3,608)						0003
108419 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/30/2018	07/30/2019		1,040,000	2080.00000000	(32,870)			(648)		(648)	573						0003
108430 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/30/2018	07/30/2019		1,439,500	2879.00000000	(61,720)			(33,594)		(33,594)	(21,778)						0003
108436 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/30/2018	07/30/2019		6,633,900	243.00000000	(25,935)			(9,143)		(9,143)	(6,363)						0003
109145 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/29/2018	08/29/2019		2,697,300	2997.00000000	(111,591)			(25,392)		(25,392)	(13,098)						0003
109147 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/29/2018	08/29/2019		1,248,600	2081.00000000	(32,802)			(1,666)		(1,666)	308						0003
109162 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/29/2018	08/29/2019		8,546,200	247.00000000	(58,868)			(16,516)		(16,516)	(11,658)						0003
109789 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/20/2018	09/20/2019		5,250,000	250.00000000	(18,480)			(1,420)		(1,420)	(710)						0003
109865 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/24/2018	09/24/2019		2,737,800	3042.00000000	(96,129)			(20,250)		(20,250)	(8,242)						0003
109867 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/24/2018	09/24/2019		1,231,200	2052.00000000	(39,654)			(4,380)		(4,380)	(767)						0003
109872 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/24/2018	09/24/2019		5,000,000	250.00000000	(14,400)			(1,595)		(1,595)	(895)						0003
110834 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/25/2018	10/25/2019		3,000,000	3000.00000000	(59,360)			(43,758)		(43,758)	(23,320)						0003
110836 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/25/2018	10/25/2019		1,007,500	2015.00000000	(12,435)			(8,549)		(8,549)	(3,348)						0003
110860 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/25/2018	10/25/2019		12,350,000	247.00000000	(26,000)			(33,924)		(33,924)	(25,179)						0003
111069 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/31/2018	10/30/2019		1,830,000	244.00000000	(6,750)			(9,469)		(9,469)	(6,876)						0003
111492 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/21/2018	11/21/2019		6,027,000	245.00000000	(25,338)			(30,327)		(30,327)	(21,779)						0003
111657 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	11/28/2018	11/27/2019		3,920,000	2800.00000000	(201,460)			(225,201)		(225,201)	(136,142)						0003
111658 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/28/2018	11/27/2019		1,911,000	1911.00000000	(61,470)			(61,423)		(61,423)	(30,311)						0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
111685 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	11/28/2018	11/27/2019		3,321,000	246.00000000	(18,225)			(21,645)		(21,645)	(13,545)						0003
112430 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/20/2018	12/27/2019		1,480,000	1850.00000000	(45,176)			(80,021)		(80,021)	(37,414)						0003
112432 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/20/2018	12/27/2019		2,840,000	2840.00000000	(58,380)			(143,523)		(143,523)	(86,146)						0003
112439 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/20/2018	12/27/2019		11,485,500	247.00000000	(13,485)			(32,602)		(32,602)	(20,337)						0003
112623 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/31/2018	12/31/2019		1,375,000	2750.00000000	(40,635)			(101,708)		(101,708)	(59,878)						0003
112633 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/31/2018	12/31/2019		2,551,500	243.00000000	(7,140)			(22,387)		(22,387)	(15,739)						0003
113303 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	01/24/2019	01/24/2020		2,679,000	2679.00000000		(161,500)		(262,465)		(262,465)	(100,969)						0003
113352 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	01/24/2019	01/24/2020		7,982,600	239.00000000		(75,150)		(157,861)		(157,861)	(82,709)						0003
113386 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/30/2019	01/30/2020		1,333,500	1905.00000000		(35,595)		(53,957)		(53,957)	(18,362)						0003
113396 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	01/30/2019	01/30/2020		7,170,000	239.00000000		(81,000)		(144,339)		(144,339)	(63,339)						0003
113944 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/26/2019	02/26/2020		3,746,600	2882.00000000		(166,660)		(177,766)		(177,766)	(11,106)						0003
113946 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/26/2019	02/26/2020		2,497,300	1921.00000000		(101,153)		(97,101)		(97,101)	4,052						0003
113956 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	02/26/2019	02/26/2020		12,786,500	239.00000000		(181,900)		(226,936)		(226,936)	(45,036)						0003
114707 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/26/2019	03/26/2020		3,523,200	2936.00000000		(134,484)		(139,943)		(139,943)	(5,459)						0003
114711 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	03/26/2019	03/26/2020		13,020,000	248.00000000		(61,950)		(76,279)		(76,279)	(14,328)						0003
114746 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/28/2019	03/26/2020		1,575,200	1969.00000000		(46,173)		(45,129)		(45,129)	1,044						0003
0509999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(1,230,875)	(1,045,565)		(2,363,859)	XXX	(2,363,859)	(913,899)					XXX	XXX
0569999999. Subtotal - Written Options - Hedging Other										(1,230,875)	(1,045,565)		(2,363,859)	XXX	(2,363,859)	(913,899)					XXX	XXX
0639999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999999. Total Written Options - Call Options and Warrants										(1,230,875)	(1,045,565)		(2,363,859)	XXX	(2,363,859)	(913,899)					XXX	XXX
0799999999. Total Written Options - Put Options														XXX							XXX	XXX
0809999999. Total Written Options - Caps														XXX							XXX	XXX
0819999999. Total Written Options - Floors														XXX							XXX	XXX
0829999999. Total Written Options - Collars														XXX							XXX	XXX
0839999999. Total Written Options - Other														XXX							XXX	XXX
0849999999. Total Written Options										(1,230,875)	(1,045,565)		(2,363,859)	XXX	(2,363,859)	(913,899)					XXX	XXX
0909999999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
Interest Rate Swap 011985 /597 /[Quarterly] LIBOR [2.7375%]/Semi-Annual FIXED 6.215%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/31/2001	08/02/2031		2,000,000	6.215% [LIBOR]			17,726	807,247		807,247	64,361				35,143		0001
Interest Rate Swap 013468 /599 /[Quarterly] LIBOR [2.62888%]/Semi-Annual FIXED 6.1575%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	05/24/2002	05/28/2032		25,000,000	6.1575% [LIBOR]			217,400	10,440,890		10,440,890	865,501				453,459		0001

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap 013520 /600 /[Quarterly] LIBOR [2.60763%]/Semi-Annual FIXED 6.0949%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/04/2002	06/07/2032		30,000,000	6.0949% [LIBOR]			254,545	12,346,894		12,346,894	1,046,154				544,771		0001
Interest Rate Swap 014589 /606 /[Quarterly] LIBOR [2.761%]/Annual FIXED 5.79%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/16/2003	01/21/2028		13,000,000	5.79% [LIBOR]			100,657	3,512,466		3,512,466	275,736				192,931		0001
Interest Rate Swap 028444 /623 /[Quarterly] LIBOR [2.7385%]/Semi-Annual FIXED 5.3745%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/05/2007	02/07/2022		50,000,000	5.3745% [LIBOR]			337,170	4,186,699		4,186,699	42,969				422,788		0001
Interest Rate Swap 028859 /624 /[Quarterly] LIBOR [2.5985%]/Semi-Annual FIXED 5.237%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/01/2007	03/05/2037		30,000,000	5.237% [LIBOR]			189,868	11,859,656		11,859,656	1,375,590				635,157		0001
Interest Rate Swap 030501 /626 /[Semi-Annual] FIXED [4.98%]/Quarterly LIBOR 2.651%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/21/2007	05/23/2027		15,000,000	LIBOR [4.98%]			(86,743)	(2,928,362)		(2,928,362)	(358,124)				214,112		0001
Interest Rate Swap 030469 /625 /[Semi-Annual] FIXED [4.77%]/Quarterly LIBOR 2.5985%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2007	06/05/2027		20,000,000	LIBOR [4.77%]			(103,229)	(3,604,595)		(3,604,595)	(488,448)				286,182		0001
Interest Rate Swap 033750 /1492 /[At Maturity] FIXED [4.669%]/At Maturity LIBOR 2.6015%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/19/2008	09/25/2029		43,030,441	LIBOR [4.669%]			(440,450)	(17,763,975)		(17,763,975)	(2,336,993)				696,841		0001
Interest Rate Swap 033748 /1628 /[At Maturity] FIXED [4.663%]/At Maturity LIBOR 2.6015%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/19/2008	03/25/2026		73,372,418	LIBOR [4.663%]			(748,624)	(20,153,912)		(20,153,912)	(2,171,044)				969,932		0001
Interest Rate Swap /6614 /[Semi-Annual] FIXED [4.82%]/Quarterly LIBOR 2.66338%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/20/2008	08/22/2028		75,000,000	LIBOR [4.82%]			(402,897)	(15,409,040)		(15,409,040)	(1,828,761)				1,149,728		0001
Interest Rate Swap /10878 /[Semi-Annual] FIXED [3.765%]/Quarterly LIBOR 2.601%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/24/2009	03/30/2046		12,500,000	LIBOR [3.765%]			(30,273)	(3,008,423)		(3,008,423)	(735,672)				324,760		0001
Interest Rate Swap /10892 /[Semi-Annual] FIXED [3.9425%]/Quarterly LIBOR 2.60875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/24/2009	03/27/2029		27,500,000	LIBOR [3.9425%]			(2,083)	(3,756,682)		(3,756,682)	(926,807)				434,596		0001

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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 /12834 /[Semi-Annual] FIXED [3.745%]/Quarterly LIBOR 2.61513%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	06/01/2009	06/03/2019		50,000,000	LIBOR [3.745%]			(130,642)	(91,006)		(91,006)	116,171				106,066		0001
Interest Rate Swap /13370 /[Semi-Annual] FIXED [4.0425%]/Quarterly LIBOR 2.6015%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	06/19/2009	06/23/2019		50,000,000	LIBOR [4.0425%]			(154,505)	(158,572)		(158,572)	139,317				122,474		0001
Interest Rate Swap /13871 /[Semi-Annual] FIXED [3.83%]/Quarterly LIBOR 2.77344%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	07/15/2009	07/17/2019		75,000,000	LIBOR [3.83%]			(208,926)	(256,268)		(256,268)	181,178				205,396		0001
Interest Rate Swap /14913 /[Quarterly] LIBOR [2.61513%]/Semi-Annual FIXED 3.591%	VA SECONDARY GUARANTEES	Exhibit 5	Interest	BNP PARIBAS LONDON	R0MUWSFPU8MPRO8K5P83	09/01/2009	09/03/2019		12,000,000	3.591% [LIBOR]			26,734	47,655		47,655	(18,684)				39,345		0001
Interest Rate Swap /15812 /[Quarterly] LIBOR [2.79694%]/Semi-Annual FIXED 3.8225%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG	BFM8T61CT2L1QCEMIK50	10/08/2009	10/13/2029		50,000,000	3.8225% [LIBOR]			134,706	6,526,722		6,526,722	1,559,916				811,634		0001
Interest Rate Swap /17140 /[Semi-Annual] FIXED [3.956%]/Quarterly LIBOR 2.61463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	12/15/2009	12/17/2021		50,000,000	LIBOR [3.956%]			(149,351)	(2,129,958)		(2,129,958)	(196,665)				412,311		0001
Interest Rate Swap /17239 /[Semi-Annual] FIXED [3.85%]/Quarterly LIBOR 2.6015%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	12/21/2009	12/23/2019		100,000,000	LIBOR [3.85%]			(260,884)	(909,727)		(909,727)	141,647				427,200		0001
Interest Rate Swap /17466 /[Semi-Annual] FIXED [3.93531%]/Quarterly LIBOR 2.80388%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	01/06/2010	01/08/2020		150,000,000	LIBOR [3.93531%]			(435,832)	(1,529,836)		(1,529,836)	253,267				662,382		0001
Interest Rate Swap /17579 /[Semi-Annual] FIXED [4.865%]/Quarterly LIBOR 2.78731%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A.	B4TYDEB6GKMZ0031MB27	01/13/2010	07/15/2041		45,000,000	LIBOR [4.865%]			(239,883)	(17,967,686)		(17,967,686)	(2,495,280)				1,062,276		0001
Interest Rate Swap /18391 /[Quarterly] LIBOR [2.60063%]/Semi-Annual FIXED 5.378%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	03/08/2010	03/10/2020		6,000,000	5.378% [LIBOR]			39,746	156,494		156,494	(28,471)				29,240		0001
Interest Rate Swap /18933 /[Semi-Annual] FIXED [4.55%]/Quarterly LIBOR 2.59175%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A.	B4TYDEB6GKMZ0031MB27	03/30/2010	04/01/2040		61,000,000	LIBOR [4.55%]			(268,012)	(20,123,583)		(20,123,583)	(3,181,689)				1,398,018		0001
Interest Rate Swap /18947 /[Quarterly] LIBOR [2.795%]/Semi-Annual FIXED 5.525%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	03/31/2010	04/06/2020		6,000,000	5.525% [LIBOR]			41,337	177,383		177,383	(29,535)				30,299		0001

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Interest Rate Swap /18948 /[Semi-Annual] FIXED [4.529%]/Quarterly LIBOR 2.795%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	03/31/2010	04/06/2040		50,000,000	LIBOR [4.529%]			(219,975)	(16,323,388)		(16,323,388)	(2,551,365)				1,146,189		0001
Interest Rate Swap /18968 /[Quarterly] LIBOR [2.795%]/Semi-Annual FIXED 5.53%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/01/2010	04/07/2020		6,000,000	5.53% [LIBOR]			41,412	178,190		178,190	(29,565)				30,299		0001
Interest Rate Swap /19005 /[Semi-Annual] FIXED [4.7025%]/Quarterly LIBOR 2.795%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/05/2010	04/07/2040		50,000,000	LIBOR [4.7025%]			(241,662)	(17,760,078)		(17,760,078)	(2,550,686)				1,146,462		0001
Interest Rate Swap /19192 /[Semi-Annual] FIXED [4.5%]/Quarterly LIBOR 2.761%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	04/16/2010	04/20/2040		40,000,000	LIBOR [4.5%]			(180,713)	(12,878,805)		(12,878,805)	(1,996,331)				917,824		0001
Interest Rate Swap /19244 /[Semi-Annual] FIXED [4.47625%]/Quarterly LIBOR 2.761%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/19/2010	04/21/2040		40,000,000	LIBOR [4.47625%]			(178,338)	(12,652,187)		(12,652,187)	(2,192,190)				918,041		0001
Interest Rate Swap /19272 /[Semi-Annual] FIXED [4.5%]/Quarterly LIBOR 2.761%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/20/2010	04/22/2040		50,000,000	LIBOR [4.5%]			(225,892)	(16,106,952)		(16,106,952)	(2,521,679)				1,147,552		0001
Interest Rate Swap /19282 /[Semi-Annual] FIXED [4.431%]/Quarterly LIBOR 2.77238%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	04/21/2010	04/23/2040		36,000,000	LIBOR [4.431%]			(155,770)	(11,180,665)		(11,180,665)	(1,822,615)				826,237		0001
Interest Rate Swap /19514 /[Quarterly] LIBOR [2.73438%]/Semi-Annual FIXED 4.0133%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/04/2010	05/06/2025		100,000,000	4.0133% [LIBOR]			333,930	9,701,082		9,701,082	1,412,457				1,234,909		0001
Interest Rate Swap /19824 /[Quarterly] LIBOR [2.651%]/Semi-Annual FIXED 3.92%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/20/2010	05/24/2040		40,000,000	3.92% [LIBOR]			124,563	9,022,272		9,022,272	1,953,159				919,783		0001
Interest Rate Swap /20364 /[Semi-Annual] FIXED [3.74%]/Quarterly LIBOR 2.60063%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/07/2010	06/09/2025		35,000,000	LIBOR [3.74%]			(88,526)	(2,888,673)		(2,888,673)	(540,213)				435,395		0001
Interest Rate Swap /20676 /[Semi-Annual] FIXED [3.90625%]/Quarterly LIBOR 2.61463%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/15/2010	06/17/2030		56,000,000	LIBOR [3.90625%]			(160,308)	(8,100,179)		(8,100,179)	(1,679,316)				937,896		0001
Interest Rate Swap /20906 /[Quarterly] LIBOR [2.601%]/Semi-Annual FIXED 3.3225%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	06/28/2010	06/30/2022		75,000,000	3.3225% [LIBOR]			98,669	2,393,483		2,393,483	537,080				676,041		0001

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Interest Rate Swap /21022 /[Quarterly] LIBOR [2.59175%]/Semi-Annual FIXED 3.25%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	06/29/2010	07/01/2022		100,000,000	3.25% [LIBOR]			114,364	2,954,013		2,954,013	816,524				902,774		0001
Interest Rate Swap /21191 /[Quarterly] LIBOR [2.79694%]/Semi-Annual FIXED 3.10625%	VA SECONDARY GUARANTEES	Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/09/2010	07/13/2020		44,000,000	3.10625% [LIBOR]			39,754	330,027		330,027	63,646				249,872		0001
Interest Rate Swap /21256 /[Quarterly] LIBOR [2.77894%]/Semi-Annual FIXED 5.01%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/14/2010	07/16/2020		15,000,000	5.01% [LIBOR]			85,805	476,315		476,315	(47,855)				85,513		0001
Interest Rate Swap /21368 /[Quarterly] LIBOR [2.761%]/Semi-Annual FIXED 5.02%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/19/2010	07/21/2020		15,000,000	5.02% [LIBOR]			87,268	482,938		482,938	(47,949)				85,841		0001
Interest Rate Swap /21430 /[Semi-Annual] FIXED [3.022%]/Quarterly LIBOR 2.76475%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2010	07/28/2020		125,000,000	LIBOR [3.022%]			(104,344)	(848,026)		(848,026)	(197,531)				720,785		0001
Interest Rate Swap /21833 /[Quarterly] LIBOR [2.69775%]/Semi-Annual FIXED 5.128%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/10/2010	08/12/2020		11,000,000	5.128% [LIBOR]			67,854	385,706		385,706	(35,636)				64,376		0001
Interest Rate Swap /21880 /[Quarterly] LIBOR [2.688%]/Semi-Annual FIXED 2.68%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	08/11/2010	08/13/2020		110,000,000	2.68% [LIBOR]			6,980	277,163		277,163	283,141				643,758		0001
Interest Rate Swap /23080 /[Quarterly] LIBOR [2.6015%]/Semi-Annual FIXED 5.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/21/2010	09/23/2020		20,000,000	5.0% [LIBOR]			109,677	732,227		732,227	(45,359)				121,655		0001
Interest Rate Swap /23104 /[Quarterly] LIBOR [2.6015%]/Semi-Annual FIXED 2.9075%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/21/2010	09/23/2022		150,000,000	2.9075% [LIBOR]			37,889	3,041,719		3,041,719	1,521,603				1,399,107		0001
Interest Rate Swap /23122 /[Quarterly] LIBOR [2.6015%]/Semi-Annual FIXED 5.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/22/2010	09/24/2020		20,000,000	5.0% [LIBOR]			109,677	732,361		732,361	(44,730)				122,066		0001
Interest Rate Swap /24302 /[Semi-Annual] FIXED [3.87125%]/Quarterly LIBOR 2.68288%	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%]			(304,426)	(22,061,396)		(22,061,396)	(4,903,916)				2,325,403		0001
Interest Rate Swap /24326 /[Semi-Annual] FIXED [3.955%]/Quarterly LIBOR 2.68288%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/15/2010	11/17/2040		50,000,000	LIBOR [3.955%]			(161,933)	(11,747,710)		(11,747,710)	(2,465,342)				1,162,970		0001

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Interest Rate Swap /24451 /[Semi-Annual] FIXED [3.51375%]/Quarterly LIBOR 2.68288%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/17/2010	11/19/2025		150,000,000	LIBOR [3.51375%]			(320,331)	(11,006,604)		(11,006,604)	(2,551,718)				1,932,615		0001
Interest Rate Swap /25451 /[Quarterly] LIBOR [2.6015%]/Semi-Annual FIXED 4.134%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/22/2010	12/24/2040		45,000,000	4.134% [LIBOR]			149,348	12,012,650		12,012,650	2,295,616				1,049,089		0001
Interest Rate Swap /25908 /[Quarterly] LIBOR [2.79694%]/Semi-Annual FIXED 5.11%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/10/2011	01/12/2021		25,000,000	5.11% [LIBOR]			147,922	1,161,842		1,161,842	(41,682)				167,239		0001
Interest Rate Swap /26018 /[Quarterly] LIBOR [2.761%]/Semi-Annual FIXED 5.435%	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]			171,383	1,323,819		1,323,819	(67,736)				168,170		0001
Interest Rate Swap /26964 /[Quarterly] LIBOR [2.651%]/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]			142,422	2,832,315		2,832,315	390,455				493,710		0001
Interest Rate Swap /27786 /[Quarterly] LIBOR [2.61463%]/Semi-Annual FIXED 3.6475%	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]			221,577	5,139,118		5,139,118	855,432				996,243		0001
Interest Rate Swap /27787 /[Quarterly] LIBOR [2.61463%]/Semi-Annual FIXED 3.39875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/15/2011	03/17/2021		115,000,000	3.39875% [LIBOR]			183,298	2,193,920		2,193,920	368,393				807,051		0001
Interest Rate Swap /27881 /[Quarterly] LIBOR [2.61463%]/Semi-Annual FIXED 3.5475%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/16/2011	03/18/2023		60,000,000	3.5475% [LIBOR]			116,363	2,867,251		2,867,251	529,388				598,498		0001
Interest Rate Swap /28857 /[Quarterly] LIBOR [2.76475%]/Semi-Annual FIXED 5.83%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/21/2011	04/27/2021		39,000,000	5.83% [LIBOR]			306,335	2,700,764		2,700,764	(91,992)				281,233		0001
Interest Rate Swap /29396 /[Semi-Annual] FIXED [4.03%]/Quarterly LIBOR 2.68288%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/16/2011	05/18/2041		8,600,000	LIBOR [4.03%]			(29,465)	(2,166,561)		(2,166,561)	(433,159)				202,329		0001
Interest Rate Swap /29797 /[Semi-Annual] FIXED [4.24%]/Quarterly LIBOR 2.62888%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/25/2011	05/29/2042		9,000,000	LIBOR [4.24%]			(35,132)	(2,684,628)		(2,684,628)	(476,700)				216,609		0001
Interest Rate Swap /31104 /[Semi-Annual] FIXED [4.3%]/Quarterly LIBOR 2.795%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/30/2011	07/05/2042		13,600,000	LIBOR [4.3%]			(52,047)	(4,214,774)		(4,214,774)	(718,809)				328,025		0001

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Interest Rate Swap /31347 /[Quarterly] LIBOR [2.79694%]/Semi-Annual FIXED 3.6125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	07/11/2011	07/13/2026		75,000,000	3.6125% [LIBOR]			162,685	6,433,432		6,433,432	1,438,964				1,012,500		0001
Interest Rate Swap /31445 /[Quarterly] LIBOR [2.78731%]/Semi-Annual FIXED 3.5525%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/13/2011	07/15/2026		15,000,000	3.5525% [LIBOR]			30,742	1,224,751		1,224,751	280,629				202,500		0001
Interest Rate Swap /32601 /[Quarterly] LIBOR [2.68375%]/Semi-Annual FIXED 3.2775%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	08/11/2011	08/15/2041		50,000,000	3.2775% [LIBOR]			78,445	6,129,646		6,129,646	2,466,860				1,182,688		0001
Interest Rate Swap /33136 /[Semi-Annual] FIXED [2.282%]/Quarterly LIBOR 2.651%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/23/2011	08/25/2021		150,000,000	LIBOR [2.282%]			147,141	251,394		251,394	(983,892)				1,164,313		0001
Interest Rate Swap /33228 /[Semi-Annual] FIXED [2.4525%]/Quarterly LIBOR 2.64625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/24/2011	08/26/2021		75,000,000	LIBOR [2.4525%]			41,345	(167,671)		(167,671)	(503,344)				582,157		0001
Interest Rate Swap /33279 /[Quarterly] LIBOR [2.62888%]/Semi-Annual FIXED 2.8175%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/26/2011	08/31/2026		80,000,000	2.8175% [LIBOR]			27,703	2,623,574		2,623,574	1,923,369				1,088,853		0001
Interest Rate Swap /33499 /[Quarterly] LIBOR [2.60763%]/Semi-Annual FIXED 2.73125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/02/2011	09/06/2026		50,000,000	2.73125% [LIBOR]			3,786	1,335,436		1,335,436	1,216,413				681,909		0001
Interest Rate Swap /33532 /[Quarterly] LIBOR [2.60763%]/Semi-Annual FIXED 2.70375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/02/2011	09/06/2026		50,000,000	2.70375% [LIBOR]			348	1,242,783		1,242,783	1,031,150				681,909		0001
Interest Rate Swap /33567 /[Quarterly] LIBOR [2.60763%]/Semi-Annual FIXED 2.9925%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/02/2011	09/06/2041		25,000,000	2.9925% [LIBOR]			18,221	1,823,613		1,823,613	1,213,094				592,136		0001
Interest Rate Swap /33797 /[Quarterly] LIBOR [2.60825%]/Semi-Annual FIXED 2.96375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/09/2011	09/13/2041		20,000,000	2.96375% [LIBOR]			11,040	1,350,452		1,350,452	956,458				473,920		0001
Interest Rate Swap /34029 /[Semi-Annual] FIXED [2.26625%]/Quarterly LIBOR 2.63263%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	09/16/2011	09/20/2021		50,000,000	LIBOR [2.26625%]			63,063	100,187		100,187	(347,640)				393,700		0001

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Interest Rate Swap /34880 /[Quarterly] LIBOR [2.79888%]/Semi-Annual FIXED 2.4025%	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]			(115,158)	649,994		649,994	1,650,311				1,383,447		0001
Interest Rate Swap /34953 /[Quarterly] LIBOR [2.79694%]/Semi-Annual FIXED 2.35%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/11/2011	10/13/2021		125,000,000	2.35% [LIBOR]			(123,390)	20,240		20,240	854,072				996,086		0001
Interest Rate Swap /35036 /[Quarterly] LIBOR [2.79694%]/Semi-Annual FIXED 2.393%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/12/2011	10/14/2021		100,000,000	2.393% [LIBOR]			(87,962)	119,975		119,975	674,569				796,869		0001
Interest Rate Swap /35055 /[Quarterly] LIBOR [2.79694%]/Semi-Annual FIXED 2.375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/12/2011	10/14/2021		93,750,000	2.375% [LIBOR]			(86,683)	73,231		73,231	635,948				747,065		0001
Interest Rate Swap /35069 /[Quarterly] LIBOR [2.79694%]/Semi-Annual FIXED 2.375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/12/2011	10/14/2021		93,750,000	2.375% [LIBOR]			(86,683)	71,077		71,077	636,229				747,065		0001
Interest Rate Swap /35552 /[Quarterly] LIBOR [2.74438%]/Semi-Annual FIXED 3.09625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/27/2011	10/31/2031		100,000,000	3.09625% [LIBOR]			106,113	6,709,672		6,709,672	3,708,260				1,774,119		0001
Interest Rate Swap /35879 /[Semi-Annual] FIXED [2.875%]/Quarterly LIBOR 2.73763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/04/2011	11/08/2041		150,000,000	LIBOR [2.875%]			(74,691)	(7,812,779)		(7,812,779)	(7,018,302)				3,566,248		0001
Interest Rate Swap /36515 /[Quarterly] LIBOR [2.651%]/Semi-Annual FIXED 2.08875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/23/2011	11/25/2021		82,000,000	2.08875% [LIBOR]			(120,053)	(519,468)		(519,468)	632,237				668,690		0001
Interest Rate Swap /36613 /[Quarterly] LIBOR [2.651%]/Semi-Annual FIXED 2.09%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/23/2011	11/25/2021		68,000,000	2.09% [LIBOR]			(99,344)	(433,998)		(433,998)	570,995				554,523		0001
Interest Rate Swap /36856 /[Quarterly] LIBOR [2.61513%]/Semi-Annual FIXED 5.14%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	11/30/2011	12/02/2021		25,000,000	5.14% [LIBOR]			152,509	1,807,991		1,807,991	41,519				204,634		0001
Interest Rate Swap /37080 /[Quarterly] LIBOR [2.60063%]/Semi-Annual FIXED 5.205%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2011	12/09/2021		25,000,000	5.205% [LIBOR]			154,795	1,864,498		1,864,498	41,438				205,015		0001
Interest Rate Swap /37231 /[Quarterly] LIBOR [2.59325%]/Semi-Annual FIXED 5.22%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2011	12/14/2021		34,000,000	5.22% [LIBOR]			210,745	2,563,107		2,563,107	58,054				279,855		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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 /37746 /[Quarterly] LIBOR [2.79681%]/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]			160,484	2,007,835		2,007,835	40,942				208,417		0001
Interest Rate Swap /37938 /[Quarterly] LIBOR [2.77344%]/Semi-Annual FIXED 5.45%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	01/12/2012	01/17/2022		25,000,000	5.45% [LIBOR]			170,892	2,105,068		2,105,068	33,229				209,165		0001
Interest Rate Swap /38626 /[Semi-Annual] FIXED [1.9325%]/Quarterly LIBOR 2.7385%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/03/2012	02/07/2022		100,000,000	LIBOR [1.9325%]			186,160	1,086,296		1,086,296	(854,164)				845,577		0001
Interest Rate Swap /39411 /[Quarterly] LIBOR [2.62888%]/Semi-Annual FIXED 2.08875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/24/2012	02/28/2022		10,000,000	2.08875% [LIBOR]			(14,759)	(64,503)		(64,503)	85,395				85,294		0001
Interest Rate Swap /40086 /[Quarterly] LIBOR [2.59663%]/Semi-Annual FIXED 2.865%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/08/2012	03/12/2042		60,000,000	2.865% [LIBOR]			19,336	3,061,659		3,061,659	2,854,862				1,437,185		0001
Interest Rate Swap /40143 /[Quarterly] LIBOR [2.59325%]/Semi-Annual FIXED 2.83%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/12/2012	03/14/2042		60,000,000	2.83% [LIBOR]			13,403	2,682,679		2,682,679	2,884,474				1,437,498		0001
Interest Rate Swap /40244 /[Quarterly] LIBOR [2.61088%]/Semi-Annual FIXED 2.945%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	03/13/2012	03/15/2042		80,000,000	2.945% [LIBOR]			38,060	5,223,444		5,223,444	3,829,207				1,917,081		0001
Interest Rate Swap /40426 /[Quarterly] LIBOR [2.63263%]/Semi-Annual FIXED 3.10452%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/16/2012	03/20/2042		55,000,000	3.10452% [LIBOR]			45,893	5,158,036		5,158,036	2,712,616				1,318,280		0001
Interest Rate Swap /40502 /[Quarterly] LIBOR [2.61275%]/Semi-Annual FIXED 2.659%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/19/2012	03/21/2024		150,000,000	2.659% [LIBOR]			(40,879)	2,590,012		2,590,012	1,998,273				1,673,694		0001
Interest Rate Swap /41056 /[Quarterly] LIBOR [2.7825%]/Semi-Annual FIXED 3.077%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	04/04/2012	04/10/2042		100,000,000	3.077% [LIBOR]			82,831	8,922,885		8,922,885	5,071,962				2,399,479		0001
Interest Rate Swap /41095 /[Quarterly] LIBOR [2.79888%]/Semi-Annual FIXED 5.623%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/05/2012	04/11/2022		5,000,000	5.623% [LIBOR]			35,827	482,228		482,228	10,945				43,517		0001
Interest Rate Swap /41106 /[Quarterly] LIBOR [2.79888%]/Semi-Annual FIXED 5.625%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/05/2012	04/11/2022		5,000,000	5.625% [LIBOR]			35,852	483,829		483,829	5,473				43,517		0001

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Interest Rate Swap /41641 /[Semi-Annual] FIXED [2.079%]/Quarterly LIBOR 2.76475%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/24/2012	04/26/2022		150,000,000	LIBOR [2.079%]			228,272	1,043,118		1,043,118	(1,484,568)				1,316,245		0001
Interest Rate Swap /41642 /[Semi-Annual] FIXED [1.60125%]/Quarterly LIBOR 2.76475%	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%]			407,428	121,547		121,547	(400,708)				212,132		0001
Interest Rate Swap /43324 /[Quarterly] LIBOR [2.60763%]/Semi-Annual FIXED 2.3325%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	05/31/2012	06/06/2042		65,000,000	2.3325% [LIBOR]			(59,875)	(2,975,405)		(2,975,405)	3,021,088				1,565,070		0001
Interest Rate Swap /45425 /[Semi-Annual] FIXED [2.375%]/Quarterly LIBOR 2.73625%	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%]			55,124	2,789,997		2,789,997	(3,498,160)				1,811,681		0001
Interest Rate Swap /49611 /[Quarterly] LIBOR [2.62888%]/Semi-Annual FIXED 2.5575%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/27/2012	11/29/2042		36,000,000	2.5575% [LIBOR]			(10,897)	(145,437)		(145,437)	1,701,311				875,548		0001
Interest Rate Swap /50978 /[Semi-Annual] FIXED [1.846%]/Quarterly LIBOR 2.61275%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/19/2012	12/21/2022		200,000,000	LIBOR [1.846%]			461,006	3,171,460		3,171,460	(2,315,062)				1,931,321		0001
Interest Rate Swap /51044 /[Semi-Annual] FIXED [1.7925%]/Quarterly LIBOR 2.60875%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/21/2012	12/27/2022		110,000,000	LIBOR [1.7925%]			279,758	1,970,814		1,970,814	(1,303,621)				1,065,070		0001
Interest Rate Swap /53788 /[Quarterly] LIBOR [2.688%]/Semi-Annual FIXED 3.745%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/11/2013	02/13/2023		100,000,000	3.745% [LIBOR]			272,596	5,362,569		5,362,569	773,085				983,616		0001
Interest Rate Swap /56346 /[Quarterly] LIBOR [2.5955%]/Semi-Annual FIXED 2.2835%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/28/2013	04/03/2025		80,000,000	2.2835% [LIBOR]			(103,006)	(93,150)		(93,150)	1,375,721				980,612		0001
Interest Rate Swap /56773 /[Quarterly] LIBOR [2.79681%]/Semi-Annual FIXED 2.77125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/05/2013	04/09/2043		40,000,000	2.77125% [LIBOR]			900	1,399,801		1,399,801	1,965,916				980,408		0001
Interest Rate Swap /58709 /[Semi-Annual] FIXED [3.06875%]/Quarterly LIBOR 2.68375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/13/2013	05/15/2043		100,000,000	LIBOR [3.06875%]			(104,703)	(9,024,053)		(9,024,053)	(4,958,375)				2,456,115		0001
Interest Rate Swap /59069 /[Semi-Annual] FIXED [2.06875%]/Quarterly LIBOR 2.66338%	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%]			150,616	866,416		866,416	(1,207,502)				1,018,577		0001

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Interest Rate Swap /59542 /[Semi-Annual] FIXED [1.725%]/Quarterly LIBOR 2.62888%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/28/2013	05/30/2020		150,000,000	LIBOR [1.725%]			357,745	1,358,292		1,358,292	(662,200)				811,249		0001
Interest Rate Swap /67281 /[Quarterly] LIBOR [2.60988%]/Semi-Annual FIXED 3.063%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	09/24/2013	09/26/2025		75,000,000	3.063% [LIBOR]			47,904	3,335,526		3,335,526	1,324,621				955,330		0001
Interest Rate Swap /71287 /[Semi-Annual] FIXED [3.662%]/Quarterly LIBOR 2.62525%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG / GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	12/17/2013	12/19/2033		60,000,000	LIBOR [3.662%]			(132,620)	(8,412,135)		(8,412,135)	(2,239,610)				1,151,000		0001
Interest Rate Swap /71314 /[Semi-Annual] FIXED [3.686%]/Quarterly LIBOR 2.63263%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. / GOLDMAN SACHS/CLEARED THROUGH CME F0R8UP27PHTHYVLBNG30	12/18/2013	12/20/2033		28,000,000	LIBOR [3.686%]			(64,067)	(4,009,902)		(4,009,902)	(1,044,503)				537,316		0001
Interest Rate Swap /72918 /[Semi-Annual] FIXED [4.46%]/Quarterly LIBOR 0.2344%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	03/05/2014	03/07/2034		9,200,000	LIBOR [4.46%]				(1,304,383)		(1,304,383)	(258,560)				177,801		0001
Interest Rate Swap /72926 /[Semi-Annual] FIXED [4.235%]/Quarterly LIBOR 0.2344%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	03/05/2014	03/09/2051		6,600,000	LIBOR [4.235%]				(2,172,982)		(2,172,982)	(419,163)				186,501		0001
Interest Rate Swap /73275 /[Quarterly] LIBOR [2.62525%]/Semi-Annual FIXED 3.032%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	03/17/2014	03/19/2026		200,000,000	3.032% [LIBOR]			127,068	8,951,947		8,951,947	3,814,056				2,640,076		0001
Interest Rate Swap /73787 /[Quarterly] LIBOR [2.79694%]/Semi-Annual FIXED 3.0135%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	04/10/2014	04/14/2026		67,000,000	3.0135% [LIBOR]			44,999	2,931,262		2,931,262	1,285,909				888,855		0001
Interest Rate Swap /74148 /[Quarterly] LIBOR [2.73438%]/Semi-Annual FIXED 2.924%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	05/01/2014	05/06/2026		100,000,000	2.924% [LIBOR]			61,605	3,805,321		3,805,321	1,939,623				1,332,291		0001
Interest Rate Swap /74253 /[Quarterly] LIBOR [2.697%]/Semi-Annual FIXED 3.2835%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	05/07/2014	05/09/2034		18,000,000	3.2835% [LIBOR]			28,358	1,692,547		1,692,547	674,097				349,844		0001
Interest Rate Swap /74345 /[Quarterly] LIBOR [2.68288%]/Semi-Annual FIXED 3.2375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	05/14/2014	05/16/2034		40,000,000	3.2375% [LIBOR]			58,395	3,528,471		3,528,471	1,496,641				777,946		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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 /74740 /[Quarterly] LIBOR [2.61513%]/Semi-Annual FIXED 2.741%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	05/29/2014	06/02/2026		75,000,000	2.741% [LIBOR]			7,713	1,968,037		1,968,037	1,502,727				1,004,832		0001
Interest Rate Swap /74947 /[Semi-Annual] FIXED [2.292%]/Quarterly LIBOR 2.59663%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE BANK OF NEW YORK MELLON / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	06/10/2014	06/12/2021		20,000,000	LIBOR [2.292%]			22,205	34,964		34,964	(124,903)				148,661		0001
Interest Rate Swap /77369 /[Quarterly] LIBOR [2.77894%]/Semi-Annual FIXED 2.649%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	10/14/2014	10/16/2029		90,000,000	2.649% [LIBOR]			(16,393)	1,699,245		1,699,245	2,627,269				1,461,634		0001
Interest Rate Swap /77439 /[Quarterly] LIBOR [2.77344%]/Semi-Annual FIXED 2.476%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	10/15/2014	10/17/2029		60,000,000	2.476% [LIBOR]			(35,959)	156,674		156,674	1,758,016				974,423		0001
Interest Rate Swap /77832 /[Semi-Annual] FIXED [2.1985%]/Quarterly LIBOR 2.69775%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	11/07/2014	11/12/2021		65,000,000	LIBOR [2.1985%]			75,090	248,084		248,084	(482,433)				526,058		0001
Interest Rate Swap /79081 /[Quarterly] LIBOR [2.80388%]/Semi-Annual FIXED 2.21%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	01/06/2015	01/08/2027		140,000,000	2.21% [LIBOR]			(197,083)	(1,532,218)		(1,532,218)	3,155,808				1,952,486		0001
Interest Rate Swap /79234 /[Quarterly] LIBOR [2.77894%]/Semi-Annual FIXED 2.356%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	01/14/2015	01/16/2045		15,000,000	2.356% [LIBOR]			(13,720)	(761,224)		(761,224)	710,567				380,953		0001
Interest Rate Swap /79434 /[Quarterly] LIBOR [2.7505%]/Semi-Annual FIXED 2.072%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	01/28/2015	01/30/2030		50,000,000	2.072% [LIBOR]			(75,544)	(1,854,667)		(1,854,667)	1,501,920				823,104		0001
Interest Rate Swap /79503 /[Quarterly] LIBOR [2.7375%]/Semi-Annual FIXED 2.001%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	01/30/2015	02/03/2030		25,000,000	2.001% [LIBOR]			(42,348)	(1,101,765)		(1,101,765)	752,703				411,742		0001
Interest Rate Swap /79504 /[Quarterly] LIBOR [2.7375%]/Semi-Annual FIXED 2.008%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	01/30/2015	02/03/2030		25,000,000	2.008% [LIBOR]			(41,910)	(1,084,907)		(1,084,907)	752,609				411,742		0001
Interest Rate Swap /79634 /[Semi-Annual] FIXED [1.91%]/Quarterly LIBOR 2.688%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	02/11/2015	02/13/2022		200,000,000	LIBOR [1.91%]			372,309	2,351,579		2,351,579	(1,757,965)				1,697,056		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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 /79635 /[Semi-Annual] FIXED [1.911%]/Quarterly LIBOR 2.688%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	02/11/2015	02/13/2022		100,000,000	LIBOR [1.911%]			185,904	1,173,023		1,173,023	(878,759)				848,528		0001
Interest Rate Swap /79677 /[Semi-Annual] FIXED [1.9925%]/Quarterly LIBOR 2.68288%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	02/17/2015	02/19/2022		115,000,000	LIBOR [1.9925%]			191,772	1,093,296		1,093,296	(995,130)				979,190		0001
Interest Rate Swap /80124 /[Semi-Annual] FIXED [2.002%]/Quarterly LIBOR 2.60063%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	03/05/2015	03/09/2022		135,000,000	LIBOR [2.002%]			245,119	1,221,551		1,221,551	(1,211,702)				1,157,384		0001
Interest Rate Swap /80484 /[Quarterly] LIBOR [2.61463%]/Semi-Annual FIXED 3.45%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG BFM8T61CT2L1QCEMIK50	03/16/2015	03/18/2045		4,800,000	3.45% [LIBOR]			8,139	803,645		803,645	261,183				122,329		0001
Interest Rate Swap /80538 /[Semi-Annual] LIBOR [3.585%]/Semi-Annual FIXED 3.197%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	03/17/2015	04/13/2027		1,000,000	3.197% [LIBOR]			(688)	(9,944)		(9,944)	31,680				14,177		0001
Interest Rate Swap /80542 /[Semi-Annual] LIBOR [3.635%]/Semi-Annual FIXED 3.34%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	03/17/2015	04/13/2030		1,000,000	3.34% [LIBOR]			(455)	(7,015)		(7,015)	24,390				16,613		0001
Interest Rate Swap /80671 /[Quarterly] LIBOR [2.60988%]/Semi-Annual FIXED 2.1845%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	03/24/2015	03/26/2030		50,000,000	2.1845% [LIBOR]			(77,877)	(1,337,881)		(1,337,881)	1,529,976				828,779		0001
Interest Rate Swap /81631 /[Semi-Annual] FIXED [1.824%]/Quarterly LIBOR 2.69288%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	05/12/2015	05/14/2020		83,000,000	LIBOR [1.824%]			172,304	652,871		652,871	(335,890)				441,151		0001
Interest Rate Swap /82572 /[Semi-Annual] FIXED [2.9705%]/Quarterly LIBOR 2.59175%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	06/29/2015	07/01/2045		75,000,000	LIBOR [2.9705%]			(33,367)	(5,718,151)		(5,718,151)	(4,965,717)				1,921,669		0001
Interest Rate Swap /82747 /[Quarterly] LIBOR [2.7825%]/Semi-Annual FIXED 2.6155%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	07/08/2015	07/10/2030		30,000,000	2.6155% [LIBOR]			(9,763)	441,474		441,474	925,380				503,786		0001
Interest Rate Swap /83032 /[Quarterly] LIBOR [2.7505%]/Semi-Annual FIXED 2.4685%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	07/28/2015	07/30/2027		175,000,000	2.4685% [LIBOR]			(90,934)	1,174,585		1,174,585	4,132,057				2,526,918		0001
Interest Rate Swap /83150 /[Quarterly] LIBOR [2.7375%]/Semi-Annual FIXED 4.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	07/31/2015	08/04/2045		22,500,000	4.0% [LIBOR]			74,331	6,116,982		6,116,982	1,238,427				577,488		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap /83504 /[Quarterly] LIBOR [2.64625%]/Semi-Annual FIXED 1.4715%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	08/24/2015	08/26/2020		125,000,000	1.4715% [LIBOR]			(375,470)	(1,741,945)		(1,741,945)	707,258				742,146		0001
Interest Rate Swap /84229 /[Semi-Annual] FIXED [2.8025%]/Quarterly LIBOR 2.61275%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	09/17/2015	09/21/2045		20,000,000	LIBOR [2.8025%]			(1,724)	(728,985)		(728,985)	(1,002,518)				514,587		0001
Interest Rate Swap /85111 /[Semi-Annual] FIXED [2.736%]/Quarterly LIBOR 2.69775%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	11/09/2015	11/12/2045		50,000,000	LIBOR [2.736%]			(9,426)	(1,160,379)		(1,160,379)	(2,487,986)				1,289,864		0001
Interest Rate Swap /85114 /[Semi-Annual] FIXED [2.27%]/Quarterly LIBOR 2.69775%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	11/09/2015	11/12/2025		110,000,000	LIBOR [2.27%]			107,413	421,947		421,947	(2,092,438)				1,415,115		0001
Interest Rate Swap /85118 /[Semi-Annual] FIXED [2.0045%]/Quarterly LIBOR 2.69775%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	11/09/2015	11/12/2022		150,000,000	LIBOR [2.0045%]			246,035	1,559,165		1,559,165	(1,603,259)				1,428,942		0001
Interest Rate Swap /85161 /[Semi-Annual] FIXED [2.604%]/Quarterly LIBOR 2.68288%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	11/12/2015	11/16/2035		60,000,000	LIBOR [2.604%]			7,432	(288,574)		(288,574)	(2,318,718)				1,223,397		0001
Interest Rate Swap /85242 /[Semi-Annual] FIXED [2.325%]/Quarterly LIBOR 2.761%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	11/18/2015	01/19/2028		30,000,000	LIBOR [2.325%]			27,251	169,314		169,314	(753,365)				445,225		0001
Interest Rate Swap /86620 /[Quarterly] LIBOR [2.761%]/Semi-Annual FIXED 1.968%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	01/20/2016	01/22/2028		30,000,000	1.968% [LIBOR]			(54,365)	(1,028,158)		(1,028,158)	766,265				445,477		0001
Interest Rate Swap /87052 /[Quarterly] LIBOR [2.69775%]/Semi-Annual FIXED 1.713%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	02/10/2016	02/12/2028		25,000,000	1.713% [LIBOR]			(59,225)	(1,380,079)		(1,380,079)	648,470				372,492		0001
Interest Rate Swap /87057 /[Quarterly] LIBOR [2.69388%]/Semi-Annual FIXED 1.685%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	02/11/2016	02/16/2031		25,000,000	1.685% [LIBOR]			(60,847)	(2,088,350)		(2,088,350)	802,872				431,023		0001
Interest Rate Swap /87061 /[Quarterly] LIBOR [2.69388%]/Semi-Annual FIXED 1.675%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	02/11/2016	02/16/2031		25,000,000	1.675% [LIBOR]			(61,472)	(2,114,440)		(2,114,440)	802,929				431,023		0001
Interest Rate Swap /87548 /[Quarterly] LIBOR [2.60063%]/Semi-Annual FIXED 3.15%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	03/07/2016	03/09/2026		40,000,000	3.15% [LIBOR]			42,172	2,090,505		2,090,505	752,057				526,878		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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 /87683 /[Semi-Annual] FIXED [1.8355%]/Quarterly LIBOR 2.61088%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	03/11/2016	03/15/2026		80,000,000	LIBOR [1.8355%]			183,840	2,589,180		2,589,180	(1,670,342)				1,055,272		0001
Interest Rate Swap /88044 /[Quarterly] LIBOR [2.601%]/Semi-Annual FIXED 3.265%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	03/24/2016	03/30/2046		25,000,000	3.265% [LIBOR]			29,296	3,241,709		3,241,709	1,321,603				649,519		0001
Interest Rate Swap /88558 /[Quarterly] LIBOR [2.7375%]/Semi-Annual FIXED 1.891%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	04/28/2016	05/03/2028		73,000,000	1.891% [LIBOR]			(143,731)	(3,086,345)		(3,086,345)	1,917,942				1,100,461		0001
Interest Rate Swap /88705 /[Quarterly] LIBOR [2.73263%]/Semi-Annual FIXED 1.8255%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	05/03/2016	05/05/2028		35,000,000	1.8255% [LIBOR]			(74,231)	(1,670,148)		(1,670,148)	922,591				527,909		0001
Interest Rate Swap /89352 /[Quarterly] LIBOR [2.64625%]/Semi-Annual FIXED 1.9775%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	05/24/2016	05/26/2031		27,000,000	1.9775% [LIBOR]			(46,947)	(1,474,517)		(1,474,517)	879,884				470,761		0001
Interest Rate Swap /89605 /[Quarterly] LIBOR [2.60663%]/Semi-Annual FIXED 1.718%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	06/03/2016	06/07/2028		46,000,000	1.718% [LIBOR]			(115,408)	(2,630,544)		(2,630,544)	1,237,072				697,245		0001
Interest Rate Swap /89616 /[Semi-Annual] FIXED [3.73%]/Quarterly LIBOR 2.7375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG / CR SUIS SEC USA/CLEARED THROUGH LCH 1V8Y6QCX6YMJ2OELII46	06/03/2016	08/03/2040		70,000,000	LIBOR [3.73%]			(184,001)	(13,635,701)		(13,635,701)	(3,260,663)				1,616,833		0001
Interest Rate Swap /90528 /[Quarterly] LIBOR [2.79694%]/Semi-Annual FIXED 1.4145%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	07/08/2016	07/12/2028		40,000,000	1.4145% [LIBOR]			(132,874)	(3,338,675)		(3,338,675)	1,092,424				609,590		0001
Interest Rate Swap /90571 /[Quarterly] LIBOR [2.79694%]/Semi-Annual FIXED 1.0165%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	07/11/2016	07/13/2021		5,000,000	1.0165% [LIBOR]			(21,604)	(149,839)		(149,839)	46,359				37,832		0001
Interest Rate Swap /91070 /[Quarterly] LIBOR [2.68288%]/Semi-Annual FIXED 1.74125%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/16/2016	08/18/2036		45,000,000	1.74125% [LIBOR]			(103,307)	(5,400,016)		(5,400,016)	1,717,751				938,280		0001
Interest Rate Swap /91155 /[Quarterly] LIBOR [2.651%]/Semi-Annual FIXED 4.4%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/22/2016	08/24/2046		17,000,000	4.4% [LIBOR]			73,339	6,127,075		6,127,075	994,840				444,933		0001

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Interest Rate Swap /91340 /[Quarterly] LIBOR [2.62613%]/Semi-Annual FIXED 1.592%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/30/2016	09/01/2031		25,000,000	1.592% [LIBOR]			(69,222)	(2,454,179)		(2,454,179)	828,692				440,703		0001
Interest Rate Swap /91673 /[Quarterly] LIBOR [2.59325%]/Semi-Annual FIXED 4.24%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/12/2016	09/14/2026		52,000,000	4.24% [LIBOR]			194,916	6,740,687		6,740,687	981,224				710,138		0001
Interest Rate Swap /91966 /[Quarterly] LIBOR [2.59738%]/Semi-Annual FIXED 1.801%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/26/2016	09/28/2046		26,000,000	1.801% [LIBOR]			(65,184)	(4,313,098)		(4,313,098)	1,207,771				681,726		0001
Interest Rate Swap /92047 /[Quarterly] LIBOR [2.76475%]/Semi-Annual FIXED 3.045%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	10/26/2041		36,600,000	3.045% [LIBOR]	(380,139)		32,691	2,799,003		2,799,003	1,695,416				869,587		0001
Interest Rate Swap /92066 /[Quarterly] LIBOR [2.60825%]/Semi-Annual FIXED 2.892%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	03/13/2042		58,000,000	2.892% [LIBOR]	(603,185)		21,612	2,908,578		2,908,578	2,697,780				1,389,581		0001
Interest Rate Swap /92097 /[Semi-Annual] FIXED [4.025%]/Quarterly LIBOR 2.60825%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	12/13/2041		12,000,000	LIBOR [4.025%]	96,453		(38,461)	(2,997,958)		(2,997,958)	(597,940)				285,930		0001
Interest Rate Swap /92099 /[Semi-Annual] FIXED [4.23%]/Quarterly LIBOR 2.62888%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE ROYAL BANK OF SCOTLAND PLC / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2016	05/29/2042		9,000,000	LIBOR [4.23%]	75,360		(34,907)	(2,613,450)		(2,613,450)	(460,249)				216,609		0001
Interest Rate Swap /92922 /[Semi-Annual] FIXED [1.6865%]/Quarterly LIBOR 2.73763%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/04/2016	11/08/2026		37,000,000	LIBOR [1.6865%]			91,513	1,744,066		1,744,066	(836,873)				510,345		0001
Interest Rate Swap /93002 /[Semi-Annual] FIXED [1.83625%]/Quarterly LIBOR 2.69288%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/09/2016	11/14/2026		35,000,000	LIBOR [1.83625%]			71,586	1,286,229		1,286,229	(786,721)				483,393		0001
Interest Rate Swap /93050 /[Semi-Annual] FIXED [2.025%]/Quarterly LIBOR 2.69288%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/10/2016	11/14/2026		100,000,000	LIBOR [2.025%]			157,345	2,351,089		2,351,089	(2,221,767)				1,381,123		0001
Interest Rate Swap /93058 /[Semi-Annual] FIXED [2.0074%]/Quarterly LIBOR 2.69288%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/10/2016	11/14/2026		40,000,000	LIBOR [2.0074%]			64,698	989,812		989,812	(889,677)				552,449		0001

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Interest Rate Swap /93089 /[Semi-Annual] FIXED [2.165%]/Quarterly LIBOR 2.68288%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	11/14/2016	11/16/2026		65,000,000	LIBOR [2.165%]			79,389	889,251		889,251	(1,429,809)				897,730		0001
Interest Rate Swap /93512 /[Semi-Annual] FIXED [1.865%]/Quarterly LIBOR 2.5985%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	12/01/2016	12/05/2021		120,000,000	LIBOR [1.865%]			252,128	1,473,263		1,473,263	(1,026,703)				984,073		0001
Interest Rate Swap /94227 /[Semi-Annual] FIXED [2.741%]/Quarterly LIBOR 2.59325%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	12/12/2016	12/14/2046		24,000,000	LIBOR [2.741%]			(21)	(597,495)		(597,495)	(1,226,287)				631,683		0001
Interest Rate Swap /94451 /[Semi-Annual] FIXED [2.789%]/Quarterly LIBOR 2.63263%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / CR SUIS SEC USA/CLEARED THROUGH CME 1V8Y6QCX6YMJ2OELII46	12/16/2016	12/20/2046		55,000,000	LIBOR [2.789%]			(2,509)	(1,904,380)		(1,904,380)	(2,819,965)				1,448,130		0001
Interest Rate Swap /96679 /[Quarterly] LIBOR [2.607%]/Semi-Annual FIXED 2.564%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/20/2017	03/22/2029		40,000,000	2.564% [LIBOR]			(23,567)	481,592		481,592	1,125,244				631,823		0001
Interest Rate Swap /96712 /[Quarterly] LIBOR [2.6015%]/Semi-Annual FIXED 2.4745%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	SOCIETE GENERAL / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/22/2017	03/24/2029		65,000,000	2.4745% [LIBOR]			(53,944)	261,007		261,007	1,835,077				1,027,226		0001
Interest Rate Swap /97188 /[Quarterly] LIBOR [2.761%]/Semi-Annual FIXED 2.3055%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	SOCIETE GENERAL / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/17/2017	04/19/2029		50,000,000	2.3055% [LIBOR]			(47,856)	(576,752)		(576,752)	1,411,995				792,938		0001
Interest Rate Swap /98471 /[Quarterly] LIBOR [2.61463%]/Semi-Annual FIXED 2.325%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	06/14/2017	06/16/2032		70,000,000	2.325% [LIBOR]			(76,334)	(1,514,713)		(1,514,713)	2,407,738				1,272,095		0001
Interest Rate Swap /99617 /[Quarterly] LIBOR [2.66338%]/Semi-Annual FIXED 2.2465%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	SOCIETE GENERAL / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/18/2017	08/22/2029		25,000,000	2.2465% [LIBOR]			(26,545)	(457,927)		(457,927)	726,597				403,113		0001
Interest Rate Swap /99624 /[Quarterly] LIBOR [2.651%]/Semi-Annual FIXED 4.46%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/21/2017	08/23/2047		15,000,000	4.46% [LIBOR]			67,243	5,728,775		5,728,775	905,029				399,687		0001
Interest Rate Swap /99863 /[Quarterly] LIBOR [2.62888%]/Semi-Annual FIXED 2.15%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/29/2017	08/31/2029		12,000,000	2.15% [LIBOR]			(15,870)	(324,820)		(324,820)	351,107				193,680		0001
Interest Rate Swap /99868 /[Quarterly] LIBOR [2.62888%]/Semi-Annual FIXED 2.1765%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	08/29/2017	08/31/2029		35,000,000	2.1765% [LIBOR]			(43,967)	(861,028)		(861,028)	1,023,456				564,900		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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 /100548 /[Semi-Annual] FIXED [1.846%]/Quarterly LIBOR 2.59975%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/28/2017	10/02/2020		125,000,000	LIBOR [1.846%]			295,803	1,134,968		1,134,968	114,256				768,013		0001
Interest Rate Swap /103884 /[Semi-Annual] FIXED [2.6185%]/Quarterly LIBOR 2.64363%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	02/15/2018	02/20/2021		150,000,000	LIBOR [2.6185%]			9,605	(559,368)		(559,368)	(660,165)				1,033,804		0001
Interest Rate Swap /105437 /[Quarterly] LIBOR [2.77894%]/Semi-Annual FIXED 2.851%	VA SECONDARY GUARANTEES	Exhibit 5	Interest	WELLS FARGO BANK, N.A. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/12/2018	04/16/2025		3,000,000	2.851% [LIBOR]			969	90,575		90,575	49,516				36,895		0001
Interest Rate Swap 033749 /105599 /[At Maturity] FIXED [4.64%]/At Maturity LIBOR 2.6015%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/18/2018	06/25/2026		49,322,942	LIBOR [4.64%]	200,000		(501,569)	(13,705,262)		(13,705,262)	(1,538,534)				663,572		0001
Interest Rate Swap /105665 /[Semi-Annual] FIXED [3.091%]/Quarterly LIBOR 2.76475%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	04/24/2018	04/26/2030		60,000,000	LIBOR [3.091%]			(60,491)	(3,696,282)		(3,696,282)	(1,803,051)				998,599		0001
Interest Rate Swap /106263 /[Semi-Annual] FIXED [3.139%]/Quarterly LIBOR 2.68288%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT AGRICOLE / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/15/2018	05/17/2028		30,000,000	LIBOR [3.139%]			(35,960)	(1,818,707)		(1,818,707)	(752,775)				453,238		0001
Interest Rate Swap /106264 /[Semi-Annual] FIXED [3.2005%]/Quarterly LIBOR 2.68288%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	05/15/2018	05/17/2038		20,000,000	LIBOR [3.2005%]			(27,048)	(1,883,843)		(1,883,843)	(849,080)				437,379		0001
Interest Rate Swap /109617 /[Quarterly] LIBOR [2.62525%]/Semi-Annual FIXED 4.45%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/17/2018	09/19/2048		11,000,000	4.45% [LIBOR]			45,984	4,288,150		4,288,150	683,475				298,625		0001
Interest Rate Swap /109707 /[Semi-Annual] FIXED [3.199%]/Quarterly LIBOR 2.61275%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	09/19/2018	09/21/2048		40,000,000	LIBOR [3.199%]			(43,099)	(4,937,605)		(4,937,605)	(2,211,829)				1,085,910		0001
Interest Rate Swap /110129 /[Semi-Annual] FIXED [3.138%]/Quarterly LIBOR 2.795%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/03/2018	10/05/2023		65,000,000	LIBOR [3.138%]			(59,927)	(2,354,730)		(2,354,730)	(738,255)				690,959		0001
Interest Rate Swap /110130 /[Semi-Annual] FIXED [3.1705%]/Quarterly LIBOR 2.795%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	NOMURA GLOBAL FINANCIAL PRODUCTS INC. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/03/2018	10/05/2025		48,000,000	LIBOR [3.1705%]			(48,154)	(2,453,884)		(2,453,888)	(839,494)				612,823		0001

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Interest Rate Swap /110304 /[Semi-Annual] FIXED [3.2445%]/Quarterly LIBOR 2.79888%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	10/09/2018	10/11/2025		80,000,000	LIBOR [3.2445%]			(97,534)	(4,456,281)		(4,456,281)	(1,389,599)				1,022,937		0001
Interest Rate Swap /113897 /[Quarterly] LIBOR [2.63863%]/Semi-Annual FIXED 2.8115%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	02/25/2019	02/27/2034		40,000,000	2.8115% [LIBOR]			9,462	1,343,721		1,343,721	1,343,721				772,269		0001
Interest Rate Swap /114558 /[Quarterly] LIBOR [2.607%]/Semi-Annual FIXED 2.7825%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/20/2019	03/22/2039		35,000,000	2.7825% [LIBOR]			(999)	1,041,565		1,041,569	1,041,567				782,232		0001
Interest Rate Swap /114563 /[Quarterly] LIBOR [2.6015%]/Semi-Annual FIXED 2.6%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/21/2019	03/25/2031		32,000,000	2.6% [LIBOR]			(2,320)	386,387		386,387	386,383				554,025		0001
Interest Rate Swap /114631 /[Quarterly] LIBOR [2.60988%]/Semi-Annual FIXED 2.5895%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	THE TORONTO-DOMINION BANK / WELLSFARGOSEC/CLEARED THROUGH CME VYVVCKR63DVZZN70PB21	03/22/2019	03/26/2034		25,000,000	2.5895% [LIBOR]			(1,883)	139,575		139,575	139,575				483,962		0001
Interest Rate Swap /114675 /[Quarterly] LIBOR [2.60875%]/Semi-Annual FIXED 3.4425%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/25/2019	03/27/2029		50,000,000	3.4425% [LIBOR]			1,009	4,616,766		4,616,766	4,616,766				790,174		0001
0919999999. Subtotal - Swaps - Hedging Other - Interest Rate										(611,511)		1,199,179	(109,794,989)	XXX	(109,794,989)	15,735,948				159,131,694	XXX	XXX
Credit Default Swap /18728 /931142CH4 WMT 5.875% 04/05/27 Senior Unsecure	Portfolio Hedge	Schedule D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/26/2010	06/20/2020		975,000	CREDT [1.0%]	(31,258)		(2,438)	(11,228)		(11,228)	1,482					1	0008
0929999999. Subtotal - Swaps - Hedging Other - Credit Default										(31,258)		(2,438)	(11,228)	XXX	(11,228)	1,482					XXX	XXX
Currency Swap /30213 /GBP/ USD[Semi-Annual] FIXED [6.04%]/Semi-Annual FIXED 6.09%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/07/2011	08/02/2041		3,286,000	6.09% [6.04%]			10,691	306,121		306,121	(109,953)				77,657		0002
Currency Swap /30774 /CAD/ USD[Semi-Annual] FIXED [5.52%]/Semi-Annual FIXED 5.175%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/22/2011	07/19/2021		1,642,710	5.175% [5.52%]			4,639	448,438		448,438	(28,355)				12,484		0002
Currency Swap /45337 /GBP/ USD[Quarterly] FIXED [3.733%]/Quarterly FIXED 3.585%	ASSET HEDGE	Schedule B	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/27/2012	10/20/2024		10,000,000	3.585% [3.733%]			13,462	1,239,230		1,239,230	(152,490)				117,898		0002
Currency Swap /49143 /GBP/ USD[Semi-Annual] FIXED [4.08%]/Semi-Annual FIXED 4.095%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/16/2012	12/12/2027		6,744,750	4.095% [4.08%]			12,619	821,017		821,017	(114,248)				99,528		0002
Currency Swap /49984 /CAD/ USD[Monthly] FIXED [5.635%]/Monthly FIXED 4.9%	ASSET HEDGE	Schedule B	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/03/2012	03/01/2023		8,305,391	4.9% [5.635%]			13,153	1,957,816		1,957,816	(172,201)				82,219		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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)
Currency Swap /55665 /GBP/ USD[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%]			22,117	772,485		772,485	(233,902)				142,895		0002
Currency Swap /59789 /GBP/ USD[Semi-Annual] FIXED [4.101%]/Semi-Annual FIXED 4.62%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/30/2013	06/30/2025		6,001,615	4.62% [4.101%]			16,495	761,355		761,355	(99,901)				75,020		0002
Currency Swap /61065 /EUR/ USD[Quarterly] E-BOR [2.46%]/Quarterly LIBOR 5.65088%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/14/2013	06/15/2020		26,706,600	5.65088% [2.46%]			246,913	4,403,214		4,403,214	451,168				146,886		0002
Currency Swap /61607 /GBP/ USD[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%]			3,653	177,069		177,069	(28,836)				18,952		0002
Currency Swap /61608 /GBP/ USD[Semi-Annual] FIXED [4.07%]/Semi-Annual FIXED 4.555%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/25/2013	09/12/2030		1,387,800	4.555% [4.07%]			3,878	159,128		159,128	(33,304)				23,480		0002
Currency Swap /72108 /GBP/ USD[Quarterly] FIXED [4.561%]/Quarterly FIXED 4.7775%	ASSET HEDGE	Schedule B	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/29/2014	01/31/2024		15,393,360	4.7775% [4.561%]			45,120	3,054,247		3,054,247	(223,544)				169,327		0002
Currency Swap /75431 /GBP/ USD[Semi-Annual] BPLib [3.13469%]/Semi-Annual FIXED 5.092%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/27/2014	06/29/2029		8,512,499	5.092% [3.13469%]			58,037	2,635,829		2,635,829	(43,137)				136,266		0002
Currency Swap /75814 /CAD/ USD[Semi-Annual] FIXED [3.95%]/Semi-Annual FIXED 3.9453%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/22/2014	10/22/2024		1,349,339	3.9453% [3.95%]			2,544	261,282		261,282	(28,582)				15,908		0002
Currency Swap /76938 /GBP/ USD[Semi-Annual] FIXED [3.63%]/Semi-Annual FIXED 4.05%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/16/2014	12/16/2024		3,300,356	4.05% [3.63%]			9,364	587,788		587,788	(48,080)				39,432		0002
Currency Swap /77708 /GBP/ USD[Semi-Annual] FIXED [3.91%]/Semi-Annual FIXED 4.375%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/31/2014	12/10/2044		3,200,000	4.375% [3.91%]			9,551	322,979		322,979	(102,803)				81,112		0002
Currency Swap /77835 /EUR/ USD[Semi-Annual] FIXED [2.69%]/Semi-Annual FIXED 4.531%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/07/2014	12/10/2024		3,224,000	4.531% [2.69%]			16,661	214,130		214,130	86,554				38,486		0002
Currency Swap /78058 /AUD/ USD[Quarterly] [3.72%]/Quarterly LIBOR 4.00775%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/24/2014	11/21/2024		4,056,100	4.00775% [3.72%]			9,355	737,836		737,836	(33,179)				48,164		0002
Currency Swap /78873 /CAD/ USD[Quarterly] FIXED [5.375%]/Quarterly FIXED 5.172%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/23/2014	04/30/2034		3,379,000	5.172% [5.375%]			7,867	367,025		367,025	(109,815)				65,630		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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)
Currency Swap /79254 /EUR/ USD[Semi-Annual] FIXED [1.94%]/Semi-Annual FIXED 3.612%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	01/15/2015	03/16/2025		4,988,000	3.612% [1.94%]			21,355	(19,089)		(19,089)	133,677				60,937		0002
Currency Swap /80832 /CAD/ USD[Monthly] FIXED [3.8%]/Monthly FIXED 3.802%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	01/23/2015	04/01/2025		2,966,874	3.802% [3.8%]			1,866	157,974		157,974	(78,256)				36,367		0002
Currency Swap /79737 /EUR/ USD[Semi-Annual] FIXED [1.39%]/Semi-Annual FIXED 3.385%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	02/19/2015	04/13/2025		2,733,360	3.385% [1.39%]			13,659	(43,340)		(43,340)	62,936				33,588		0002
Currency Swap /79944 /GBP/ USD[Semi-Annual] FIXED [2.84%]/Semi-Annual FIXED 3.41%	ASSET HEDGE	Schedule D	Currency	THE ROYAL BANK OF SCOTLAND PLC	RR3QWICWWIPCS8A4S074	02/26/2015	04/29/2025		2,774,160	3.41% [2.84%]			7,014	365,030		365,030	(42,115)				34,202		0002
Currency Swap /80135 /EUR/ USD[Semi-Annual] FIXED [5.506%]/Semi-Annual FIXED 7.915%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	03/06/2015	03/24/2022		2,495,500	7.915% [5.506%]			13,424	(140,499)		(140,499)	76,843				21,576		0002
Currency Swap /80550 /EUR/ USD[Semi-Annual] FIXED [2.197%]/Semi-Annual FIXED 4.415%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	03/18/2015	12/31/2029		4,097,464	4.415% [2.197%]			21,204	(338,921)		(338,921)	96,113				67,172		0002
Currency Swap /80688 /CAD/ USD[Monthly] FIXED [3.5%]/Monthly FIXED 3.764%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	03/20/2015	06/01/2025		545,396	3.764% [3.5%]			637	31,003		31,003	(15,020)				6,779		0002
Currency Swap /80690 /CAD/ USD[Monthly] FIXED [3.5%]/Monthly FIXED 3.764%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	03/20/2015	06/01/2025		734,615	3.764% [3.5%]			858	41,759		41,759	(20,231)				9,131		0002
Currency Swap /80691 /CAD/ USD[Monthly] FIXED [3.5%]/Monthly FIXED 3.764%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	03/20/2015	06/01/2025		739,067	3.764% [3.5%]			863	42,012		42,012	(20,354)				9,186		0002
Currency Swap /80746 /CAD/ USD[Quarterly] FIXED [5.375%]/Quarterly FIXED 5.341%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	03/26/2015	04/30/2034		1,846,278	5.341% [5.375%]			1,452	83,433		83,433	(67,263)				35,860		0002
Currency Swap /80798 /EUR/ USD[Quarterly] FIXED [2.59%]/Quarterly FIXED 4.64%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	03/27/2015	12/31/2036		2,416,235	4.64% [2.59%]	13,255		12,465	10,090		10,090	41,118				50,899		0002
Currency Swap /80935 /GBP/ USD[Quarterly] FIXED [3.03%]/Quarterly FIXED 3.676%	ASSET HEDGE	Schedule D	Currency	BNP PARIBAS LONDON	R0MUWSFPU8MPRO8K5P83	04/02/2015	04/20/2027		5,000,000	3.676% [3.03%]			13,121	474,151		474,151	(94,899)				70,975		0002
Currency Swap /81053 /GBP/ USD[Semi-Annual] FIXED [3.57%]/Semi-Annual FIXED 4.3425%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	04/10/2015	04/30/2030		1,464,400	4.3425% [3.57%]			4,280	121,974		121,974	(37,443)				24,383		0002
Currency Swap /81068 /GBP/ USD[Semi-Annual] FIXED [3.81%]/Semi-Annual FIXED 4.59%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	04/10/2015	04/30/2035		1,464,400	4.59% [3.81%]			4,405	92,400		92,400	(46,123)				29,370		0002

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Currency Swap /81086 /GBP/ USD[Semi-Annual] FIXED [3.98%]/Semi-Annual FIXED 4.76%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/10/2015	04/30/2040		2,050,160	4.76% [3.98%]			6,264	74,878		74,878	(80,082)				47,076		0002
Currency Swap /81256 /GBP/ USD[Semi-Annual] FIXED [3.03%]/Semi-Annual FIXED 3.608%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/22/2015	05/21/2040		4,809,600	3.608% [3.03%]			11,828	170,837		170,837	(153,915)				110,569		0002
Currency Swap /81259 /GBP/ USD[Semi-Annual] FIXED [3.47%]/Semi-Annual 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%]			13,456	455,761		455,761	(119,380)				82,921		0002
Currency Swap /81311 /GBP/ USD[Semi-Annual] FIXED [2.77%]/Semi-Annual FIXED 3.2575%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/24/2015	05/27/2025		2,118,200	3.2575% [2.77%]			4,629	230,110		230,110	(41,427)				26,286		0002
Currency Swap /81447 /GBP/ USD[Semi-Annual] FIXED [3.68%]/Semi-Annual FIXED 4.283%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/01/2015	05/27/2035		4,992,160	4.283% [3.68%]			14,172	423,758		423,758	(143,532)				100,372		0002
Currency Swap /82440 /EUR/ USD[Semi-Annual] FIXED [2.61%]/Semi-Annual FIXED 4.465%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/24/2015	06/25/2022		1,533,030	4.465% [2.61%]			6,960	(50,439)		(50,439)	46,996				13,797		0002
Currency Swap /84526 /GBP/ USD[Semi-Annual] FIXED [2.84%]/Semi-Annual FIXED 3.089%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/02/2015	01/06/2023		1,979,900	3.089% [2.84%]			3,269	233,182		233,182	(31,867)				19,221		0002
Currency Swap /84527 /GBP/ USD[Semi-Annual] FIXED [3.05%]/Semi-Annual FIXED 3.456%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/02/2015	01/06/2026		1,370,700	3.456% [3.05%]			2,906	149,407		149,407	(27,239)				17,832		0002
Currency Swap /84837 /GBP/ USD[Semi-Annual] FIXED [3.76%]/Semi-Annual FIXED 4.36%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/27/2015	12/02/2035		1,070,300	4.36% [3.76%]			3,101	95,341		95,341	(28,217)				21,856		0002
Currency Swap /84838 /GBP/ USD[Semi-Annual] FIXED [3.91%]/Semi-Annual FIXED 4.58%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/27/2015	12/02/2040		1,070,300	4.58% [3.91%]			3,348	80,424		80,424	(34,620)				24,918		0002
Currency Swap /84854 /GBP/ USD[Semi-Annual] FIXED [3.99%]/Semi-Annual FIXED 4.7135%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	10/27/2015	12/08/2045		2,907,000	4.7135% [3.99%]			9,584	164,911		164,911	(128,929)				75,091		0002
Currency Swap /85055 /GBP/ USD[Semi-Annual] FIXED [3.34%]/Semi-Annual FIXED 3.7475%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/05/2015	03/03/2027		4,880,000	3.7475% [3.34%]			10,923	521,880		521,880	(91,374)				68,711		0002
Currency Swap /85251 /GBP/ USD[Semi-Annual] FIXED [3.38%]/Semi-Annual 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%]			9,544	247,385		247,385	(104,738)				71,490		0002
Currency Swap /85252 /GBP/ USD[Semi-Annual] FIXED [3.46%]/Semi-Annual FIXED 4.264%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/19/2015	02/18/2046		305,600	4.264% [3.46%]			1,004	21,454		21,454	(12,181)				7,924		0002

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /85414 /CHF/ USD[Annual] FIXED [1.01%]/Semi-Annual FIXED 4.26%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/24/2015	08/15/2026		2,063,476	4.26% [1.01%]			16,655	(14,033)		(14,033)	40,767				28,028		0002
Currency Swap /85415 /CHF/ USD[Annual] FIXED [1.17%]/Semi-Annual FIXED 4.4%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/24/2015	08/15/2028		4,913,039	4.4% [1.17%]			39,368	(7,542)		(7,542)	81,636				75,235		0002
Currency Swap /85442 /EUR/ USD[Semi-Annual] FIXED [2.48%]/Semi-Annual FIXED 4.128%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/25/2015	12/15/2035		4,337,800	4.128% [2.48%]			15,896	(614,734)		(614,734)	(795)				88,687		0002
Currency Swap /85804 /EUR/ USD[Semi-Annual] FIXED [2.125%]/Semi-Annual FIXED 4.021%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	12/07/2015	12/31/2021		2,392,466	4.021% [2.125%]			10,703	(132,065)		(132,065)	61,076				19,873		0002
Currency Swap /86056 /EUR/ USD[Semi-Annual] FIXED [3.249%]/Semi-Annual FIXED 4.98%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/17/2015	01/15/2036		1,842,800	4.98% [3.249%]			7,261	(224,641)		(224,641)	5,149				37,755		0002
Currency Swap /86065 /GBP/ USD[Semi-Annual] FIXED [4.184%]/Semi-Annual FIXED 4.9325%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/17/2015	01/15/2036		2,831,000	4.9325% [4.184%]			9,026	228,365		228,365	(82,750)				58,001		0002
Currency Swap /86591 /EUR/ USD[Semi-Annual] FIXED [1.839%]/Semi-Annual FIXED 3.455%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/15/2016	03/30/2026		5,037,000	3.455% [1.839%]			19,487	(433,414)		(433,414)	117,669				66,633		0002
Currency Swap /86802 /EUR/ USD[Semi-Annual] FIXED [2.739%]/Semi-Annual FIXED 4.38625%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/29/2016	02/08/2034		4,981,800	4.38625% [2.739%]			18,864	(596,994)		(596,994)	24,886				96,021		0002
Currency Swap /87046 /GBP/ USD[Semi-Annual] FIXED [3.34%]/Semi-Annual FIXED 3.82%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/10/2016	03/23/2026		2,170,650	3.82% [3.34%]			4,420	135,587		135,587	(48,747)				28,674		0002
Currency Swap /87331 /GBP/ USD[Semi-Annual] FIXED [3.8%]/Semi-Annual FIXED 4.71%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/25/2016	03/30/2041		2,505,600	4.71% [3.8%]			7,241	(23,230)		(23,230)	(99,373)				58,775		0002
Currency Swap /87513 /EUR/ USD[Semi-Annual] FIXED [3.75%]/Semi-Annual FIXED 5.976%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/04/2016	12/31/2045		4,792,828	5.976% [3.75%]			25,214	(257,934)		(257,934)	35,644				123,944		0002
Currency Swap /87880 /GBP/ USD[Semi-Annual] FIXED [3.5%]/Semi-Annual FIXED 4.2225%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/17/2016	04/20/2034		4,338,000	4.2225% [3.5%]			11,623	204,246		204,246	(119,351)				84,173		0002
Currency Swap /87921 /GBP/ USD[Semi-Annual] FIXED [3.875%]/Semi-Annual FIXED 4.407%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/21/2016	03/30/2026		7,185,000	4.407% [3.875%]			50,963	397,601		397,601	(203,879)				95,049		0002
Currency Swap /88015 /GBP/ USD[Semi-Annual] FIXED [3.77%]/Semi-Annual 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%]			5,125	40,371		40,371	(64,073)				38,199		0002

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap /88003 /GBP/ USD[Semi-Annual] FIXED [3.98%]/Semi-Annual FIXED 4.9925%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/23/2016	04/05/2046		4,942,000	4.9925% [3.98%]			16,960	20,619		20,619	(230,613)				128,444		0002
Currency Swap /88038 /AUD/ USD[Semi-Annual] FIXED [5.75%]/Semi-Annual FIXED 4.399%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/23/2016	10/28/2020		1,692,000	4.399% [5.75%]			(4,128)	47,269		47,269	(11,074)				10,634		0002
Currency Swap /88161 /GBP/ USD[Quarterly] FIXED [3.41%]/Quarterly FIXED 3.9575%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/29/2016	04/04/2026		4,862,000	3.9575% [3.41%]			10,871	265,092		265,092	(113,489)				64,410		0002
Currency Swap /88191 /GBP/ USD[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%]			10,453	178,373		178,373	(113,524)				74,610		0002
Currency Swap /88566 /EUR/ USD[Semi-Annual] FIXED [1.92%]/Semi-Annual FIXED 3.782%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/28/2016	06/01/2026		4,532,400	3.782% [1.92%]			21,048	(150,722)		(150,722)	101,550				60,682		0002
Currency Swap /89027 /EUR/ USD[Semi-Annual] FIXED [2.454%]/Semi-Annual FIXED 4.212%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/20/2016	11/30/2040		4,568,508	4.212% [2.454%]			19,711	(218,412)		(218,412)	61,086				106,334		0002
Currency Swap /89358 /GBP/ USD[Semi-Annual] FIXED [3.18%]/Semi-Annual FIXED 3.62%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/25/2016	07/20/2028		4,998,000	3.62% [3.18%]			10,046	320,327		320,327	(105,523)				76,250		0002
Currency Swap /89367 /GBP/ USD[Semi-Annual] FIXED [3.33%]/Semi-Annual FIXED 3.829%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/25/2016	07/20/2031		2,940,000	3.829% [3.33%]			6,469	153,966		153,966	(76,042)				51,576		0002
Currency Swap /89402 /GBP/ USD[Semi-Annual] FIXED [3.01%]/Semi-Annual FIXED 3.85%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/26/2016	07/20/2051		1,907,100	3.85% [3.01%]			5,615	30,901		30,901	(86,770)				54,202		0002
Currency Swap /89542 /CAD/ USD[Semi-Annual] FIXED [3.926%]/Semi-Annual FIXED 3.96%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/31/2016	01/31/2035		3,705,074	3.96% [3.926%]			1,494	(14,305)		(14,305)	(121,368)				73,730		0002
Currency Swap /89568 /EUR/ USD[Semi-Annual] FIXED [1.43%]/Semi-Annual FIXED 3.2925%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/02/2016	06/27/2026		2,232,000	3.2925% [1.43%]			10,251	(103,014)		(103,014)	47,366				30,049		0002
Currency Swap /89569 /GBP/ USD[Semi-Annual] FIXED [2.8%]/Semi-Annual FIXED 3.31%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/02/2016	06/27/2026		2,884,000	3.31% [2.8%]			5,639	165,630		165,630	(63,654)				38,827		0002
Currency Swap /89608 /EUR/ USD[Semi-Annual] FIXED [2.02%]/Semi-Annual FIXED 3.973%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/03/2016	06/28/2023		2,260,000	3.973% [2.02%]			10,976	(52,097)		(52,097)	61,595				23,296		0002
Currency Swap /89931 /GBP/ USD[Semi-Annual] FIXED [3.18%]/Semi-Annual FIXED 4.0325%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/14/2016	08/31/2041		1,840,800	4.0325% [3.18%]			5,093	7,810		7,810	(61,284)				43,590		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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)
Currency Swap /90136 /EUR/ USD[Semi-Annual] FIXED [2.34%]/Semi-Annual FIXED 4.21%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/21/2016	06/29/2026		5,655,000	4.21% [2.34%]			26,297	(205,683)		(205,683)	130,806				76,133		0002
Currency Swap /90166 /EUR/ USD[Semi-Annual] FIXED [3.34%]/Semi-Annual FIXED 5.2%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/22/2016	06/30/2038		1,947,253	5.2% [3.34%]			8,980	(85,717)		(85,717)	27,835				42,718		0002
Currency Swap /90168 /EUR/ USD[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		4,942,430	5.295% [3.4%]			23,222	(208,124)		(208,124)	55,362				117,220		0002
Currency Swap /94314 /GBP/ USD[Quarterly] FIXED [3.64%]/Quarterly FIXED 4.806%	ASSET HEDGE	Schedule B	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/13/2016	04/12/2028		2,227,750	4.806% [3.64%]			6,310	(75,177)		(75,177)	(61,578)				33,490		0002
Currency Swap /95494 /GBP/ USD[Semi-Annual] FIXED [4.043%]/Semi-Annual FIXED 5.37%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/01/2017	12/31/2035		2,106,811	5.37% [4.043%]			6,647	(87,767)		(87,767)	(64,653)				43,112		0002
Currency Swap /95588 /GBP/ USD[Semi-Annual] FIXED [6.5%]/Semi-Annual FIXED 7.905%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/02/2017	02/06/2021		4,894,500	7.905% [6.5%]			15,319	(216,905)		(216,905)	(109,352)				33,376		0002
Currency Swap /95591 /EUR/ USD[Semi-Annual] FIXED [4.5%]/Semi-Annual FIXED 7.12%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/02/2017	02/06/2021		3,773,000	7.12% [4.5%]			22,451	(193,706)		(193,706)	112,262				25,728		0002
Currency Swap /97233 /GBP/ USD[Semi-Annual] FIXED [2.49%]/Semi-Annual FIXED 3.919%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/21/2017	07/20/2042		4,476,500	3.919% [2.49%]			15,482	(74,895)		(74,895)	(169,569)				108,064		0002
Currency Swap /97350 /EUR/ USD[Semi-Annual] FIXED [1.82%]/Semi-Annual FIXED 3.795%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/28/2017	05/11/2029		1,201,200	3.795% [1.82%]			5,712	(82,437)		(82,437)	15,372				19,106		0002
Currency Swap /97372 /JPY/ USD[Semi-Annual] FIXED [0.65%]/Semi-Annual FIXED 3.683%	Portfolio Hedge	Schedule D	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625	05/02/2017	05/11/2032		4,991,087	3.683% [0.65%]			37,704	(117,528)		(117,528)	152,326				90,392	1	0002
Currency Swap /97521 /GBP/ USD[Semi-Annual] FIXED [3.38%]/Semi-Annual FIXED 4.8055%	Portfolio Hedge	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/09/2017	06/15/2037		1,444,281	4.8055% [3.38%]			5,064	(20,870)		(20,870)	(59,311)				30,816		0002
Currency Swap /97524 /GBP/ USD[Semi-Annual] FIXED [3.47%]/Semi-Annual FIXED 4.9825%	Portfolio Hedge	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/09/2017	06/15/2042		1,444,281	4.9825% [3.47%]			5,376	(11,462)		(11,462)	(64,658)				34,790		0002
Currency Swap /97571 /CAD/ USD[Quarterly] FIXED [3.54%]/Semi-Annual FIXED 4.228%	Portfolio Hedge	Schedule D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2017	05/31/2024		2,623,907	4.228% [3.54%]			3,771	(60,331)		(60,331)	(81,232)				29,831		0002
Currency Swap /97607 /GBP/ USD[Semi-Annual] FIXED [2.64%]/Semi-Annual FIXED 4.049%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/17/2017	08/02/2042		2,978,500	4.049% [2.64%]			10,377	(36,788)		(36,788)	(133,737)				71,963		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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)
Currency Swap /97707 /EUR/ USD[Semi-Annual] FIXED [3.748%]/Semi-Annual FIXED 5.56375%	Portfolio Hedge	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	05/19/2017	06/30/2050		4,476,000	5.56375% [3.748%]			19,423	(494,014)		(494,014)	(36,535)				125,108		0002
Currency Swap /97966 /EUR/ USD[Semi-Annual] FIXED [1.76%]/Semi-Annual FIXED 3.88625%	Portfolio Hedge	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	05/19/2017	07/06/2027		4,476,000	3.88625% [1.76%]			23,499	(119,811)		(119,811)	107,414				64,360		0002
Currency Swap /97884 /EUR/ USD[Semi-Annual] FIXED [1.77%]/Semi-Annual FIXED 3.7525%	Portfolio Hedge	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	05/24/2017	08/17/2027		5,035,500	3.7525% [1.77%]			24,629	(203,594)		(203,594)	87,576				72,884		0002
Currency Swap /98216 /EUR/ USD[Semi-Annual] FIXED [2.21%]/Semi-Annual FIXED 4.117%	Portfolio Hedge	Schedule D	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	06/07/2017	06/27/2029		3,040,200	4.117% [2.21%]			14,349	(125,084)		(125,084)	52,655				48,643		0002
Currency Swap /98218 /EUR/ USD[Semi-Annual] FIXED [1.96%]/Semi-Annual FIXED 3.97%	Portfolio Hedge	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	06/07/2017	06/27/2027		2,026,800	3.97% [1.96%]			10,099	(66,204)		(66,204)	36,891				29,108		0002
Currency Swap /98720 /GBP/ USD[Semi-Annual] FIXED [3.938%]/Semi-Annual FIXED 5.475%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	06/19/2017	06/18/2047		872,536	5.475% [3.938%]			6,621	(7,572)		(7,572)	(163,201)				23,176		0002
Currency Swap /98616 /CAD/ USD[Semi-Annual] FIXED [3.68%]/Semi-Annual FIXED 3.95%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	06/20/2017	09/20/2027		2,330,827	3.95% [3.68%]			1,559	(24,071)		(24,071)	(78,199)				33,937		0002
Currency Swap /98749 /EUR/ USD[Semi-Annual] FIXED [3.1%]/Semi-Annual FIXED 5.39%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	06/29/2017	06/30/2021		3,285,480	5.39% [3.1%]			18,903	8,912		8,912	84,754				24,641		0002
Currency Swap /98799 /GBP/ USD[Semi-Annual] FIXED [2.86%]/Semi-Annual FIXED 3.998%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	06/29/2017	09/28/2032		4,940,000	3.998% [2.86%]			14,001	(122,410)		(122,410)	(165,423)				90,754		0002
Currency Swap /98811 /GBP/ USD[Semi-Annual] FIXED [3.27%]/Semi-Annual FIXED 4.513%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	06/30/2017	09/27/2037		2,600,000	4.513% [3.27%]			8,040	(67,359)		(67,359)	(97,839)				55,915		0002
Currency Swap /98818 /GBP/ USD[Semi-Annual] FIXED [3.37%]/Semi-Annual FIXED 4.688%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	06/30/2017	09/27/2042		2,600,000	4.688% [3.37%]			8,533	(112,801)		(112,801)	(128,480)				63,020		0002
Currency Swap /98866 /GBP/ USD[Semi-Annual] FIXED [3.57%]/Semi-Annual FIXED 4.814%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	07/03/2017	07/05/2021		4,755,450	4.814% [3.57%]			14,517	(53,672)		(53,672)	(102,212)				35,824		0002
Currency Swap /98888 /EUR/ USD[Semi-Annual] FIXED [2.55%]/Semi-Annual FIXED 4.697%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	07/05/2017	09/30/2028		4,980,800	4.697% [2.55%]			26,631	(97,184)		(97,184)	109,269				76,800		0002
Currency Swap /98976 /EUR/ USD[Semi-Annual] FIXED [2.82%]/Semi-Annual FIXED 4.888%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	07/11/2017	07/18/2027		5,016,000	4.888% [2.82%]			77,207	(100,945)		(100,945)	47,784				72,298		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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)
Currency Swap /99005 /GBP/ USD[Semi-Annual] FIXED [3.19%]/Semi-Annual FIXED 4.4015%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/13/2017	08/16/2027		3,491,100	4.4015% [3.19%]			10,364	(45,699)		(45,699)	(94,724)				50,531		0002
Currency Swap /99274 /EUR/ USD[Semi-Annual] FIXED [2.75%]/Semi-Annual FIXED 4.621%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/28/2017	09/30/2029		822,500	4.621% [2.75%]			4,036	1,113		1,113	12,553				13,332		0002
Currency Swap /99275 /GBP/ USD[Semi-Annual] FIXED [3.7%]/Semi-Annual FIXED 5.106%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/28/2017	09/28/2037		4,981,800	5.106% [3.7%]			17,828	(1,613)		(1,613)	(173,561)				107,138		0002
Currency Swap /99282 /EUR/ USD[Semi-Annual] FIXED [2.87%]/Semi-Annual FIXED 4.67%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/28/2017	11/29/2030		2,585,000	4.67% [2.87%]			12,389	(15,135)		(15,135)	33,487				44,154		0002
Currency Swap /99419 /EUR/ USD[Semi-Annual] FIXED [1.05%]/Semi-Annual FIXED 3.152%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/03/2017	09/06/2023		3,555,000	3.152% [1.05%]			19,069	125,131		125,131	98,681				37,454		0002
Currency Swap /99503 /GBP/ USD[Semi-Annual] FIXED [5.08%]/Semi-Annual FIXED 6.453%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/11/2017	08/14/2021		910,000	6.453% [5.08%]			3,100	(5,751)		(5,751)	(23,050)				7,019		0002
Currency Swap /99866 /GBP/ USD[Quarterly] FIXED [3.37%]/Quarterly FIXED 4.6565%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/29/2017	06/20/2025		4,131,308	4.6565% [3.37%]			13,682	(23,882)		(23,882)	(101,247)				51,559		0002
Currency Swap /100675 /CAD/ USD[Monthly] FIXED [5.35%]/Monthly FIXED 5.3275%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/10/2017	03/01/2023		3,770,223	5.3275% [5.35%]			2,811	195,722		195,722	(97,777)				37,323		0002
Currency Swap /101219 /GBP/ USD[Semi-Annual] FIXED [3.263%]/Semi-Annual FIXED 4.522%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/09/2017	05/31/2033		3,839,864	4.522% [3.263%]			12,698	13,391		13,391	(98,400)				72,272		0002
Currency Swap /101667 /GBP/ USD[Semi-Annual] FIXED [6.15%]/Semi-Annual FIXED 7.624%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	11/30/2017	12/04/2020		2,839,200	7.624% [6.15%]			12,075	98,867		98,867	(69,673)				18,400		0002
Currency Swap /103431 /EUR/ USD[Semi-Annual] FIXED [2.61%]/Semi-Annual FIXED 5.31%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/01/2018	12/31/2025		5,688,997	5.31% [2.61%]			42,110	615,053		615,053	151,859				73,902		0002
Currency Swap /104160 /GBP/ USD[Semi-Annual] FIXED [2.66%]/Semi-Annual FIXED 4.14%	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/22/2018	06/17/2028		417,900	4.14% [2.66%]			1,728	39,104		39,104	(9,163)				6,345		0002
Currency Swap /104665 /EUR/ USD[Semi-Annual] FIXED [2.92%]/Semi-Annual FIXED 5.4065%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/15/2018	03/23/2028		3,321,000	5.4065% [2.92%]			22,503	360,406		360,406	64,746				49,760		0002
Currency Swap /105014 /GBP/ USD[Semi-Annual] FIXED [3.25%]/Semi-Annual FIXED 4.96%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/27/2018	04/25/2048		2,971,500	4.96% [3.25%]			14,935	435,472		435,472	(137,142)				80,120		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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)
Currency Swap /105017 /GBP/ USD[Semi-Annual] FIXED [3.4%]/Semi-Annual FIXED 5.15%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/27/2018	04/25/2048		1,981,000	5.15% [3.4%]				145,044		145,044	(42,495)				53,414		0002
Currency Swap /105276 /GBP/ USD[Quarterly] FIXED [3.24%]/Quarterly FIXED 4.718%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/09/2018	04/06/2025		4,881,920	4.718% [3.24%]			21,671	479,837		479,837	(120,598)				59,891		0002
Currency Swap /108222 /EUR/ USD[Semi-Annual] FIXED [2.96%]/Semi-Annual FIXED 5.489%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/25/2018	07/27/2030		4,680,000	5.489% [2.96%]			30,605	299,843		299,843	65,232				78,765		0002
Currency Swap /108494 /EUR/ USD[Semi-Annual] FIXED [1.86%]/Semi-Annual FIXED 4.9105%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/01/2018	08/28/2023		4,914,000	4.9105% [1.86%]			38,149	299,300		299,300	127,493				51,597		0002
Currency Swap /108637 /GBP/ USD[Semi-Annual] FIXED [2.75%]/Semi-Annual FIXED 4.235%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	08/08/2018	11/07/2028		1,935,000	4.235% [2.75%]			7,062	11,216		11,216	(58,928)				29,993		0002
Currency Swap /109295 /GBP/ USD[Semi-Annual] FIXED [5.01%]/Semi-Annual FIXED 6.70375%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/06/2018	09/11/2030		5,031,000	6.70375% [5.01%]			20,422	70,504		70,504	(172,877)				85,119		0002
Currency Swap /109695 /GBP/ USD[Semi-Annual] FIXED [3.0%]/Semi-Annual FIXED 4.6085%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/19/2018	09/28/2048		4,978,000	4.6085% [3.0%]			20,249	174,867		174,867	(241,228)				135,187		0002
Currency Swap /109952 /EUR/ USD[Semi-Annual] FIXED [2.46%]/Semi-Annual FIXED 5.1171%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/26/2018	10/25/2028		4,914,000	5.1171% [2.46%]			33,528	322,181		322,181	77,817				76,008		0002
Currency Swap /111284 /GBP/ USD[Monthly] FIXED [3.201%]/Semi-Annual FIXED 4.876%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	11/15/2018	03/31/2036		5,578,470	4.876% [3.201%]			23,137	25,369		25,369	(188,844)				115,003		0002
Currency Swap /113539 /GBP/ USD[Semi-Annual] FIXED [3.01%]/Semi-Annual FIXED 4.49%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/06/2019	05/07/2039		4,940,000	4.49% [3.01%]				32,996		32,996	32,996				110,765		0002
Currency Swap /113663 /GBP/ USD[Quarterly] FIXED [2.72%]/Quarterly FIXED 4.109%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/15/2019	04/20/2031		4,864,000	4.109% [2.72%]			7,171	(51,376)		(51,376)	(51,376)				84,457		0002
Currency Swap /113902 /GBP/ USD[Semi-Annual] FIXED [2.94%]/Semi-Annual FIXED 4.2175%	ASSET HEDGE	Schedule D	Currency	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	02/26/2019	09/16/2031		4,346,100	4.2175% [2.94%]				1,473		1,473	1,473				76,706		0002
Currency Swap /113904 /GBP/ USD[Semi-Annual] FIXED [3.22%]/Semi-Annual FIXED 4.675%	ASSET HEDGE	Schedule D	Currency	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	02/26/2019	09/16/2042		2,238,900	4.675% [3.22%]				(12,509)		(12,509)	(12,509)				54,221		0002
Currency Swap /114026 /EUR/ USD[Semi-Annual] FIXED [2.22%]/Semi-Annual FIXED 4.7625%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/01/2019	04/01/2029		4,902,000	4.7625% [2.22%]			265	58,285		58,285	58,285				77,546		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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)
Currency Swap /114115 // USD[Annual] FIXED [3.877%]/Semi-Annual FIXED 4.234%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2019	12/31/2036		4,988,831	4.234% [3.877%]			475	(25,025)		(25,025)	(25,025)				105,092		0002
Currency Swap /114197 /GBP/ USD[Annual] FIXED [3.29%]/Annual FIXED 4.661%	ASSET HEDGE	Schedule D	Currency	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/08/2019	03/25/2034		4,960,900	4.661% [3.29%]			1,119	(10,383)		(10,383)	(10,383)				96,035		0002
Currency Swap /114449 /EUR/ USD[Semi-Annual] FIXED [2.43%]/Semi-Annual FIXED 4.485%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/15/2019	04/30/2044		4,985,200	4.485% [2.43%]				82,672		82,672	82,672				124,829		0002
Currency Swap /114742 /EUR/ USD[Semi-Annual] FIXED [2.7%]/Semi-Annual FIXED 5.128%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/28/2019	04/24/2029		4,941,200	5.128% [2.7%]				(7,111)		(7,111)	(7,111)				78,400		0002
0939999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										13,255		1,949,962	22,903,031	XXX	22,903,031	(4,374,501)				8,021,058	XXX	XXX
0969999999. Subtotal - Swaps - Hedging Other										(629,514)		3,146,703	(86,903,186)	XXX	(86,903,186)	11,362,929				167,152,752	XXX	XXX
1029999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1089999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999999. Total Swaps - Interest Rate										(611,511)		1,199,179	(109,794,989)	XXX	(109,794,989)	15,735,948				159,131,694	XXX	XXX
1169999999. Total Swaps - Credit Default										(31,258)		(2,438)	(11,228)	XXX	(11,228)	1,482					XXX	XXX
1179999999. Total Swaps - Foreign Exchange										13,255		1,949,962	22,903,031	XXX	22,903,031	(4,374,501)				8,021,058	XXX	XXX
1189999999. Total Swaps - Total Return														XXX							XXX	XXX
1199999999. Total Swaps - Other														XXX							XXX	XXX
1209999999. Total Swaps										(629,514)		3,146,703	(86,903,186)	XXX	(86,903,186)	11,362,929				167,152,752	XXX	XXX
REC 25774605.86 USD PAY [20219999.99] GBP /112580	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/28/2018	04/02/2019		25,774,606	1.27470850				(516,296)		(516,296)	(393,595)				12,887		0002
REC 2434940.26 USD PAY [2108000.00] EUR /112585	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/28/2018	04/02/2019		2,434,940	1.15509500				70,692		70,692	69,264				1,217		0002
REC 2545829.38 USD PAY [2204000.00] EUR /112586	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/28/2018	04/02/2019		2,545,829	1.15509500				73,911		73,911	72,419				1,273		0002
REC 3872795.50 USD PAY [3029000.00] GBP /112714	ASSET HEDGE	Schedule BA, D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	01/04/2019	04/04/2019		3,872,796	1.27857230				(67,105)		(67,105)	(67,105)				1,936		0002
REC 9231118.91 USD PAY [8031000.00] EUR /112715	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/04/2019	04/04/2019		9,231,119	1.14943580				222,323		222,323	222,323				4,616		0002
REC 381000.00 EUR PAY [442954.07] USD /112863	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/09/2019	04/09/2019		442,954	1.16260911				(15,377)		(15,377)	(15,377)				384		0002
REC 248739.57 USD PAY [26714000.51] JPY /112917	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/14/2019	04/16/2019		248,740	.00931121				7,386		7,386	7,386				278		0002
REC 3603894.83 USD PAY [2783000.00] GBP /112919	ASSET HEDGE	Schedule BA, D	Currency	State Street Bank and Trust Company 571474TGEMMWANRLN572	01/14/2019	04/16/2019		3,603,895	1.29496760				(17,821)		(17,821)	(17,821)				4,029		0002
REC 9967106.41 USD PAY [8619000.00] EUR /112921	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	01/14/2019	04/16/2019		9,967,106	1.15641100				285,041		285,041	285,041				11,144		0002
REC 102536.25 USD PAY [150000.00] NZD /112931	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/14/2019	04/16/2019		102,536	.68357500				410		410	410				115		0002

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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)
REC 2007596.08 USD PAY [2782000.00] AUD /112933	ASSET HEDGE	Schedule BA, D	Currency	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	01/14/2019	04/16/2019		2,007,596	.72163770				32,129		32,129	32,129				2,245		0002
REC 587108.49 USD PAY [513000.00] EUR /113080	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	01/18/2019	04/16/2019		587,108	1.14446099				10,273		10,273	10,273				656		0002
REC 29503.40 USD PAY [41000.00] AUD /113087	ASSET HEDGE	Schedule BA, D	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	01/18/2019	04/16/2019		29,503	.71959512				389		389	389				33		0002
REC 15306999.47 JPY PAY [140596.55] USD /113093	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	01/18/2019	04/16/2019		140,597	.00918511				(2,332)		(2,332)	(2,332)				157		0002
REC 1604530.94 USD PAY [2134000.00] CAD /113137	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	01/22/2019	04/24/2019		1,604,531	.75188891				5,211		5,211	5,211				2,123		0002
REC 19967238.19 USD PAY [15227000.00] GBP /113221	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	01/24/2019	04/26/2019		19,967,238	1.31130480				99,367		99,367	99,367				28,238		0002
REC 2080506.94 USD PAY [1589000.00] GBP /113239	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	01/24/2019	04/23/2019		2,080,507	1.30931840				12,193		12,193	12,193				2,752		0002
REC 202305.17 USD PAY [1825999.99] SEK /113259	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE	2IGI19DL77OX0HC3ZE78	01/24/2019	04/24/2019		202,305	.11079144				5,531		5,531	5,531				268		0002
REC 11360759.13 USD PAY [9969000.00] EUR /113261	ASSET HEDGE	Schedule BA, D	Currency	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	01/24/2019	04/24/2019		11,360,759	1.13960870				159,170		159,170	159,170				15,029		0002
REC 529575.04 USD PAY [404000.00] GBP /113262	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	01/24/2019	04/24/2019		529,575	1.31082931				3,627		3,627	3,627				701		0002
REC 5777000.00 GBP PAY [7593693.19] USD /113425	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	02/01/2019	05/03/2019		7,593,693	1.31447000				(69,568)		(69,568)	(69,568)				11,391		0002
REC 285337.51 USD PAY [247000.00] EUR /113446	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	02/01/2019	05/06/2019		285,338	1.15521259				7,500		7,500	7,500				451		0002
REC 2715104.36 USD PAY [2362000.00] EUR /113498	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	02/05/2019	05/08/2019		2,715,104	1.14949380				57,924		57,924	57,924				4,502		0002
REC 14666748.88 USD PAY [11275000.00] GBP /113520	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	02/05/2019	05/08/2019		14,666,749	1.30082030				(21,793)		(21,793)	(21,793)				24,322		0002
REC 2141981.25 USD PAY [1644000.00] GBP /113571	ASSET HEDGE	Schedule BA, D	Currency	State Street Bank and Trust Company	571474TGEMMWANRLN572	02/07/2019	05/10/2019		2,141,981	1.30290830				(24)		(24)	(24)				3,552		0002
REC 90977.02 USD PAY [128000.00] AUD /113649	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	02/14/2019	05/17/2019		90,977	.71075797				71		71	71				164		0002
REC 5833000.00 EUR PAY [6668774.41] USD /113761	ASSET HEDGE	Schedule BA, D	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	02/21/2019	05/24/2019		6,668,774	1.14328380				(97,850)		(97,850)	(97,850)				12,914		0002
REC 12327324.49 USD PAY [17336000.00] AUD /113762	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	02/21/2019	05/24/2019		12,327,324	.71108240				9,418		9,418	9,418				23,872		0002
REC 2912423.78 USD PAY [2189000.00] GBP /113906	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	02/26/2019	05/29/2019		2,912,424	1.33048140				57,895		57,895	57,895				6,004		0002

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
REC 41997939.33 USD PAY [36627000.00] EUR /113984	ASSET HEDGE	Schedule BA, D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/01/2019	05/29/2019		41,997,939	1.14663880				720,854		720,854	720,854				86,581		0002
REC 2008239.98 USD PAY [2658000.00] CAD /113985	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/01/2019	06/03/2019		2,008,240	.75554552				14,582		14,582	14,582				4,260		0002
FNCL 4 4/15 FIXED COUPON 4.000000 /114045	TBA FORWARD	Schedule D	Interest	J.P. Morgan Securities LLC ZBUT11V806EZRVTWT807	03/01/2019	04/10/2019		59,950,000	101.79687500				637,469		637,469	637,469				51,918		0013
REC 8933072.30 USD PAY [6804000.00] GBP /114173	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/07/2019	06/04/2019		8,933,072	1.31291480				58,269		58,269	58,269				18,950		0002
REC 2046918.73 USD PAY [2052000.00] CHF /114299	ASSET HEDGE	Schedule BA, D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	03/11/2019	06/11/2019		2,046,919	.99752375				(26,778)		(26,778)	(26,778)				4,577		0002
REC 553739.95 USD PAY [5166000.02] SEK /114301	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	03/11/2019	06/10/2019		553,740	.10718930				(5,813)		(5,813)	(5,813)				1,238		0002
REC 7072247.78 USD PAY [6216000.00] EUR /114394	ASSET HEDGE	Schedule BA, D	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	03/12/2019	06/10/2019		7,072,248	1.13774900				60,134		60,134	60,134				15,814		0002
REC 960053.37 USD PAY [1278000.00] CAD /114473	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	03/18/2019	06/19/2019		960,053	.75121547				1,753		1,753	1,753				2,252		0002
REC 5336000.00 EUR PAY [6060569.04] USD /114476	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/18/2019	04/09/2019		6,060,569	1.13578880				(72,364)		(72,364)	(72,364)				5,249		0002
REC 20067545.49 USD PAY [28197000.00] AUD /114574	ASSET HEDGE	Schedule BA, D	Currency	State Street Bank and Trust Company 571474TGEMMWANRLN572	03/21/2019	06/25/2019		20,067,545	.71169080				20,921		20,921	20,921				49,155		0002
REC 2368648.18 USD PAY [3169999.99] CAD /114641	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/22/2019	06/19/2019		2,368,648	.74720763				(10,172)		(10,172)	(10,172)				5,555		0002
REC 1031997.78 USD PAY [781000.00] GBP /114660	ASSET HEDGE	Schedule BA, D	Currency	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	03/25/2019	04/02/2019		1,031,998	1.32138000				16,459		16,459	16,459				516		0002
REC 1887066.23 USD PAY [1425000.00] GBP /114684	ASSET HEDGE	Schedule BA, D	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/26/2019	04/02/2019		1,887,066	1.32425700				31,708		31,708	31,708				944		0002
REC 322220.33 USD PAY [243000.00] GBP /114687	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/26/2019	06/04/2019		322,220	1.32600959				5,248		5,248	5,248				684		0002
REC 2005000.00 EUR PAY [2249549.85] USD /114798	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/29/2019	04/02/2019		2,249,550	1.12197000											1,125		0002
REC 2288177.50 USD PAY [2025000.00] EUR /114799	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/29/2019	06/26/2019		2,288,178	1.12996420				792		792	792				5,605		0002
REC 22426000.00 GBP PAY [29194839.58] USD /114800	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/29/2019	04/02/2019		29,194,840	1.30183000				(35,423)		(35,423)	(35,423)				14,597		0002
REC 29316805.62 USD PAY [22426000.00] GBP /114801	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/29/2019	06/26/2019		29,316,806	1.30726860				35,524		35,524	35,524				71,811		0002
1229999999. Subtotal - Forwards - Hedging Other													1,765,459	XXX	1,765,459	1,885,239				518,084	XXX	XXX
1269999999. Subtotal - Forwards													1,765,459	XXX	1,765,459	1,885,239				518,084	XXX	XXX
1399999999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999999. Subtotal - Hedging Other										8,106,411	1,445,280	3,146,703	(70,128,436)	XXX	(70,128,436)	16,593,438				167,670,836	XXX	XXX

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1419999999. Subtotal - Replication														XXX							XXX	XXX
1429999999. Subtotal - Income Generation														XXX							XXX	XXX
1439999999. Subtotal - Other														XXX							XXX	XXX
1449999999 - Totals										8,106,411	1,445,280	3,146,703	(70,128,436)	XXX	(70,128,436)	16,593,438				167,670,836	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)
0002	Currency derivatives hedging foreign investments or liabilities back to USD
0003	Equity derivatives hedging portfolio's exposure to equity markets
0008	Credit default swaps reduced credit risk through the purchase of credit protection
0013	MBS forward contracts, efficient investments in MBS through liquid TBA market

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
WNM9	1,433	143,300,000	US ULTRA BOND /113735	Portfolio Hedge	ScheduleD	Interest	06/28/2019	CBOT 9R7GPTS07KV3UQJZQ078	02/20/2019	162.8359	168.0000	7,395,326	7,395,326				7,395,326	7,395,326	5,230,450	0001	1,000
USM9	3,067	306,700,000	US CBT LNG BOND II /113830	Portfolio Hedge	ScheduleD	Interest	06/28/2019	CBOT 9R7GPTS07KV3UQJZQ078	02/22/2019	145.1631	149.6600	13,770,309	13,770,309				13,770,309	13,770,309	7,820,850	0001	1,000
1289999999. Subtotal - Long Futures - Hedging Other												21,165,635	21,165,635				21,165,635	21,165,635	13,051,300	XXX	XXX
1329999999. Subtotal - Long Futures												21,165,635	21,165,635				21,165,635	21,165,635	13,051,300	XXX	XXX
ESM9	28	1,400	S&P 500 EMINI Futures II /114251	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	06/21/2019	CME 9R7GPTS07KV3UQJZQ078	03/11/2019	2,751.9000	2,837.8000	(120,353)	(120,353)				(120,353)	(120,353)	168,000	0003	50
RTYM9	12	600	Russell 2000 Index RTY /114256	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	06/21/2019	CME 9R7GPTS07KV3UQJZQ078	03/11/2019	1,530.6500	1,543.8000	(7,930)	(7,930)				(7,930)	(7,930)	42,600	0003	50
1349999999. Subtotal - Short Futures - Hedging Other												(128,283)	(128,283)				(128,283)	(128,283)	210,600	XXX	XXX
1389999999. Subtotal - Short Futures												(128,283)	(128,283)				(128,283)	(128,283)	210,600	XXX	XXX
1399999999. Subtotal - Hedging Effective																				XXX	XXX
1409999999. Subtotal - Hedging Other												21,037,352	21,037,352				21,037,352	21,037,352	13,261,900	XXX	XXX
1419999999. Subtotal - Replication																				XXX	XXX
1429999999. Subtotal - Income Generation																				XXX	XXX
1439999999. Subtotal - Other																				XXX	XXX
1449999999 - Totals												21,037,352	21,037,352				21,037,352	21,037,352	13,261,900	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	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX								
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Y	Y		19,942,509	(38,166,651)		19,942,509	(38,166,651)		5,981,443	
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Y	Y	760,000	1,145,270	(364,637)	20,633	1,145,270	(364,637)	20,633		
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y		22,928,902	(47,325,188)		22,928,902	(47,325,188)		8,542,441	
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y		164,235	(255,264)		164,235	(255,264)		343,468	252,439
BNP Paribas London R0MUWSFPU8MPRO8K5P83	Y	Y		4,114,008	(12,878,805)		4,114,008	(12,878,805)		1,421,844	
Canadian Imperial Bank of Commerce 2IGI19DL77OX0HC3ZE78	Y	Y		7,284		7,284	7,284		7,284	2,520	2,520
CITIBANK N.A. E57ODZWZ7FF32TWEFA76	Y	Y		20,101,748	(22,470,046)		20,101,748	(22,470,046)		14,176,626	11,808,328
CITIBANK N.A. E57ODZWZ7FF32TWEFA76	Y	Y	696,786	1,254,966	(915,497)		1,254,966	(915,497)		1,074,174	716,857
Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	Y	Y	1,480,000	1,471,534			1,471,534			553,708	545,242
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Y	Y	8,220,000	26,556,239	(23,793,072)		26,556,239	(23,793,072)		11,181,510	5,724,677
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Y	Y	1,460,000	6,564,841	(538,775)	4,566,066	6,564,841	(538,775)	4,566,066	790,174	790,174
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Y	Y		31,313,759	(46,771,702)		31,313,759	(46,771,702)		15,560,587	102,644
HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	Y	Y	7,023,584	6,433,432			6,433,432			1,012,500	422,349
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Y	Y		6,097,544	(6,294,282)		6,097,544	(6,294,282)		3,625,837	3,429,099
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Y	Y	390,000	1,114,190	(800,981)		1,114,190	(800,981)		949,034	872,243
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	N	N	716,000	637,469			637,469			51,918	51,918
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Y	Y		8,774,561	(29,984,161)		8,774,561	(29,984,161)		4,488,463	
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	Y	Y	21,037,352	21,165,635	(128,283)		21,165,635	(128,283)		13,261,900	13,261,900
MUFG Securities EMEA PLC U7M81AY481YLIOR75625	Y	Y			(117,528)			(117,528)		90,392	
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Y	Y	3,300,000	5,038,909	(2,257,396)		5,038,909	(2,257,396)		3,941,578	3,423,091
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Y	Y			(25,025)			(25,025)		105,092	80,067
Societe General ES7IP3U3RHIGC71XBU11	Y	Y	720,000	1,580,239	(834,404)	25,834	1,580,239	(834,404)	25,834	226,962	226,962
State Street FX 571474TGEMMWANRLN572	Y	Y		20,921	(17,845)	3,076	20,921	(17,845)	3,076	56,736	56,736
THE ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	Y	Y	576,000	365,030			365,030			34,202	
UBS AG BFM8T61CT2L1QCEMIK50	Y	Y	21,980,000	20,632,880	(2,975,405)		20,632,880	(2,975,405)		4,508,893	186,368
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Y	Y	7,990,000	6,435,181	(388,223)		6,435,181	(388,223)		3,659,866	1,716,825
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Y	Y	2,040,000	2,904,566	(731,059)	133,507	2,904,566	(731,059)	133,507	70,624	70,624
0299999999. Total NAIC 1 Designation			78,389,722	216,765,851	(238,034,228)	4,756,401	216,765,851	(238,034,228)	4,756,401	95,712,492	43,741,061
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Y	Y		58,810,892	(55,782,593)	3,028,299	58,810,892	(55,782,593)	3,028,299	11,736,202	11,736,202
0399999999. Total NAIC 2 Designation				58,810,892	(55,782,593)	3,028,299	58,810,892	(55,782,593)	3,028,299	11,736,202	11,736,202
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				94,854,627	(125,705,633)	8,668,847	94,854,627	(125,705,633)	8,668,847	73,484,042	52,425,922
0999999999 - Gross Totals			78,389,722	370,431,369	(419,522,453)	16,453,546	370,431,369	(419,522,453)	16,453,546	180,932,736	107,903,186
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				370,431,369	(419,522,453)						

STATEMENT AS OF MARCH 31, 2019 OF THE C.M. Life Insurance Company

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank Of America NA	Treasury	912828-LJ-7	US TREASURY N/B	13,315,754	13,264,700	13,382,667	08/15/2019	V
Bank Of America NA	Cash		Cash Collateral	4,900,000		4,900,000		V
Barclays Bank Plc	Cash		Cash Collateral	29,090,000		29,090,000		V
Barclays Bank Plc	Cash		Cash Collateral	260,000		260,000		V
BNP Paribas	Cash		Cash Collateral	9,578,000		9,578,000		V
Citibank NA	Cash		Cash Collateral	5,481,392		5,481,392		V
Credit Suisse Securities USA LLC CME	Cash		Cash Collateral	24,302,767		24,302,767		I
Credit Suisse Securities USA LLC CME	Cash		Cash Collateral	6,155,381		6,155,381		V
Credit Suisse Securities USA LLC LCH	Cash		Cash Collateral	5,836,244		5,836,244		I
Credit Suisse Securities USA LLC LCH	Cash		Cash Collateral	10,621,503		10,621,503		V
Deutsche Bank AG	Cash		Cash Collateral	56,306,000		56,306,000		V
Goldman Sachs Bank USA	Cash		Cash Collateral	18,100,000		18,100,000		V
Goldman, Sachs & Co CME	Cash		Cash Collateral	3,056,915		3,056,915		I
Goldman, Sachs & Co CME	Cash		Cash Collateral	8,069,672		8,069,672		V
JPMorgan Chase Bank, N.A.	Cash		Cash Collateral	250,000		250,000		V
Morgan Stanley & Co. LLC	Cash		Cash Collateral	128,283		128,283		V
Morgan Stanley Capital Services	Cash		Cash Collateral	23,287,000		23,287,000		V
MUFG Securities EMEA PLC	Cash		Cash Collateral	270,000		270,000		V
Wells Fargo Securities LLC CME	Cash		Cash Collateral	4,580,415		4,580,415		I
Wells Fargo Securities LLC CME	Cash		Cash Collateral	48,800,775		48,800,775		V
0199999999 - Total				272,390,100	13,264,700	272,457,013	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank Of America NA B4TYDEB6GKMZO031MB27	Cash		Cash Collateral	760,000		XXX		V
Citibank NA E57ODZWZ7FF32TWEFA76	Cash		Cash Collateral	696,786		XXX		V
Credit Agricole Corporate and Investment Bank 1VUV7VQFKUOQSJ21A208	Cash		Cash Collateral	1,480,000		XXX		V
Credit Suisse International E58DKGMJYYYJLN8C3868	Cash		Cash Collateral	8,220,000		XXX		V
Credit Suisse International E58DKGMJYYYJLN8C3868	Cash		Cash Collateral	1,460,000		XXX		V
HSBC Bank USA 1IE8VN30JCEQV1H4R804	Cash		Cash Collateral	7,023,584		XXX		V
J.P. Morgan Securities LLC ZBUT11V806EZRVTWT807	Cash		Cash Collateral	716,000		XXX		V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Cash		Cash Collateral	390,000		XXX		V
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Cash		Cash Collateral	21,037,352		XXX		V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	3,300,000		XXX		V
Societe Generale O2RNE8IBXP4R0TD8PU41	Cash		Cash Collateral	720,000		XXX		V
The Royal Bank of Scotland PLC RR3QWICWWIPCS8A4S074	Cash		Cash Collateral	576,000		XXX		V
UBS AG BFM8T61CT2L1QCEMIK50	Cash		Cash Collateral	21,980,000		XXX		V
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Cash		Cash Collateral	7,990,000		XXX		V
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Cash		Cash Collateral	2,040,000		XXX		V
0299999999 - Total				78,389,722		XXX	XXX	XXX

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E